



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
68,775.123	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	510,999.16	510,090.86	2	2,099.70
10,640.015	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	251,636.35	246,055.28	1	0.00
16,610.313	CUSIP # 256210105 DODGE & COX INCOME FUND	243,507.19	236,016.64	1	0.00
68,981.811	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	807,777.01	815,105.44	3	2,759.27
19,156.83	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	242,333.90	227,929.16	1	416.82
		2,056,253.61	2,035,197.38	8	5,275.79
MUTUAL FUNDS - EQUITY					
90,846.289	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,159,416.29	2,148,921.45	8	0.00
125,805.526	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,047,317.70	5,181,514.73	19	0.00
18,758.962	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,196,111.68	1,990,955.62	8	0.00
19,294.056	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,307,751.12	1,134,003.54	5	0.00
57,212.761	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,313,032.86	1,293,391.27	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
126,116.901	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,373,413.05	1,310,106.71	5	0.00
49,747.954	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,416,821.73	1,326,970.42	5	0.00
11,197.522	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,607,180.33	1,585,494.62	6	0.00
40,702.509	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,400,226.96	1,759,962.83	9	0.00
23,263.478	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,055,464.00	1,236,631.69	4	0.00
6,723.379	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	752,682.28	787,802.37	3	0.00
7,277.955	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,161,052.16	854,105.99	4	0.00
17,644.095	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,300,016.92	1,328,049.60	5	0.00
		23,090,487.08	21,937,910.84	86	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
567,523.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	567,523.49	567,523.49	2	0.00
		567,523.49	567,523.49	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52,093.809	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,069,485.90	1,126,079.85	4	0.00
		1,069,485.90	1,126,079.85	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
195,650.041	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,453,679.80	1,503,762.74	4	5,973.20
30,528.665	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	722,002.93	705,989.55	2	0.00
147,172.123	CUSIP # 256210105 DODGE & COX INCOME FUND	2,157,543.32	2,094,604.92	6	0.00
348,860.355	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,454,747.68	1,440,970.76	4	0.00
250,003.001	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,927,535.14	2,946,188.80	8	10,000.12
113,743.731	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,438,858.20	1,359,821.90	4	2,474.86
		10,154,367.07	10,051,338.67	28	18,448.18
MUTUAL FUNDS - EQUITY					
90,864.69	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,159,853.68	2,138,589.10	6	0.00
115,467.354	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	4,632,550.24	4,627,313.78	13	0.00
18,749.545	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,195,009.23	1,971,589.33	6	0.00
16,216.958	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,099,185.41	942,365.93	3	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
63,523.626	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,457,867.22	1,380,512.78	4	0.00
66,985.139	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	729,468.16	687,343.16	2	0.00
39,822.373	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,134,141.18	1,014,377.83	3	0.00
12,663.08	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,817,531.87	1,731,800.54	5	0.00
36,978.499	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,180,622.09	1,608,870.37	6	0.00
21,894.466	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	993,351.92	1,062,942.92	3	0.00
3,241.794	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	362,918.84	363,920.77	1	0.00
4,685.816	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	747,528.23	544,919.07	2	0.00
9,813.953	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	723,092.06	699,123.61	2	0.00
		20,233,120.13	18,773,669.19	55	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,048,100.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,048,100.88	1,048,100.88	3	0.00

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ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,048,100.88	1,048,100.88	3	0.00
	COMMON TRUST FUNDS - EQUITY				
71,446.248	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,466,791.47	1,519,028.70	4	0.00
		1,466,791.47	1,519,028.70	4	0.00
	COMMON TRUST FUNDS - OTHER				
362,449.9686	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,671,618.18	3,647,411.65	10	0.00
		3,671,618.18	3,647,411.65	10	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
166,007.598	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,233,436.45	1,270,204.06	3	5,068.21
17,330.287	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	409,861.29	400,770.93	1	0.00
85,585.369	CUSIP # 256210105 DODGE & COX INCOME FUND	1,254,681.51	1,215,036.89	3	0.00
410,276.851	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,710,854.47	1,704,174.99	4	0.00
220,451.756	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,581,490.06	2,598,863.35	6	8,818.07
66,823.678	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	845,319.53	800,503.50	2	1,453.96
		8,035,643.31	7,989,553.72	19	15,340.24
MUTUAL FUNDS - EQUITY					
126,997.324	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,018,726.39	3,033,071.96	7	0.00
170,284.779	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,831,825.33	6,961,192.26	16	0.00
26,225.981	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,070,275.60	2,792,886.87	7	0.00
25,986.176	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,761,343.01	1,528,248.79	4	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
74,221.401	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,703,381.15	1,640,514.16	4	0.00
161,338.962	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,756,981.30	1,679,100.71	4	0.00
63,776.139	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,816,344.44	1,700,528.16	4	0.00
14,624.2	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,099,011.43	2,036,248.55	5	0.00
57,687.465	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,401,829.81	2,516,107.74	8	0.00
27,007.363	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,225,324.06	1,397,623.82	3	0.00
7,324.906	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	820,023.23	847,677.40	2	0.00
8,525.419	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,360,060.09	984,147.18	3	0.00
17,376.536	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,280,303.17	1,281,037.66	3	0.00
		30,145,429.01	28,398,385.26	70	0.00
COMMON TRUST FUNDS - FIXED INCOME					
962,783.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	962,783.74	962,783.74	2	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		962,783.74	962,783.74	2	0.00
	COMMON TRUST FUNDS - EQUITY				
103,592.73	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,126,758.75	2,198,937.04	5	0.00
		2,126,758.75	2,198,937.04	5	0.00
	COMMON TRUST FUNDS - OTHER				
168,075.9426	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,702,609.30	1,691,049.03	4	0.00
		1,702,609.30	1,691,049.03	4	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
187,243.364	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,391,218.19	1,425,996.88	6	5,716.54
39,512.279	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	934,465.40	914,933.90	4	0.00
143,405.36	CUSIP # 256210105 DODGE & COX INCOME FUND	2,102,322.58	2,031,833.21	9	0.00
168,764.997	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	703,750.04	687,842.25	3	0.00
180,128.069	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,109,299.69	2,124,767.50	9	7,205.12
129,706.859	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,640,791.77	1,560,834.88	7	2,822.19
		8,881,847.67	8,746,208.62	38	15,743.85
MUTUAL FUNDS - EQUITY					
57,446.194	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,365,496.03	1,319,277.32	6	0.00
45,476.678	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,824,524.32	1,777,704.80	8	0.00
7,644.061	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	894,890.22	782,528.76	4	0.00
10,409.417	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	705,550.28	609,764.34	3	0.00

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ABG INCOME CIF

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19,296.115	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	442,845.84	404,453.98	2	0.00
20,429.375	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	222,475.89	206,366.41	1	0.00
16,313.508	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	464,608.71	404,139.76	2	0.00
4,683.444	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	672,214.72	619,819.06	3	0.00
19,750.054	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,164,660.68	827,038.89	5	0.00
9,610.27	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	436,017.95	458,185.89	2	0.00
2,895.302	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	461,887.53	329,013.79	2	0.00
2,956.972	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	217,869.70	206,009.11	1	0.00
		8,873,041.87	7,944,302.11	38	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
816,589.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	816,589.88	816,589.88	4	0.00
		816,589.88	816,589.88	4	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG INCOME CIF

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10,835.878	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	222,460.58	221,589.24	1	0.00
		222,460.58	221,589.24	1	0.00
	COMMON TRUST FUNDS - OTHER				
444,658.422	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,504,389.81	4,474,562.18	19	0.00
		4,504,389.81	4,474,562.18	19	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
100,886.151	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	749,584.10	750,693.16	8	3,092.99
23,964.907	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	566,770.05	556,524.18	6	0.00
77,232.288	CUSIP # 256210105 DODGE & COX INCOME FUND	1,132,225.34	1,101,633.46	11	0.00
45,615.363	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	190,216.06	185,726.95	2	0.00
80,728.401	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	945,329.58	931,179.63	10	3,243.93
74,754.836	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	945,648.68	909,902.08	10	1,634.02
		4,529,773.81	4,435,659.46	46	7,970.94
MUTUAL FUNDS - EQUITY					
11,834.845	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	281,314.27	272,406.02	3	0.00
11,705.865	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	469,639.30	442,798.23	5	0.00
1,582.765	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	185,294.30	167,186.21	2	0.00
2,851.781	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	193,293.72	178,866.14	2	0.00

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ABG WEALTH PRESERVATION CIF

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8,653.678	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	94,238.55	85,232.44	1	0.00
3,414.437	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	97,243.17	85,882.60	1	0.00
650.167	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	93,318.47	84,493.52	1	0.00
3,208.463	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	189,203.06	140,753.01	2	0.00
1,984.216	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	90,023.88	97,477.65	1	0.00
584.651	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	93,269.37	70,507.71	1	0.00
		1,786,838.09	1,625,603.53	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
581,238.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	581,238.16	581,238.16	6	0.00
		581,238.16	581,238.16	6	0.00
	COMMON TRUST FUNDS - EQUITY				
4,589.648	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	94,225.47	91,252.41	1	0.00
		94,225.47	91,252.41	1	0.00
	COMMON TRUST FUNDS - OTHER				

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ABG WEALTH PRESERVATION CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
282,480.4622	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,861,527.08	2,842,934.10	29	0.00
		2,861,527.08	2,842,934.10	29	0.00

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-12,328.80	0.00	-12,328.80	-0.01	0.00
	REBATE RECEIVABLE		19.17	0.00	19.17	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-6,911.42	0.00	-6,911.42	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-12,615.07	0.00	-12,615.07	-0.01	0.00
2,699,495.990	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	2,699,495.99	27.25	2,699,495.99	2.52	0.00
SUBTOTAL UNITED STATES			2,667,659.87	27.25	2,667,659.87	2.49	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			2,667,659.87	27.25	2,667,659.87	2.49	0.00
TOTAL CASH & CASH EQUIVALENTS			2,667,659.87	27.25	2,667,659.87	2.49	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,758,173.960	BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	13.0143	31,638,531.21	0.00	35,895,692.33	33.49	4,257,161.12

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
57,753.862 AFL CIO HSG INVT TR 99VVBHSM3	1,187.9400	65,844,407.67	142,796.54	68,608,122.82	64.02	2,763,715.15
SUBTOTAL UNITED STATES			142,796.54	104,503,815.15	97.51	7,020,876.27
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			142,796.54	104,503,815.15	97.51	7,020,876.27
TOTAL FIXED INCOME SECURITIES			142,796.54	104,503,815.15	97.51	7,020,876.27
TOTAL ASSETS - BASE:		100,150,598.75	142,823.79	107,171,475.02	100.00	7,020,876.27
NET ASSETS - BASE:				107,314,298.81		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
818,891.1	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	818,891.10	818,891.10	16	0.00
		818,891.10	818,891.10	16	0.00
CORPORATE BONDS					
50,000	CUSIP # 126650CT5 CVS HEALTH CORP 2.125% 06/01/2021	50,525.50	49,791.50	1	371.88
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	51,846.50	49,628.00	1	204.86
40,000	CUSIP # 34540TRW4 FORD MOTOR CREDIT CO LLC 2.6% 09/20/2021	40,050.00	39,930.80	1	31.78
		142,422.00	139,350.30	3	608.52
COMMON STOCK					
65	CUSIP # 023135106 AMAZON.COM INC	204,667.45	121,696.15	4	0.00
1,635	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	163,908.75	130,460.75	3	0.00
2,240	CUSIP # 037833100 APPLE INC	259,414.40	25,647.81	5	0.00
1,095	CUSIP # 053015103 AUTO DATA PROCESSING INC.	152,741.55	89,142.36	3	996.45
480	CUSIP # 22160K105 COSTCO WHOLESALE CORP	170,400.00	151,847.18	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,295	CUSIP # 254687106 DISNEY WALT	160,683.60	42,087.09	3	0.00
675	CUSIP # 437076102 HOME DEPOT INC	187,454.25	66,308.38	4	0.00
1,030	CUSIP # 438516106 HONEYWELL INTERNATIONAL	169,548.30	99,790.13	3	0.00
1,650	CUSIP # 46625H100 JP MORGAN CHASE & CO	158,845.50	185,575.05	3	0.00
1,245	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	185,355.60	73,230.90	4	0.00
865	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	146,911.60	161,007.94	3	0.00
455	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	174,392.40	90,108.52	3	0.00
985	CUSIP # 579780206 MCCORMICK & CO	191,188.50	71,490.94	4	0.00
985	CUSIP # 594918104 MICROSOFT CORPORATION	207,175.05	105,946.54	4	0.00
2,600	CUSIP # 651639106 NEWMONT MINING CORP	164,970.00	171,163.98	3	0.00
1,250	CUSIP # 742718109 PROCTER & GAMBLE CO	173,737.50	155,256.25	3	0.00
560	CUSIP # 78409V104 S&P GLOBAL INC	201,936.00	49,302.27	4	0.00
495	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	153,553.95	24,667.62	3	0.00
1,450	CUSIP # 882508104 TEXAS INSTRUMENTS INC	207,045.50	74,411.37	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
860	CUSIP # 92826C839 VISA INC CL A	171,974.20	149,755.24	3	0.00
1,150	CUSIP # 98978V103 ZOETIS INC	190,175.50	150,484.98	4	0.00
		3,796,079.60	2,189,381.45	74	996.45
	FOREIGN STOCK				
3,900	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	166,959.00	151,164.00	3	0.00
1,650	CUSIP # G5960L103 MEDTRONIC PLC	171,468.00	169,459.55	3	957.00
		338,427.00	320,623.55	7	957.00

Holdings

As of: September 30, 2020



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

View Date: October 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.852915

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-9.980	Local	1.000000	-9.98	1.000000	-9.98	0.00	0.01	
	Base	1.182365	-11.80	1.172450	-11.70	0.10	0.00	

INTERNATIONAL Total

-9.980	Local	-9.98	-9.98	0.00	0.01
	Base	-11.80	-11.70	0.10	0.00

EURO CURRENCY Total

-9.980	Local	-9.98	-9.98	0.00	0.01
	Base	-11.80	-11.70	0.10	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.155500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
183,981.610	Local	1.000000	183,981.61	1.000000	183,981.61	0.00	0.48	
	Base	0.240587	44,263.58	0.240645	44,274.24	10.66	0.02	

MALAYSIAN RINGGIT Total

183,981.610	Local	183,981.61	183,981.61	0.00	0.48
	Base	44,263.58	44,274.24	10.66	0.02

MEXICAN PESO

Exchange Rate: 22.111500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1.480	Local	1.000000	1.48	1.000000	1.48	0.00	0.00	
	Base	0.047297	0.07	0.045225	0.07	0.00	0.00	

MEXICAN PESO Total

1.480	Local	1.48	1.48	0.00	0.00
	Base	0.07	0.07	0.00	0.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

Exchange Rate: 1,169.500000

KRW	SOUTH KOREAN WON								
		1,846.000	Local	1.000000	1,846.00	1.000000	1,846.00	0.00	100.00
			Base	0.000850	1.57	0.000855	1.58	0.01	0.00

SOUTH KOREAN WON Total

		1,846.000	Local		1,846.00		1,846.00	0.00	100.00
			Base		1.57		1.58	0.01	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR								
		1,668,624.300	Local	1.000000	1,668,624.30	1.000000	1,668,624.30	0.00	1.11
			Base	1.000000	1,668,624.30	1.000000	1,668,624.30	0.00	0.81

US DOLLAR Total

		1,668,624.300	Local		1,668,624.30		1,668,624.30	0.00	1.11
			Base		1,668,624.30		1,668,624.30	0.00	0.81

CASH Total

		1,854,443.410	Base		1,712,877.72		1,712,888.49	10.77	0.83
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.038540	31 Dec 2030			
		7,986,772.880	Local	100.000000	7,986,772.88	100.000000	7,986,772.88	0.00	5.32
			Base	100.000000	7,986,772.88	100.000000	7,986,772.88	0.00	3.88

9128287G9	US TREASURY FRN 07/21 VAR				0.320025	31 Jul 2021			
		11,105,000.000	Local	99.992185	11,104,132.13	100.183107	11,125,334.03	21,201.90	7.41
			Base	99.992185	11,104,132.13	100.183107	11,125,334.03	21,201.90	5.41

912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099001	31 Jan 2017			
		0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
			Base	0.000000	0.34	0.000000	0.00	-0.34	0.00

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828YN4	US TREASURY FRN 10/21 VAR				0.400025	31 Oct 2021			
		8,670,000.000	Local	100.121140	8,680,502.80	100.323240	8,698,024.91	17,522.11	5.79
			Base	100.121140	8,680,502.80	100.323240	8,698,024.91	17,522.11	4.23
912828Z45	US TREASURY FRN 01/22 VAR				0.254025	31 Jan 2022			
		14,685,000.000	Local	100.067804	14,694,957.04	100.163433	14,709,000.14	14,043.10	9.79
			Base	100.067804	14,694,957.04	100.163433	14,709,000.14	14,043.10	7.15
912828ZK9	US TREASURY FRN 04/22 VAR				0.214025	30 Apr 2022			
		10,240,000.000	Local	100.043672	10,244,471.99	100.097443	10,249,978.16	5,506.17	6.82
			Base	100.043672	10,244,471.99	100.097443	10,249,978.16	5,506.17	4.99
91282CAA9	US TREASURY FRN 07/22 VAR				0.155030	31 Jul 2022			
		15,770,000.000	Local	100.016602	15,772,618.14	99.993007	15,768,897.20	-3,720.94	10.50
			Base	100.016602	15,772,618.14	99.993007	15,768,897.20	-3,720.94	7.67
US DOLLAR Total		68,456,772.880	Local			68,483,455.32	54,552.00	45.62	
			Base			68,483,455.32	54,552.00	33.34	
CASH EQUIVALENT Total		68,456,772.880	Base			68,483,455.32	54,552.00	33.34	

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.396161

975MACI18	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021			
		3,245,000.000	Local	103.171855	3,347,926.68	103.839391	3,369,588.24	21,661.56	17.99
			Base	72.305409	2,346,310.51	74.374940	2,413,466.81	67,156.30	1.17
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019			
		0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
			Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021			
		1,460,000.000	Local	101.256649	1,478,347.08	101.990404	1,489,059.90	10,712.82	7.95
			Base	70.735874	1,032,743.76	73.050604	1,066,538.82	33,795.06	0.52

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021		
		2,930,000.000	Local 104.833639	3,071,625.63	105.368988	3,087,311.35	15,685.72	16.48
			Base 71.429655	2,092,888.90	75.470514	2,211,286.06	118,397.16	1.08
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
		5,130,000.000	Local 109.223603	5,603,170.82	109.965457	5,641,227.94	38,057.12	30.11
			Base 74.174217	3,805,137.34	78.762734	4,040,528.23	235,390.89	1.97
BMZ8B6II2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/51 1.75				1.750000	21 Jun 2051		
		5,125,000.000	Local 99.376324	5,093,036.63	100.424088	5,146,734.51	53,697.88	27.47
			Base 71.940107	3,686,930.49	71.928730	3,686,347.43	-583.06	1.79
AUSTRALIAN DOLLAR Total								
		17,890,000.000	Local	18,692,236.14		18,733,921.94	41,685.80	100.00
			Base	13,032,308.98		13,418,167.35	385,858.37	6.53
BRAZILIAN REAL							Exchange Rate:	5.615900
959GMYII0	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		1,575,000.000	Local 99.420313	1,565,869.93	104.369334	1,643,817.01	77,947.08	11.14
			Base 42.343079	666,903.49	18.584614	292,707.67	-374,195.82	0.14
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		11,540,000.000	Local 95.385355	11,007,470.01	113.641349	13,114,211.67	2,106,741.66	88.86
			Base 40.526454	4,676,752.75	20.235643	2,335,193.23	-2,341,559.52	1.14
BRAZILIAN REAL Total								
		13,115,000.000	Local	12,573,339.94		14,758,028.68	2,184,688.74	100.00
			Base	5,343,656.24		2,627,900.90	-2,715,755.34	1.28
EURO CURRENCY							Exchange Rate:	0.852915
SPAIN								
BLH919II7	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1				1.000000	31 Oct 2050		
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base 0.000000	-0.03	0.000000	0.00	0.03	0.00

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SPAIN Total								
		Base		-0.03		0.00	0.03	0.00
EURO CURRENCY Total								
		Local		-0.03		0.00	0.03	0.00
		Base		-0.03		0.00	0.03	0.00
MALAYSIAN RINGGIT							Exchange Rate:	4.155500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		
	8,015,000.000	Local	98.818352	7,920,290.95	103.505000	8,295,925.75	375,634.80	21.49
		Base	26.819993	2,149,622.40	24.907953	1,996,372.46	-153,249.94	0.97
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048				4.048000	30 Sep 2021		
	9,090,000.000	Local	100.788125	9,161,640.53	102.265721	9,295,954.04	134,313.51	24.08
		Base	26.928766	2,447,824.80	24.609727	2,237,024.19	-210,800.61	1.09
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025		
	3,455,000.000	Local	99.679589	3,443,929.81	107.855000	3,726,390.25	282,460.44	9.65
		Base	23.028413	795,631.66	25.954759	896,736.91	101,105.25	0.44
ACI0CBN10	MALAYSIA GOVERNMENT BONDS 10/20 3.659				3.659000	15 Oct 2020		
	3,625,000.000	Local	99.915584	3,621,939.92	100.065889	3,627,388.48	5,448.56	9.40
		Base	24.483459	887,525.38	24.080349	872,912.64	-14,612.74	0.42
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
	6,530,000.000	Local	100.775932	6,580,668.34	102.931359	6,721,417.74	140,749.40	17.41
		Base	24.235385	1,582,570.64	24.769910	1,617,475.09	34,904.45	0.79
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027		
	6,205,000.000	Local	100.073089	6,209,535.15	108.793435	6,750,632.64	541,097.49	17.49
		Base	23.229472	1,441,388.76	26.180588	1,624,505.51	183,116.75	0.79
MALAYSIAN RINGGIT Total								
	36,920,000.000	Local		36,938,004.70		38,417,708.90	1,479,704.20	99.52
		Base		9,304,563.64		9,245,026.80	-59,536.84	4.50
MEXICAN PESO							Exchange Rate:	22.111500

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	89,200,000.000	Local	111.105794	99,106,368.31	118.239000	105,469,188.00	6,362,819.69	22.96	
		Base	7.818667	6,974,250.82	5.347398	4,769,879.38	-2,204,371.44	2.32	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	130,300,000.000	Local	109.413248	142,565,462.43	108.267000	141,071,901.00	-1,493,561.43	30.71	
		Base	7.086096	9,233,183.26	4.896411	6,380,024.01	-2,853,159.25	3.10	
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
	35,000,000.000	Local	103.228826	36,130,088.93	112.088000	39,230,800.00	3,100,711.07	8.54	
		Base	5.040709	1,764,248.28	5.069217	1,774,226.08	9,977.80	0.86	
ACIOSZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	43,200,000.000	Local	105.587369	45,613,743.33	110.502000	47,736,864.00	2,123,120.67	10.39	
		Base	5.659567	2,444,932.96	4.997490	2,158,915.68	-286,017.28	1.05	
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	92,500,000.000	Local	117.385893	108,581,951.03	117.206000	108,415,550.00	-166,401.03	23.60	
		Base	7.531413	6,966,557.16	5.300681	4,903,129.59	-2,063,427.57	2.38	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	14,900,000.000	Local	115.772563	17,250,111.82	117.206000	17,463,694.00	213,582.18	3.80	
		Base	5.593444	833,423.15	5.300681	789,801.42	-43,621.73	0.38	
MEXICAN PESO Total			405,100,000.000	Local		449,247,725.85	459,387,997.00	10,140,271.15	100.00
		Base		28,216,595.63		20,775,976.16	-7,440,619.47	10.11	
POLISH ZLOTY								Exchange Rate:	3.865400
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
	0.000	Local	0.000000	432.00	0.000000	0.00	-432.00	0.00	
		Base	0.000000	102.92	0.000000	0.00	-102.92	0.00	
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
	7,025,000.000	Local	100.274470	7,044,281.55	101.120000	7,103,680.00	59,398.45	54.15	
		Base	26.692440	1,875,143.90	26.160294	1,837,760.65	-37,383.25	0.89	
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.010000	25 Apr 2019		

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



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
		0.000	Local 0.000000	0.04	0.000000	0.00	-0.04	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
B3P3LSII7	POLAND GOVERNMENT BOND BONDS 10/20 5.25				5.250000	25 Oct 2020		
	5,995,000.000	Local	100.248378	6,009,890.29	100.320000	6,014,184.00	4,293.71	45.85
		Base	26.839639	1,609,036.37	25.953330	1,555,902.11	-53,134.26	0.76
POLISH ZLOTY Total								
	13,020,000.000	Local		13,054,603.88		13,117,864.00	63,260.12	100.00
		Base		3,484,283.20		3,393,662.76	-90,620.44	1.65
SOUTH AFRICAN RAND							Exchange Rate:	16.750000
989RJI11	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	77.939865	50,037,393.08	62.247255	39,962,737.71	-10,074,655.37	41.46
		Base	7.116666	4,568,899.60	3.716254	2,385,835.09	-2,183,064.51	1.16
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
	66,275,000.000	Local	93.677160	62,084,537.49	76.850000	50,932,337.50	-11,152,199.99	52.85
		Base	6.966851	4,617,280.80	4.588060	3,040,736.57	-1,576,544.23	1.48
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	5,200,000.000	Local	69.469346	3,612,406.00	62.247255	3,236,857.26	-375,548.74	3.36
		Base	4.819093	250,592.86	3.716254	193,245.21	-57,347.65	0.09
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
	2,925,000.000	Local	86.876602	2,541,140.61	76.850000	2,247,862.50	-293,278.11	2.33
		Base	6.029959	176,376.29	4.588060	134,200.75	-42,175.54	0.07
SOUTH AFRICAN RAND Total								
	138,600,000.000	Local		118,275,477.18		96,379,794.97	-21,895,682.21	100.00
		Base		9,613,149.55		5,754,017.62	-3,859,131.93	2.80
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.849000	05 Nov 2021		
	1,600,000.000	Local	100.000000	1,600,000.00	100.417000	1,606,672.00	6,672.00	1.07
		Base	100.000000	1,600,000.00	100.417000	1,606,672.00	6,672.00	0.78

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026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
	715,000.000	Local	100.584355	71,917.14	116.655615	834,087.65	114,909.51	0.56	
		Base	100.584355	71,917.14	116.655615	834,087.65	114,909.51	0.41	
031162CR9	AMGEN INC SR UNSECURED 02/40 3.15					3.150000	21 Feb 2040		
	1,180,000.000	Local	101.582850	1,198,677.63	106.385312	1,255,346.68	56,669.05	0.84	
		Base	101.582850	1,198,677.63	106.385312	1,255,346.68	56,669.05	0.61	
031162CS7	AMGEN INC SR UNSECURED 02/50 3.375					3.375000	21 Feb 2050		
	680,000.000	Local	104.457518	710,311.12	107.473744	730,821.46	20,510.34	0.49	
		Base	104.457518	710,311.12	107.473744	730,821.46	20,510.34	0.36	
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	2,020,000.000	Local	104.842291	2,117,814.27	119.855613	2,421,083.38	303,269.11	1.61	
		Base	104.842291	2,117,814.27	119.855613	2,421,083.38	303,269.11	1.18	
035240AU4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/60 4.6					4.600000	01 Jun 2060		
	600,000.000	Local	101.790435	610,742.61	120.460899	722,765.39	112,022.78	0.48	
		Base	101.790435	610,742.61	120.460899	722,765.39	112,022.78	0.35	
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
	625,000.000	Local	98.063938	612,899.61	104.788293	654,926.83	42,027.22	0.44	
		Base	98.063938	612,899.61	104.788293	654,926.83	42,027.22	0.32	
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A					1.072380	15 Oct 2036		
	436,676.990	Local	97.385257	425,259.01	99.969970	436,545.86	11,286.85	0.29	
	Original Face: 460,000.000	Base	97.385257	425,259.01	99.969970	436,545.86	11,286.85	0.21	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	4,105,000.000	Local	106.881303	4,387,477.49	123.834077	5,083,388.86	695,911.37	3.38	
		Base	106.881303	4,387,477.49	123.834077	5,083,388.86	695,911.37	2.47	
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR					0.771430	10 Mar 2023		
	3,485,000.000	Local	100.000000	3,485,000.00	100.466000	3,501,240.10	16,240.10	2.33	
		Base	100.000000	3,485,000.00	100.466000	3,501,240.10	16,240.10	1.70	
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR					0.630353	15 Sep 2023		
	4,425,000.000	Local	100.000000	4,425,000.00	100.058711	4,427,597.96	2,597.96	2.95	
		Base	100.000000	4,425,000.00	100.058711	4,427,597.96	2,597.96	2.15	

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08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2					2.210800	15 Mar 2053		
	495,000.000	Local		101.394764	501,904.08	102.918400	509,446.08	7,542.00	0.34
Original Face:	495,000.000	Base		101.394764	501,904.08	102.918400	509,446.08	7,542.00	0.25
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	590,000.000	Local		90.627071	534,699.72	90.526322	534,105.30	-594.42	0.36
		Base		90.627071	534,699.72	90.526322	534,105.30	-594.42	0.26
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	475,000.000	Local		100.000000	475,000.00	117.892231	559,988.10	84,988.10	0.37
		Base		100.000000	475,000.00	117.892231	559,988.10	84,988.10	0.27
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	1,005,000.000	Local		108.551930	1,090,946.90	120.978011	1,215,829.01	124,882.11	0.81
		Base		108.551930	1,090,946.90	120.978011	1,215,829.01	124,882.11	0.59
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	595,000.000	Local		100.000000	595,000.00	123.763941	736,395.45	141,395.45	0.49
		Base		100.000000	595,000.00	123.763941	736,395.45	141,395.45	0.36
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7					4.700000	01 Sep 2045		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A					3.178000	10 Feb 2035		
	255,000.000	Local		102.381039	261,071.65	107.216740	273,402.69	12,331.04	0.18
Original Face:	255,000.000	Base		102.381039	261,071.65	107.216740	273,402.69	12,331.04	0.13
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					1.132380	15 May 2036		
	240,000.000	Local		97.387154	233,729.17	99.879690	239,711.26	5,982.09	0.16
Original Face:	240,000.000	Base		97.387154	233,729.17	99.879690	239,711.26	5,982.09	0.12
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR					0.887140	17 Mar 2023		
	2,820,000.000	Local		100.000000	2,820,000.00	100.740000	2,840,868.00	20,868.00	1.89
		Base		100.000000	2,820,000.00	100.740000	2,840,868.00	20,868.00	1.38
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR					0.480380	15 Mar 2021		
	2,805,000.000	Local		99.993747	2,804,824.61	100.072000	2,807,019.60	2,194.99	1.87
		Base		99.993747	2,804,824.61	100.072000	2,807,019.60	2,194.99	1.37

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191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050			
		355,000.000	Local	100.811008	357,879.08	121.926072	432,837.56	74,958.48	0.29
			Base	100.811008	357,879.08	121.926072	432,837.56	74,958.48	0.21
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				0.706130	22 Feb 2021			
		2,700,000.000	Local	100.000000	2,700,000.00	100.031000	2,700,837.00	837.00	1.80
			Base	100.000000	2,700,000.00	100.031000	2,700,837.00	837.00	1.31
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029			
		395,000.000	Local	82.377825	325,392.41	85.281212	336,860.79	11,468.38	0.22
			Base	82.377825	325,392.41	85.281212	336,860.79	11,468.38	0.16
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		600,000.000	Local	105.456447	632,738.68	109.802450	658,814.70	26,076.02	0.44
			Base	105.456447	632,738.68	109.802450	658,814.70	26,076.02	0.32
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026			
		785,000.000	Local	100.508721	788,993.46	104.834338	822,949.55	33,956.09	0.55
			Base	100.508721	788,993.46	104.834338	822,949.55	33,956.09	0.40
254687FR2	WALT DISNEY COMPANY/THE COMPANY GUAR 03/40 4.625				4.625000	23 Mar 2040			
		220,000.000	Local	99.770759	219,495.67	126.999915	279,399.81	59,904.14	0.19
			Base	99.770759	219,495.67	126.999915	279,399.81	59,904.14	0.14
254687FS0	WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7				4.700000	23 Mar 2050			
		440,000.000	Local	99.623027	438,341.32	132.367196	582,415.66	144,074.34	0.39
			Base	99.623027	438,341.32	132.367196	582,415.66	144,074.34	0.28
30161NAY7	EXELON CORP SR UNSECURED 04/50 4.7				4.700000	15 Apr 2050			
		330,000.000	Local	104.224470	343,940.75	127.182202	419,701.27	75,760.52	0.28
			Base	104.224470	343,940.75	127.182202	419,701.27	75,760.52	0.20
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		1,305,000.000	Local	100.660979	1,313,625.77	109.875427	1,433,874.32	120,248.55	0.95
			Base	100.660979	1,313,625.77	109.875427	1,433,874.32	120,248.55	0.70

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31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
		1,630,000.000	Local	112.835309	1,839,215.53	135.106151	2,202,230.26	363,014.73	1.47
			Base	112.835309	1,839,215.53	135.106151	2,202,230.26	363,014.73	1.07
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.113750	05 Apr 2021			
		3,375,000.000	Local	100.000000	3,375,000.00	98.537970	3,325,656.49	-49,343.51	2.21
			Base	100.000000	3,375,000.00	98.537970	3,325,656.49	-49,343.51	1.62
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		240,000.000	Local	98.849371	237,238.49	125.811925	301,948.62	64,710.13	0.20
			Base	98.849371	237,238.49	125.811925	301,948.62	64,710.13	0.15
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050			
		2,645,000.000	Local	101.724420	2,690,610.90	101.961075	2,696,870.43	6,259.53	1.80
			Base	101.724420	2,690,610.90	101.961075	2,696,870.43	6,259.53	1.31
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		990,000.000	Local	111.231544	1,101,192.29	118.506359	1,173,212.95	72,020.66	0.78
			Base	111.231544	1,101,192.29	118.506359	1,173,212.95	72,020.66	0.57
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		645,000.000	Local	115.259707	743,425.11	117.173578	755,769.58	12,344.47	0.50
			Base	115.259707	743,425.11	117.173578	755,769.58	12,344.47	0.37
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				1.006130	23 Feb 2023			
		5,030,000.000	Local	100.048599	5,032,444.54	100.323812	5,046,287.74	13,843.20	3.36
			Base	100.048599	5,032,444.54	100.323812	5,046,287.74	13,843.20	2.45
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6				5.600000	15 Feb 2041			
		540,000.000	Local	110.275822	595,489.44	107.928733	582,815.16	-12,674.28	0.39
			Base	110.275822	595,489.44	107.928733	582,815.16	-12,674.28	0.28
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8				5.800000	01 Apr 2047			
		305,000.000	Local	110.035361	335,607.85	109.624715	334,355.38	-1,252.47	0.22
			Base	110.035361	335,607.85	109.624715	334,355.38	-1,252.47	0.16
42824CAX7	HP ENTERPRISE CO SR UNSECURED 10/35 6.2				6.200000	15 Oct 2035			
		125,000.000	Local	116.465216	145,581.52	125.164510	156,455.64	10,874.12	0.10
			Base	116.465216	145,581.52	125.164510	156,455.64	10,874.12	0.08

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458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	770,000.000	Local		104.412809	803,978.63	137.712014	1,060,382.51	256,403.88	0.71
		Base		104.412809	803,978.63	137.712014	1,060,382.51	256,403.88	0.52
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	240,000.000	Local		98.178504	235,628.41	145.905954	350,174.29	114,545.88	0.23
		Base		98.178504	235,628.41	145.905954	350,174.29	114,545.88	0.17
50249AAD5	LYB INT FINANCE III COMPANY GUAR 05/50 4.2					4.200000	01 May 2050		
	595,000.000	Local		99.377703	591,297.33	111.487061	663,348.01	72,050.68	0.44
		Base		99.377703	591,297.33	111.487061	663,348.01	72,050.68	0.32
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	175,000.000	Local		91.883863	160,796.76	112.285360	196,499.38	35,702.62	0.13
		Base		91.883863	160,796.76	112.285360	196,499.38	35,702.62	0.10
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	130,000.000	Local		99.296700	129,085.71	116.609412	151,592.24	22,506.53	0.10
		Base		99.296700	129,085.71	116.609412	151,592.24	22,506.53	0.07
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	235,000.000	Local		104.190651	244,848.03	121.709632	286,017.64	41,169.61	0.19
		Base		104.190651	244,848.03	121.709632	286,017.64	41,169.61	0.14
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR					3.033880	08 Jan 2021		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR					0.663390	13 Jan 2023		
	1,965,000.000	Local		100.000000	1,965,000.00	100.345000	1,971,779.25	6,779.25	1.31
		Base		100.000000	1,965,000.00	100.345000	1,971,779.25	6,779.25	0.96
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	290,000.000	Local		102.167072	296,284.51	112.742183	326,952.33	30,667.82	0.22
		Base		102.167072	296,284.51	112.742183	326,952.33	30,667.82	0.16
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	325,000.000	Local		100.915966	327,976.89	117.193955	380,880.35	52,903.46	0.25
		Base		100.915966	327,976.89	117.193955	380,880.35	52,903.46	0.19
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	500,000.000	Local		99.744472	498,722.36	117.027911	585,139.56	86,417.20	0.39
		Base		99.744472	498,722.36	117.027911	585,139.56	86,417.20	0.28
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
	1,815,000.000	Local		100.597419	1,825,843.16	112.716923	2,045,812.15	219,968.99	1.36
		Base		100.597419	1,825,843.16	112.716923	2,045,812.15	219,968.99	1.00
68389XBY0	ORACLE CORP SR UNSECURED 04/60 3.85					3.850000	01 Apr 2060		
	1,660,000.000	Local		101.187121	1,679,706.21	118.051606	1,959,656.66	279,950.45	1.30
		Base		101.187121	1,679,706.21	118.051606	1,959,656.66	279,950.45	0.95
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75					6.750000	21 Sep 2047		
	510,000.000	Local		96.320965	491,236.92	77.620000	395,862.00	-95,374.92	0.26
		Base		96.320965	491,236.92	77.620000	395,862.00	-95,374.92	0.19
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69					7.690000	23 Jan 2050		
	3,305,000.000	Local		102.020605	3,371,780.99	83.700000	2,766,285.00	-605,495.99	1.84
		Base		102.020605	3,371,780.99	83.700000	2,766,285.00	-605,495.99	1.35
74432QCE3	PRUDENTIAL FINANCIAL INC SR UNSECURED 02/50 4.35					4.350000	25 Feb 2050		
	245,000.000	Local		100.472090	246,156.62	120.273984	294,671.26	48,514.64	0.20
		Base		100.472090	246,156.62	120.273984	294,671.26	48,514.64	0.14
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
	1,945,000.000	Local		103.315106	2,009,478.81	109.311593	2,126,110.48	116,631.67	1.42
		Base		103.315106	2,009,478.81	109.311593	2,126,110.48	116,631.67	1.03
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	475,000.000	Local		107.695724	511,554.69	121.056673	575,019.20	63,464.51	0.38
		Base		107.695724	511,554.69	121.056673	575,019.20	63,464.51	0.28
89153VAV1	TOTAL CAPITAL INTL SA COMPANY GUAR 05/50 3.127					3.127000	29 May 2050		
	1,125,000.000	Local		100.000000	1,125,000.00	103.786101	1,167,593.64	42,593.64	0.78
		Base		100.000000	1,125,000.00	103.786101	1,167,593.64	42,593.64	0.57

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A					3.000000	25 Oct 2057		
	230,000.000	Local		97.038717	223,189.05	106.277800	244,438.94	21,249.89	0.16
Original Face:	230,000.000	Base		97.038717	223,189.05	106.277800	244,438.94	21,249.89	0.12
911312BV7	UNITED PARCEL SERVICE SR UNSECURED 04/40 5.2					5.200000	01 Apr 2040		
	170,000.000	Local		99.526253	169,194.63	138.519180	235,482.61	66,287.98	0.16
		Base		99.526253	169,194.63	138.519180	235,482.61	66,287.98	0.11
911312BW5	UNITED PARCEL SERVICE SR UNSECURED 04/50 5.3					5.300000	01 Apr 2050		
	500,000.000	Local		99.803884	499,019.42	148.405196	742,025.98	243,006.56	0.49
		Base		99.803884	499,019.42	148.405196	742,025.98	243,006.56	0.36
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.269500	26 Jul 2021		
	1,850,000.000	Local		100.103331	1,851,911.63	100.730000	1,863,505.00	11,593.37	1.24
		Base		100.103331	1,851,911.63	100.730000	1,863,505.00	11,593.37	0.91
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	1,775,000.000	Local		101.526797	1,802,100.65	121.365875	2,154,244.28	352,143.63	1.43
		Base		101.526797	1,802,100.65	121.365875	2,154,244.28	352,143.63	1.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	1,240,000.000	Local		103.313925	1,281,092.67	136.864750	1,697,122.90	416,030.23	1.13
		Base		103.313925	1,281,092.67	136.864750	1,697,122.90	416,030.23	0.83
US DOLLAR Total									
	73,876,676.990	Local			75,166,632.88		79,875,130.23	4,708,497.35	53.17
Original Face:	1,680,000.000	Base			75,166,632.88		79,875,130.23	4,708,497.35	38.85
FIXED INCOME Total									
	698,521,676.990	Base			144,161,190.09		135,089,881.82	-9,071,308.27	65.71
Original Face:	1,680,000.000								

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		768,832,893.280	Base	214,357,523.13		205,340,777.63	-9,016,745.50	99.88
Original Face:		1,680,000.000						

Holdings - Futures Contracts

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.852915

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1M02B0	EURO-BTP FUTURE DEC20 XEUR 20201208						08 Dec 2020			
159.000		15,900,000.000	Local 23,465,220.00	23,155,498.37	147.580000	309,721.63		390,811.63	-81,090.00	
			Base 27,511,791.91			363,133.06		458,207.01	-95,073.95	0.05

GERMANY Total

159.000		15,900,000.000	Local 23,465,220.00	23,155,498.37		309,721.63		390,811.63	-81,090.00	
			Base			363,133.06		458,207.01	-95,073.95	0.05

EURO CURRENCY Total

159.000		15,900,000.000	Local 23,465,220.00	23,155,498.37		309,721.63		390,811.63	-81,090.00	
			Base			363,133.06		458,207.01	-95,073.95	0.05

FUTURES LONG Total

159.000		15,900,000.000	Base			363,133.06		458,207.01	-95,073.95	0.05
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Books Open

Prepared by State Street

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI1M4958	US ULTRA BOND CBT DEC20 XCBT 20201221	21 Dec 2020							
-78.000	-7,800,000.000		Local -17,301,375.00	-17,139,870.41	221.812500	-161,504.59	-317,504.59	156,000.00	
			Base -17,301,375.00		221.812500	-161,504.59	-317,504.59	156,000.00	0.08

US DOLLAR Total			Local -17,301,375.00	-17,139,870.41		-161,504.59	-317,504.59	156,000.00	
			Base			-161,504.59	-317,504.59	156,000.00	0.08

FUTURES SHORT Total			Base			-161,504.59	-317,504.59	156,000.00	0.08
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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Curr Accum Gn/Ls		
	Notional Cost/Proceeds	Current Price		
FUTURES Total				
81.000	8,100,000.000 Base	201,628.47	140,702.42	60,926.05
				0.12

Holdings

As of: September 30, 2020



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

View Date: October 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.023680	31 Dec 2030		
		1,121,062.180	Local	100.000000				0.48
			Base	100.000000				0.48
				1,121,062.18	100.000000	1,121,062.18	0.00	
				1,121,062.18		1,121,062.18	0.00	0.48

US DOLLAR Total		1,121,062.180	Local			1,121,062.18	0.00	0.48
			Base			1,121,062.18	0.00	0.48

CASH EQUIVALENT Total		1,121,062.180	Base			1,121,062.18	0.00	0.48
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		16,910.000	Local	211.268651		3,572,552.88	490.430000	8,293,171.30
			Base	211.268651		3,572,552.88	490.430000	8,293,171.30
								4,720,618.42
								4,720,618.42
								3.53
								3.53

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		22,070.000	Local	153.121327		3,379,387.69	153.500000	3,387,745.00
			Base	153.121327		3,379,387.69	153.500000	3,387,745.00
								8,357.31
								8,357.31
								1.44
								1.44

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		42,101.000	Local	71.274081		3,000,710.08	110.540000	4,653,844.54
			Base	71.274081		3,000,710.08	110.540000	4,653,844.54
								1,653,134.46
								1,653,134.46
								1.98
								1.98

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		27,550.000	Local	119.459748		3,291,116.06	114.430000	3,152,546.50
			Base	119.459748		3,291,116.06	114.430000	3,152,546.50
								-138,569.56
								-138,569.56
								1.34
								1.34

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		17,850.000	Local	171.288222		3,057,494.76	293.980000	5,247,543.00
			Base	171.288222		3,057,494.76	293.980000	5,247,543.00
								2,190,048.24
								2,190,048.24
								2.24
								2.24

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		7,033.000	Local 1,470.347536	10,340,954.22	3,148.730000	22,145,018.09	11,804,063.87	9.44
			Base 1,470.347536	10,340,954.22	3,148.730000	22,145,018.09	11,804,063.87	9.44
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		31,060.000	Local 99.874793	3,102,111.06	100.250000	3,113,765.00	11,653.94	1.33
			Base 99.874793	3,102,111.06	100.250000	3,113,765.00	11,653.94	1.33
031162100	AMGEN INC COMMON STOCK USD.0001							
		23,240.000	Local 214.040324	4,974,297.13	254.160000	5,906,678.40	932,381.27	2.52
			Base 214.040324	4,974,297.13	254.160000	5,906,678.40	932,381.27	2.52
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		36,380.000	Local 94.678982	3,444,421.35	53.880000	1,960,154.40	-1,484,266.95	0.84
			Base 94.678982	3,444,421.35	53.880000	1,960,154.40	-1,484,266.95	0.84
037833100	APPLE INC COMMON STOCK USD.00001							
		101,550.000	Local 53.030819	5,385,279.72	115.810000	11,760,505.50	6,375,225.78	5.01
			Base 53.030819	5,385,279.72	115.810000	11,760,505.50	6,375,225.78	5.01
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		26,670.000	Local 87.766303	2,340,727.29	76.080000	2,029,053.60	-311,673.69	0.86
			Base 87.766303	2,340,727.29	76.080000	2,029,053.60	-311,673.69	0.86
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		1,593.000	Local 1,871.544532	2,981,370.44	1,710.680000	2,725,113.24	-256,257.20	1.16
			Base 1,871.544532	2,981,370.44	1,710.680000	2,725,113.24	-256,257.20	1.16
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		23,534.000	Local 79.672681	1,875,016.88	102.190000	2,404,939.46	529,922.58	1.02
			Base 79.672681	1,875,016.88	102.190000	2,404,939.46	529,922.58	1.02
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		97,040.000	Local 39.392585	3,822,656.48	46.260000	4,489,070.40	666,413.92	1.91
			Base 39.392585	3,822,656.48	46.260000	4,489,070.40	666,413.92	1.91
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		11,224.000	Local 215.284361	2,416,351.67	355.000000	3,984,520.00	1,568,168.33	1.70
			Base 215.284361	2,416,351.67	355.000000	3,984,520.00	1,568,168.33	1.70

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Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	28,210.000	Local	113.920365	3,213,693.50	124.080000	3,500,296.80	286,603.30	1.49	
		Base	113.920365	3,213,693.50	124.080000	3,500,296.80	286,603.30	1.49	
278865100	ECOLAB INC COMMON STOCK USD1.0								
	16,720.000	Local	151.597373	2,534,708.07	199.840000	3,341,324.80	806,616.73	1.42	
		Base	151.597373	2,534,708.07	199.840000	3,341,324.80	806,616.73	1.42	
29444U700	EQUINIX INC REIT USD.001								
	5,880.000	Local	449.520952	2,643,183.20	760.130000	4,469,564.40	1,826,381.20	1.90	
		Base	449.520952	2,643,183.20	760.130000	4,469,564.40	1,826,381.20	1.90	
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	53,700.000	Local	171.812142	9,226,312.04	261.900000	14,064,030.00	4,837,717.96	5.99	
		Base	171.812142	9,226,312.04	261.900000	14,064,030.00	4,837,717.96	5.99	
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
	26,710.000	Local	132.258071	3,532,613.07	147.210000	3,931,979.10	399,366.03	1.68	
		Base	132.258071	3,532,613.07	147.210000	3,931,979.10	399,366.03	1.68	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	10,810.000	Local	266.324460	2,878,967.41	356.770000	3,856,683.70	977,716.29	1.64	
		Base	266.324460	2,878,967.41	356.770000	3,856,683.70	977,716.29	1.64	
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	16,940.000	Local	188.316706	3,190,085.00	277.710000	4,704,407.40	1,514,322.40	2.00	
		Base	188.316706	3,190,085.00	277.710000	4,704,407.40	1,514,322.40	2.00	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	59,060.000	Local	99.585059	5,881,493.57	210.330000	12,422,089.80	6,540,596.23	5.29	
		Base	99.585059	5,881,493.57	210.330000	12,422,089.80	6,540,596.23	5.29	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	42,690.000	Local	64.125004	2,737,496.40	80.200000	3,423,738.00	686,241.60	1.46	
		Base	64.125004	2,737,496.40	80.200000	3,423,738.00	686,241.60	1.46	
67059N108	NUTANIX INC A COMMON STOCK USD.000025								
	58,920.000	Local	36.286196	2,137,982.67	22.180000	1,306,845.60	-831,137.07	0.56	
		Base	36.286196	2,137,982.67	22.180000	1,306,845.60	-831,137.07	0.56	

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Holdings

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



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67066G104	NVIDIA CORP COMMON STOCK USD.001		12,820.000	Local	183.521052	2,352,739.89	541.220000	6,938,440.40	4,585,700.51	2.96
				Base	183.521052	2,352,739.89	541.220000	6,938,440.40	4,585,700.51	2.96
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		13,780.000	Local	181.679098	2,503,537.97	244.750000	3,372,655.00	869,117.03	1.44
				Base	181.679098	2,503,537.97	244.750000	3,372,655.00	869,117.03	1.44
747525103	QUALCOMM INC COMMON STOCK USD.0001		48,630.000	Local	65.619406	3,191,071.69	117.680000	5,722,778.40	2,531,706.71	2.44
				Base	65.619406	3,191,071.69	117.680000	5,722,778.40	2,531,706.71	2.44
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		51,280.000	Local	68.092994	3,491,808.75	57.540000	2,950,651.20	-541,157.55	1.26
				Base	68.092994	3,491,808.75	57.540000	2,950,651.20	-541,157.55	1.26
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001		29,370.000	Local	173.258446	5,088,600.55	251.320000	7,381,268.40	2,292,667.85	3.15
				Base	173.258446	5,088,600.55	251.320000	7,381,268.40	2,292,667.85	3.15
848637104	SPLUNK INC COMMON STOCK USD.001		22,755.000	Local	100.038472	2,276,375.44	188.130000	4,280,898.15	2,004,522.71	1.82
				Base	100.038472	2,276,375.44	188.130000	4,280,898.15	2,004,522.71	1.82
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		20,940.000	Local	98.586505	2,064,401.42	142.790000	2,990,022.60	925,621.18	1.27
				Base	98.586505	2,064,401.42	142.790000	2,990,022.60	925,621.18	1.27
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		15,870.000	Local	226.833740	3,599,851.46	441.520000	7,006,922.40	3,407,070.94	2.99
				Base	226.833740	3,599,851.46	441.520000	7,006,922.40	3,407,070.94	2.99
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001		88,960.000	Local	38.565203	3,430,760.50	36.480000	3,245,260.80	-185,499.70	1.38
				Base	38.565203	3,430,760.50	36.480000	3,245,260.80	-185,499.70	1.38
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01		15,987.000	Local	220.191601	3,520,203.13	223.980000	3,580,768.26	60,565.13	1.53
				Base	220.191601	3,520,203.13	223.980000	3,580,768.26	60,565.13	1.53

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	40,670.000	Local	111.267047	4,525,230.81	166.630000	6,776,842.10	2,251,611.29	2.89	
		Base	111.267047	4,525,230.81	166.630000	6,776,842.10	2,251,611.29	2.89	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	24,840.000	Local	232.766110	5,781,910.18	311.770000	7,744,366.80	1,962,456.62	3.30	
		Base	232.766110	5,781,910.18	311.770000	7,744,366.80	1,962,456.62	3.30	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	49,840.000	Local	134.569346	6,706,936.22	199.970000	9,966,504.80	3,259,568.58	4.25	
		Base	134.569346	6,706,936.22	199.970000	9,966,504.80	3,259,568.58	4.25	
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	22,370.000	Local	133.237354	2,980,519.61	143.670000	3,213,897.90	233,378.29	1.37	
		Base	133.237354	2,980,519.61	143.670000	3,213,897.90	233,378.29	1.37	
98978V103	ZOETIS INC COMMON STOCK USD.01								
	39,380.000	Local	84.316167	3,320,370.64	165.370000	6,512,270.60	3,191,899.96	2.78	
		Base	84.316167	3,320,370.64	165.370000	6,512,270.60	3,191,899.96	2.78	
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	53,739.000	Local	58.001869	3,116,962.43	78.510000	4,219,048.89	1,102,086.46	1.80	
		Base	58.001869	3,116,962.43	78.510000	4,219,048.89	1,102,086.46	1.80	
G6095L109	APTIV PLC COMMON STOCK USD.01								
	28,591.000	Local	76.665433	2,191,941.39	91.680000	2,621,222.88	429,281.49	1.12	
		Base	76.665433	2,191,941.39	91.680000	2,621,222.88	429,281.49	1.12	
H01301128	ALCON INC COMMON STOCK CHF.04								
	46,070.000	Local	53.229412	2,452,279.03	56.950000	2,623,686.50	171,407.47	1.12	
		Base	53.229412	2,452,279.03	56.950000	2,623,686.50	171,407.47	1.12	
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	16,990.000	Local	117.578842	1,997,664.52	124.810000	2,120,521.90	122,857.38	0.90	
		Base	117.578842	1,997,664.52	124.810000	2,120,521.90	122,857.38	0.90	
US DOLLAR Total									
	1,448,327.000	Local		159,554,148.27		233,542,656.01	73,988,507.74	99.52	
		Base		159,554,148.27		233,542,656.01	73,988,507.74	99.52	

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		1,448,327.000	Base	159,554,148.27		233,542,656.01	73,988,507.74	99.52

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		2,569,389.180	Base	160,675,210.45		234,663,718.19	73,988,507.74	100.00

Holdings

As of: September 30, 2020



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: October 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.023680	31 Dec 2030			
		1,702,417.600	Local	100.000000			1,702,417.60	0.00	3.83
			Base	100.000000			1,702,417.60	0.00	3.83

US DOLLAR Total		1,702,417.600	Local				1,702,417.60	0.00	3.83
			Base				1,702,417.60	0.00	3.83

CASH EQUIVALENT Total

		1,702,417.600	Base				1,702,417.60	0.00	3.83
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5										
		11,722.000	Local	38.673103			453,326.11	56.650000	664,051.30	210,725.19	1.49
			Base	38.673103			453,326.11	56.650000	664,051.30	210,725.19	1.49

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01										
		24,586.000	Local	27.383469			673,249.96	29.480000	724,795.28	51,545.32	1.63
			Base	27.383469			673,249.96	29.480000	724,795.28	51,545.32	1.63

00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001										
		21,039.000	Local	23.263827			489,447.65	11.770000	247,629.03	-241,818.62	0.56
			Base	23.263827			489,447.65	11.770000	247,629.03	-241,818.62	0.56

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001										
		8,164.000	Local	56.596085			462,050.44	62.940000	513,842.16	51,791.72	1.16
			Base	56.596085			462,050.44	62.940000	513,842.16	51,791.72	1.16

023111206	AMARIN CORP PLC ADR ADR GBP.1										
		93,512.000	Local	9.564008			894,349.47	4.210000	393,685.52	-500,663.95	0.89
			Base	9.564008			894,349.47	4.210000	393,685.52	-500,663.95	0.89

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01								
	33,008.000	Local	11.339385	374,290.43	14.120000	466,072.96	91,782.53	1.05	
		Base	11.339385	374,290.43	14.120000	466,072.96	91,782.53	1.05	
05589G102	BRP GROUP INC A COMMON STOCK USD.01								
	22,280.000	Local	13.250000	295,210.00	24.910000	554,994.80	259,784.80	1.25	
		Base	13.250000	295,210.00	24.910000	554,994.80	259,784.80	1.25	
06417N103	BANK OZK COMMON STOCK								
	28,134.000	Local	27.124667	763,125.39	21.320000	599,816.88	-163,308.51	1.35	
		Base	27.124667	763,125.39	21.320000	599,816.88	-163,308.51	1.35	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	13,163.000	Local	58.875569	774,979.11	53.490000	704,088.87	-70,890.24	1.58	
		Base	58.875569	774,979.11	53.490000	704,088.87	-70,890.24	1.58	
095229100	BLUCORA INC COMMON STOCK USD.0001								
	31,367.000	Local	21.685097	680,196.43	9.420000	295,477.14	-384,719.29	0.66	
		Base	21.685097	680,196.43	9.420000	295,477.14	-384,719.29	0.66	
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
	29,898.000	Local	15.366302	459,421.70	10.340000	309,145.32	-150,276.38	0.70	
		Base	15.366302	459,421.70	10.340000	309,145.32	-150,276.38	0.70	
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	30,910.000	Local	16.189514	500,417.88	8.920000	275,717.20	-224,700.68	0.62	
		Base	16.189514	500,417.88	8.920000	275,717.20	-224,700.68	0.62	
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	9,950.000	Local	40.834237	406,300.66	40.950000	407,452.50	1,151.84	0.92	
		Base	40.834237	406,300.66	40.950000	407,452.50	1,151.84	0.92	
126600105	CVB FINANCIAL CORP COMMON STOCK								
	19,050.000	Local	19.482017	371,132.43	16.630000	316,801.50	-54,330.93	0.71	
		Base	19.482017	371,132.43	16.630000	316,801.50	-54,330.93	0.71	
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
	873.000	Local	40.162291	35,061.68	42.330000	36,954.09	1,892.41	0.08	
		Base	40.162291	35,061.68	42.330000	36,954.09	1,892.41	0.08	

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CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		29,447.000	16.984179	500,133.13	19.980000	588,351.06	88,217.93	1.32
		Local		16.984179	500,133.13	19.980000	588,351.06	88,217.93	1.32
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01		17,310.000	46.868967	811,301.82	40.800000	706,248.00	-105,053.82	1.59
		Local		46.868967	811,301.82	40.800000	706,248.00	-105,053.82	1.59
22304C100	COVETRUS INC COMMON STOCK		28,040.000	14.278042	400,356.30	24.400000	684,176.00	283,819.70	1.54
		Local		14.278042	400,356.30	24.400000	684,176.00	283,819.70	1.54
229669106	CUBIC CORP COMMON STOCK		8,700.000	39.267178	341,624.45	58.170000	506,079.00	164,454.55	1.14
		Local		39.267178	341,624.45	58.170000	506,079.00	164,454.55	1.14
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001		31,600.000	10.000748	316,023.63	10.080000	318,528.00	2,504.37	0.72
		Local		10.000748	316,023.63	10.080000	318,528.00	2,504.37	0.72
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		15,897.000	39.417863	626,625.77	38.590000	613,465.23	-13,160.54	1.38
		Local		39.417863	626,625.77	38.590000	613,465.23	-13,160.54	1.38
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01		5,351.000	52.056627	278,555.01	64.980000	347,707.98	69,152.97	0.78
		Local		52.056627	278,555.01	64.980000	347,707.98	69,152.97	0.78
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01		10,307.000	72.783948	750,184.15	56.410000	581,417.87	-168,766.28	1.31
		Local		72.783948	750,184.15	56.410000	581,417.87	-168,766.28	1.31
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001		54,579.000	9.581273	522,936.31	8.250000	450,276.75	-72,659.56	1.01
		Local		9.581273	522,936.31	8.250000	450,276.75	-72,659.56	1.01
30040P103	EVERTEC INC COMMON STOCK USD.01		14,875.000	22.373657	332,808.15	34.710000	516,311.25	183,503.10	1.16
		Local		22.373657	332,808.15	34.710000	516,311.25	183,503.10	1.16

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 CLEARBRIDGE ADVISORS, LLC
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01	21,450.000	Local	17.619312	377,934.24	21.220000	455,169.00	77,234.76	1.02
			Base	17.619312	377,934.24	21.220000	455,169.00	77,234.76	1.02
32055Y201	FIRST INTERSTATE BANCYSYS A COMMON STOCK	15,710.000	Local	40.243115	632,219.33	31.850000	500,363.50	-131,855.83	1.13
			Base	40.243115	632,219.33	31.850000	500,363.50	-131,855.83	1.13
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001	22,826.000	Local	14.287439	326,125.09	15.720000	358,824.72	32,699.63	0.81
			Base	14.287439	326,125.09	15.720000	358,824.72	32,699.63	0.81
35905A109	FRONTDOOR INC COMMON STOCK USD.01	11,450.000	Local	44.191652	505,994.41	38.910000	445,519.50	-60,474.91	1.00
			Base	44.191652	505,994.41	38.910000	445,519.50	-60,474.91	1.00
361448103	GATX CORP COMMON STOCK USD.625	6,201.000	Local	64.900432	402,447.58	63.750000	395,313.75	-7,133.83	0.89
			Base	64.900432	402,447.58	63.750000	395,313.75	-7,133.83	0.89
389375106	GRAY TELEVISION INC COMMON STOCK	75,855.000	Local	13.109218	994,399.70	13.770000	1,044,523.35	50,123.65	2.35
			Base	13.109218	994,399.70	13.770000	1,044,523.35	50,123.65	2.35
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001	15,846.000	Local	31.039002	491,844.03	36.600000	579,963.60	88,119.57	1.31
			Base	31.039002	491,844.03	36.600000	579,963.60	88,119.57	1.31
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	12,719.000	Local	54.444417	692,478.54	51.370000	653,375.03	-39,103.51	1.47
			Base	54.444417	692,478.54	51.370000	653,375.03	-39,103.51	1.47
423452101	HELMERICH + PAYNE COMMON STOCK USD.1	14,500.000	Local	18.786968	272,411.04	14.650000	212,425.00	-59,986.04	0.48
			Base	18.786968	272,411.04	14.650000	212,425.00	-59,986.04	0.48
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	7,275.000	Local	58.077200	422,511.63	61.530000	447,630.75	25,119.12	1.01
			Base	58.077200	422,511.63	61.530000	447,630.75	25,119.12	1.01

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
	5,617.000	Local		42.685271	239,763.17	37.350000	209,794.95	-29,968.22	0.47
		Base		42.685271	239,763.17	37.350000	209,794.95	-29,968.22	0.47
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
	20,291.000	Local		17.502916	355,151.66	25.660000	520,667.06	165,515.40	1.17
		Base		17.502916	355,151.66	25.660000	520,667.06	165,515.40	1.17
465741106	ITRON INC COMMON STOCK								
	10,969.000	Local		58.233863	638,767.24	60.740000	666,257.06	27,489.82	1.50
		Base		58.233863	638,767.24	60.740000	666,257.06	27,489.82	1.50
48273U102	K12 INC COMMON STOCK USD.0001								
	18,522.000	Local		25.765387	477,226.49	26.340000	487,869.48	10,642.99	1.10
		Base		25.765387	477,226.49	26.340000	487,869.48	10,642.99	1.10
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	36,105.000	Local		15.639919	564,679.29	11.580000	418,095.90	-146,583.39	0.94
		Base		15.639919	564,679.29	11.580000	418,095.90	-146,583.39	0.94
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
	2,902.000	Local		97.804621	283,829.01	125.490000	364,171.98	80,342.97	0.82
		Base		97.804621	283,829.01	125.490000	364,171.98	80,342.97	0.82
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	60,060.000	Local		9.584047	575,617.86	10.450000	627,627.00	52,009.14	1.41
		Base		9.584047	575,617.86	10.450000	627,627.00	52,009.14	1.41
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	2,430.000	Local		83.039091	201,784.99	227.940000	553,894.20	352,109.21	1.25
		Base		83.039091	201,784.99	227.940000	553,894.20	352,109.21	1.25
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	1,910.000	Local		141.635246	270,523.32	177.340000	338,719.40	68,196.08	0.76
		Base		141.635246	270,523.32	177.340000	338,719.40	68,196.08	0.76
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	29,770.000	Local		11.826256	352,067.64	16.320000	485,846.40	133,778.76	1.09
		Base		11.826256	352,067.64	16.320000	485,846.40	133,778.76	1.09

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
626755102	MURPHY USA INC COMMON STOCK								
	6,261.000	Local		76.643729	479,866.39	128.270000	803,098.47	323,232.08	1.81
		Base		76.643729	479,866.39	128.270000	803,098.47	323,232.08	1.81
62914B100	NIC INC COMMON STOCK								
	20,720.000	Local		21.226236	439,807.62	19.700000	408,184.00	-31,623.62	0.92
		Base		21.226236	439,807.62	19.700000	408,184.00	-31,623.62	0.92
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	9,556.000	Local		45.566054	435,429.21	59.960000	572,977.76	137,548.55	1.29
		Base		45.566054	435,429.21	59.960000	572,977.76	137,548.55	1.29
65487K100	NLIGHT INC COMMON STOCK								
	14,725.000	Local		22.758060	335,112.44	23.480000	345,743.00	10,630.56	0.78
		Base		22.758060	335,112.44	23.480000	345,743.00	10,630.56	0.78
68213N109	OMNICELL INC COMMON STOCK USD.001								
	6,530.000	Local		70.688534	461,596.13	74.660000	487,529.80	25,933.67	1.10
		Base		70.688534	461,596.13	74.660000	487,529.80	25,933.67	1.10
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	12,925.000	Local		27.494702	355,369.02	31.250000	403,906.25	48,537.23	0.91
		Base		27.494702	355,369.02	31.250000	403,906.25	48,537.23	0.91
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
	24,659.000	Local		14.974284	369,250.88	11.790000	290,729.61	-78,521.27	0.65
		Base		14.974284	369,250.88	11.790000	290,729.61	-78,521.27	0.65
69007J106	OUTFRONT MEDIA INC REIT USD.01								
	22,038.000	Local		19.347086	426,371.08	14.550000	320,652.90	-105,718.18	0.72
		Base		19.347086	426,371.08	14.550000	320,652.90	-105,718.18	0.72
69349H107	PNM RESOURCES INC COMMON STOCK								
	11,542.000	Local		38.922665	449,245.40	41.330000	477,030.86	27,785.46	1.07
		Base		38.922665	449,245.40	41.330000	477,030.86	27,785.46	1.07
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001								
	59,966.000	Local		7.099041	425,701.10	3.190000	191,291.54	-234,409.56	0.43
		Base		7.099041	425,701.10	3.190000	191,291.54	-234,409.56	0.43

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01	37,797.000	Local	19.319706	730,226.92	17.910000	676,944.27	-53,282.65	1.52
			Base	19.319706	730,226.92	17.910000	676,944.27	-53,282.65	1.52
72941B106	PLURALSIGHT INC A COMMON STOCK USD.0001	24,840.000	Local	19.691698	489,141.78	17.130000	425,509.20	-63,632.58	0.96
			Base	19.691698	489,141.78	17.130000	425,509.20	-63,632.58	0.96
74874Q100	QUINSTREET INC COMMON STOCK USD.001	39,435.000	Local	13.405679	528,652.95	15.840000	624,650.40	95,997.45	1.41
			Base	13.405679	528,652.95	15.840000	624,650.40	95,997.45	1.41
749397105	R1 RCM INC COMMON STOCK USD.01	51,599.000	Local	10.462596	539,859.49	17.150000	884,922.85	345,063.36	1.99
			Base	10.462596	539,859.49	17.150000	884,922.85	345,063.36	1.99
74965L101	RLJ LODGING TRUST REIT	29,760.000	Local	8.471607	252,115.02	8.660000	257,721.60	5,606.58	0.58
			Base	8.471607	252,115.02	8.660000	257,721.60	5,606.58	0.58
753422104	RAPID7 INC COMMON STOCK USD.01	8,152.000	Local	27.867592	227,176.61	61.240000	499,228.48	272,051.87	1.12
			Base	27.867592	227,176.61	61.240000	499,228.48	272,051.87	1.12
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	10,310.000	Local	40.177576	414,230.81	50.540000	521,067.40	106,836.59	1.17
			Base	40.177576	414,230.81	50.540000	521,067.40	106,836.59	1.17
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0	4,324.000	Local	107.064512	462,946.95	117.970000	510,102.28	47,155.33	1.15
			Base	107.064512	462,946.95	117.970000	510,102.28	47,155.33	1.15
816850101	SEMTECH CORP COMMON STOCK USD.01	6,157.000	Local	38.240348	235,445.82	52.960000	326,074.72	90,628.90	0.73
			Base	38.240348	235,445.82	52.960000	326,074.72	90,628.90	0.73
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01	13,702.000	Local	27.730042	379,957.04	36.770000	503,822.54	123,865.50	1.13
			Base	27.730042	379,957.04	36.770000	503,822.54	123,865.50	1.13

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830879102	SKYWEST INC COMMON STOCK								
	13,390.000	Local		48.435524	648,551.67	29.860000	399,825.40	-248,726.27	0.90
		Base		48.435524	648,551.67	29.860000	399,825.40	-248,726.27	0.90
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	25,903.000	Local		20.855116	540,210.07	20.930000	542,149.79	1,939.72	1.22
		Base		20.855116	540,210.07	20.930000	542,149.79	1,939.72	1.22
86646P103	SUMO LOGIC INC COMMON STOCK USD.0001								
	5,340.000	Local		22.000000	117,480.00	21.800000	116,412.00	-1,068.00	0.26
		Base		22.000000	117,480.00	21.800000	116,412.00	-1,068.00	0.26
87105L104	SWITCH INC A COMMON STOCK USD.001								
	23,510.000	Local		14.256035	335,159.39	15.610000	366,991.10	31,831.71	0.83
		Base		14.256035	335,159.39	15.610000	366,991.10	31,831.71	0.83
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	9,333.000	Local		46.331051	432,407.70	53.160000	496,142.28	63,734.58	1.12
		Base		46.331051	432,407.70	53.160000	496,142.28	63,734.58	1.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	7,940.000	Local		38.388014	304,800.83	60.790000	482,672.60	177,871.77	1.09
		Base		38.388014	304,800.83	60.790000	482,672.60	177,871.77	1.09
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	28,440.000	Local		23.937397	680,779.58	13.240000	376,545.60	-304,233.98	0.85
		Base		23.937397	680,779.58	13.240000	376,545.60	-304,233.98	0.85
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
	9,347.000	Local		41.448232	387,416.62	54.550000	509,878.85	122,462.23	1.15
		Base		41.448232	387,416.62	54.550000	509,878.85	122,462.23	1.15
90214J101	2U INC COMMON STOCK USD.001								
	15,253.000	Local		42.058453	641,517.58	33.860000	516,466.58	-125,051.00	1.16
		Base		42.058453	641,517.58	33.860000	516,466.58	-125,051.00	1.16
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
	46,630.000	Local		16.340000	761,934.20	17.900000	834,677.00	72,742.80	1.88
		Base		16.340000	761,934.20	17.900000	834,677.00	72,742.80	1.88

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92538J106	VERTEX INC CLASS A COMMON STOCK USD.001	11,480.000	Local 24.884670 Base 24.884670	285,676.01 285,676.01	23.000000 23.000000	264,040.00 264,040.00	-21,636.01 -21,636.01	0.59 0.59	
92839U206	VISTEON CORP COMMON STOCK	6,250.000	Local 68.029654 Base 68.029654	425,185.34 425,185.34	69.220000 69.220000	432,625.00 432,625.00	7,439.66 7,439.66	0.97 0.97	
92932M101	WNS HOLDINGS LTD ADR ADR USD.16	8,846.000	Local 39.049855 Base 39.049855	345,435.02 345,435.02	63.960000 63.960000	565,790.16 565,790.16	220,355.14 220,355.14	1.27 1.27	
935MKS900	CONYERS PARK II ACQUISITIO	57,323.000	Local 10.000000 Base 10.000000	573,230.00 573,230.00	9.338462 9.338462	535,308.66 535,308.66	-37,921.34 -37,921.34	1.20 1.20	
935SJS909	HEALTHCARE MERGER CORP A HEALTHCARE MERGER CORP A	33,610.000	Local 10.000000 Base 10.000000	336,100.00 336,100.00	9.084067 9.084067	305,315.49 305,315.49	-30,784.51 -30,784.51	0.69 0.69	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	24,991.000	Local 31.660818 Base 31.660818	791,235.50 791,235.50	20.860000 20.860000	521,312.26 521,312.26	-269,923.24 -269,923.24	1.17 1.17	
950810101	WESBANCO INC COMMON STOCK USD2.0833	17,021.000	Local 36.293321 Base 36.293321	617,748.62 617,748.62	21.360000 21.360000	363,568.56 363,568.56	-254,180.06 -254,180.06	0.82 0.82	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	14,217.000	Local 60.865351 Base 60.865351	865,322.69 865,322.69	40.050000 40.050000	569,390.85 569,390.85	-295,931.84 -295,931.84	1.28 1.28	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	15,172.000	Local 39.218762 Base 39.218762	595,027.05 595,027.05	21.480000 21.480000	325,894.56 325,894.56	-269,132.49 -269,132.49	0.73 0.73	
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	12,268.000	Local 37.274473 Base 37.274473	457,283.24 457,283.24	37.010000 37.010000	454,038.68 454,038.68	-3,244.56 -3,244.56	1.02 1.02	

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 FUND: HBC9



STATE STREET

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View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G73268107	QUOTIENT LTD COMMON STOCK							
		129,931.000	Local 5.692513	739,633.89	5.140000	667,845.34	-71,788.55	1.50
			Base 5.692513	739,633.89	5.140000	667,845.34	-71,788.55	1.50
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01							
		32,566.000	Local 15.726904	512,162.34	14.160000	461,134.56	-51,027.78	1.04
			Base 15.726904	512,162.34	14.160000	461,134.56	-51,027.78	1.04
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01							
		11,798.000	Local 28.027978	330,674.08	40.670000	479,824.66	149,150.58	1.08
			Base 28.027978	330,674.08	40.670000	479,824.66	149,150.58	1.08
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0							
		24,888.000	Local 24.113671	600,141.04	18.220000	453,459.36	-146,681.68	1.02
			Base 24.113671	600,141.04	18.220000	453,459.36	-146,681.68	1.02
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
		39,359.000	Local 20.373952	801,898.39	14.610000	575,034.99	-226,863.40	1.29
			Base 20.373952	801,898.39	14.610000	575,034.99	-226,863.40	1.29
US DOLLAR Total		2,025,974.000	Local	43,155,397.83		42,736,669.58	-418,728.25	96.17
			Base	43,155,397.83		42,736,669.58	-418,728.25	96.17
EQUITY Total		2,025,974.000	Base	43,155,397.83		42,736,669.58	-418,728.25	96.17

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,728,391.600	Base	44,857,815.43		44,439,087.18	-418,728.25	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,365.74	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,365.74	2,365.74	2	0.00
		2,365.74	2,365.74	2	0.00
COMMON STOCK					
62	CUSIP # 011659109 ALASKA AIR GROUP INC	2,271.06	2,507.78	2	0.00
283	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	2,467.76	3,830.46	2	0.00
106	CUSIP # 03852U106 ARAMARK	2,803.70	2,263.93	2	0.00
124	CUSIP # 05368V106 AVIENT CORP	3,281.04	3,403.92	3	20.86
68	CUSIP # 06652V208 BANNER CORPORATION	2,193.68	2,587.67	2	0.00
65	CUSIP # 109641100 BRINKER INTERNATIONAL INC	2,776.80	2,445.54	2	0.00
44	CUSIP # 117043109 BRUNSWICK CORP	2,592.04	2,077.11	2	0.00
58	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	3,251.48	2,941.72	3	0.00
14	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,170.30	1,904.31	3	0.00
	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	0.00	0.00	0	14.03

ACCOUNT STATEMENT

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07/01/2020 through 09/30/2020
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 23283R100 CYRUSONE INC	1,680.72	1,588.82	1	8.16
108	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,891.24	2,580.30	3	0.00
65	CUSIP # 24906P109 DENTSPLY SIRONA INC	2,842.45	3,147.59	2	6.50
76	CUSIP # 278265103 EATON VANCE CORP	2,899.40	3,099.24	3	0.00
52	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,647.32	2,607.72	2	0.00
74	CUSIP # 404251100 HNI CORP	2,322.12	2,213.27	2	0.00
120	CUSIP # 410345102 HANESBRANDS INC	1,890.00	1,748.09	2	0.00
24	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	2,236.32	2,842.82	2	0.00
186	CUSIP # 415864107 HARSCO CORP	2,587.26	1,934.16	2	0.00
82	CUSIP # 431571108 HILLENBRAND INC	2,325.52	2,010.15	2	0.00
50	CUSIP # 45073V108 ITT INC	2,952.50	2,816.48	3	8.45
37	CUSIP # 453836108 INDEPENDENT BANK CORP MA	1,938.06	2,628.83	2	17.02
29	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	2,664.81	2,152.00	2	0.00
15	CUSIP # 536797103 LITHIA MOTORS INC	3,419.10	2,186.82	3	0.00

ACCOUNT STATEMENT

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Account Number

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CHANNING SMID CAP INTRINSIC
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Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101	CUSIP # 546347105 LOUISIANA PACIFIC	2,980.51	2,589.54	3	0.00
33	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	2,479.29	2,125.69	2	0.00
22	CUSIP # 55306N104 MKS INSTRUMENTS INC	2,403.06	2,106.86	2	0.00
14	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	2,106.72	3,667.70	2	0.00
42	CUSIP # 574599106 MASCO CORPORATION	2,315.46	1,770.67	2	0.00
32	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	2,877.76	2,928.89	2	0.00
143	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,101.67	2,265.16	3	0.00
48	CUSIP # 693656100 PVH CORP	2,862.72	2,350.22	2	0.00
187	CUSIP # 701877102 PARSLEY ENERGY INC	1,750.32	792.62	2	0.00
62	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	2,206.58	3,364.60	2	0.00
94	CUSIP # 76169B102 REXNORD CORP	2,804.96	2,632.28	2	0.00
71	CUSIP # 784635104 SPX CORPORATION	3,292.98	3,126.17	3	0.00
48	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	2,904.96	2,544.14	3	0.00
79	CUSIP # 78469X107 SPX FLOW INC	3,382.78	3,325.91	3	0.00

ACCOUNT STATEMENT

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CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 860630102 STIFEL FINANCIAL CORP	2,376.32	2,514.21	2	0.00
72	CUSIP # 89469A104 TREEHOUSE FOODS INC	2,918.16	3,077.04	3	0.00
184	CUSIP # 929566107 WABASH NATIONAL CORP	2,200.64	2,072.91	2	14.72
59	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	2,362.95	2,652.07	2	0.00
9	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	2,272.14	2,047.24	2	0.00
151	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	2,583.61	2,640.51	2	0.00
		113,288.27	108,113.16	98	89.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
BRAZIL REAL						
BRAZIL						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-3,399,608.78	0.00	-3,399,608.78		0.00
		-599,596.25	0.00	-603,147.15	-0.43	-3,550.90
PAYABLE FOR INVESTMENTS PURCHASED		-2,694,455.42	0.00	-2,694,455.42		0.00
		-477,587.90	0.00	-478,041.22	-0.34	-453.32
RECEIVABLE FOR INVESTMENTS SOLD		6,094,064.20	0.00	6,094,064.20		0.00
		1,080,163.10	0.00	1,081,188.37	0.76	1,025.27
NON-BASE CURRENCY		8.59	0.00	8.59		0.00
		1.54	0.00	1.52	0.00	-0.02
SUBTOTAL BRAZIL REAL		8.59	0.00	8.59		0.00
		2,980.49	0.00	1.52	-0.01	-2,978.97
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		8.59	0.00	8.59		0.00
		2,980.49	0.00	1.52	-0.01	-2,978.97
HONG KONG DOLLAR						
HONG KONG						
FFX CONTRACTS RECEIVABLE		11,686,102.04	0.00	11,686,102.04		0.00
		1,507,894.82	0.00	1,507,890.33	1.06	-4.49
PAYABLE FOR INVESTMENTS PURCHASED		-34,752,731.80	0.00	-34,752,731.80		0.00
		-4,484,165.59	0.00	-4,484,239.51	-3.17	-73.92

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RECEIVABLE FOR INVESTMENTS SOLD		23,066,629.76	0.00	23,066,629.76		0.00
		2,976,300.92	0.00	2,976,349.19	2.10	48.27
NON-BASE CURRENCY		0.14	0.00	0.14		0.00
		0.02	0.00	0.02	0.00	0.00
SUBTOTAL HONG KONG DOLLAR		0.14	0.00	0.14		0.00
		30.17	0.00	0.03	-0.01	-30.14
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		0.14	0.00	0.14		0.00
		30.17	0.00	0.03	-0.01	-30.14
HUNGARIAN FORINT						
HUNGARY						
RECEIVABLE FOR INVESTMENTS SOLD		236,108,953.00	0.00	236,108,953.00		0.00
		758,733.29	0.00	762,368.42	0.54	3,635.13
NON-BASE CURRENCY		2.94	0.00	2.94		0.00
		0.01	0.00	0.01	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-236,108,953.00	0.00	-236,108,953.00		0.00
		-756,778.87	0.00	-762,368.42	-0.54	-5,589.55
SUBTOTAL HUNGARIAN FORINT		2.94	0.00	2.94		0.00
		1,954.43	0.00	0.01	0.00	-1,954.42
TOTAL CASH & CASH EQUIVALENTS HUNGARIAN FORINT		2.94	0.00	2.94		0.00
		1,954.43	0.00	0.01	0.00	-1,954.42
INDIAN RUPEE						
INDIA						

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NON-BASE CURRENCY		79,848,917.63	0.00	79,848,917.63		0.00
		1,082,256.98	0.00	1,082,256.98	0.76	0.00
RECEIVABLE FOR INVESTMENTS SOLD		101,246,332.34	0.00	101,246,332.34		0.00
		1,370,833.43	0.00	1,372,273.46	0.97	1,440.03
PAYABLE FOR INVESTMENTS PURCHASED		-79,848,917.63	0.00	-79,848,917.63		0.00
		-1,081,121.30	0.00	-1,082,256.98	-0.76	-1,135.68
SUBTOTAL INDIAN RUPEE		101,246,332.34	0.00	101,246,332.34		0.00
		1,371,969.11	0.00	1,372,273.46	0.97	304.35
TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE		101,246,332.34	0.00	101,246,332.34		0.00
		1,371,969.11	0.00	1,372,273.46	0.97	304.35
MALAYSIAN RINGGIT						
MALAYSIA						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,566,897.93	0.00	-4,566,897.93		0.00
		-1,098,604.27	0.00	-1,099,000.82	-0.78	-396.55
RECEIVABLE FOR INVESTMENTS SOLD		4,566,897.93	0.00	4,566,897.93		0.00
		1,098,736.42	0.00	1,099,000.82	0.78	264.40
SUBTOTAL MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		132.15	0.00	0.00	0.00	-132.15
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		132.15	0.00	0.00	0.00	-132.15
MEXICAN PESO						
MEXICO						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-10,252,136.50	0.00	-10,252,136.50		0.00
		-457,781.94	0.00	-464,407.16	-0.33	-6,625.22
RECEIVABLE FOR INVESTMENTS SOLD		10,252,136.50	0.00	10,252,136.50		0.00
		458,359.93	0.00	464,407.16	0.33	6,047.23
SUBTOTAL MEXICAN PESO		0.00	0.00	0.00		0.00
		577.99	0.00	0.00	0.00	-577.99
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO		0.00	0.00	0.00		0.00
		577.99	0.00	0.00	0.00	-577.99
NEW TAIWAN DOLLAR						
TAIWAN						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-63,287,223.00	0.00	-63,287,223.00		0.00
		-2,185,441.83	0.00	-2,186,135.67	-1.54	-693.84
RECEIVABLE FOR INVESTMENTS SOLD		63,287,223.00	0.00	63,287,223.00		0.00
		2,182,242.81	0.00	2,186,135.67	1.54	3,892.86
PAYABLE FOR INVESTMENTS PURCHASED		-91,341,518.00	0.00	-91,341,518.00		0.00
		-3,149,598.95	0.00	-3,155,217.45	-2.23	-5,618.50
NON-BASE CURRENCY		92,374,505.98	0.00	92,374,505.98		0.00
		3,189,161.36	0.00	3,189,507.13	2.25	345.77
SUBTOTAL NEW TAIWAN DOLLAR		1,032,987.98	0.00	1,032,987.98		0.00
		36,363.39	0.00	34,289.68	0.02	-2,073.71
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		1,032,987.98	0.00	1,032,987.98		0.00
		36,363.39	0.00	34,289.68	0.02	-2,073.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
POLISH ZLOTY						
POLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
		0.00	9,547.92	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
FFX CONTRACTS RECEIVABLE		14,076,278.34	0.00	14,076,278.34		0.00
		831,586.23	0.00	843,901.57	0.60	12,315.34
PAYABLE FOR INVESTMENTS PURCHASED		-19,348,385.11	0.00	-19,348,385.11		0.00
		-1,139,729.22	0.00	-1,159,975.12	-0.82	-20,245.90
NON-BASE CURRENCY		438.16	0.00	438.16		0.00
		25.55	0.00	26.27	0.00	0.72
RECEIVABLE FOR INVESTMENTS SOLD		5,272,106.77	0.00	5,272,106.77		0.00
		310,556.88	0.00	316,073.55	0.22	5,516.67
SUBTOTAL SOUTH AFRICAN RAND		438.16	0.00	438.16		0.00
		2,439.44	0.00	26.27	0.00	-2,413.17
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		438.16	0.00	438.16		0.00
		2,439.44	0.00	26.27	0.00	-2,413.17
SOUTH KOREAN WON						
SOUTH KOREA						
RECEIVABLE FOR INVESTMENTS SOLD		4,809,796,703.00	0.00	4,809,796,703.00		0.00
		4,112,693.63	0.00	4,121,433.03	2.91	8,739.40

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PAYABLE FOR INVESTMENTS PURCHASED		-1,965,538,650.00	0.00	-1,965,538,650.00		0.00
		-1,680,665.28	0.00	-1,684,236.66	-1.19	-3,571.38
SUBTOTAL SOUTH KOREAN WON		2,844,258,053.00	0.00	2,844,258,053.00		0.00
		2,432,028.35	0.00	2,437,196.37	1.72	5,168.02
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON		2,844,258,053.00	0.00	2,844,258,053.00		0.00
		2,432,028.35	0.00	2,437,196.37	1.72	5,168.02
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES		-52,882.84	0.00	-52,882.84		0.00
		-52,882.84	0.00	-52,882.84	-0.04	0.00
CASH		-3,653,950.62	0.00	-3,653,950.62		0.00
		-3,653,950.62	0.00	-3,653,950.62	-2.58	0.00
PAYABLE FOR CUSTODIAN FEES		-10,576.58	0.00	-10,576.58		0.00
		-10,576.58	0.00	-10,576.58	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,339,481.05	0.00	-2,339,481.05		0.00
		-2,339,481.05	0.00	-2,339,481.05	-1.65	0.00
PAYABLE FOR TRUSTEE FEES		-7,051.06	0.00	-7,051.06		0.00
		-7,051.06	0.00	-7,051.06	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-487,206.60	0.00	-487,206.60		0.00
		-487,206.60	0.00	-487,206.60	-0.34	0.00



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE		5,098,203.16	0.00	5,098,203.16		0.00
		5,098,203.16	0.00	5,098,203.16	3.60	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,510.60	0.00	-7,510.60		0.00
		-7,510.60	0.00	-7,510.60	-0.01	0.00
0.000 BLACKROCK FEDERAL FUND 30	0.0000	0.00	130.66	0.00		0.00
99VVBJNY8 0.110%	0.0000	0.00	130.66	0.00	0.00	0.00
SUBTOTAL UNITED STATES		-1,460,456.19	130.66	-1,460,456.19		0.00
		-1,460,456.19	130.66	-1,460,456.19	-1.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-1,460,456.19	130.66	-1,460,456.19		0.00
		-1,460,456.19	130.66	-1,460,456.19	-1.03	0.00
TOTAL CASH & CASH EQUIVALENTS		2,388,019.33	9,678.58	2,383,331.15	1.66	-4,688.18
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
0.000 TELEFONICA BRASIL SA	0.0000	0.00	69,718.49	0.00		0.00
LBB3ZCNF3	0.0000	0.00	12,353.85	0.00	0.00	0.00
U.S. DOLLAR						
BRAZIL						
94,000.000 PETROLEO BRASILEIRO SA	7.0400	962,615.46	8.00	661,760.00		-300,855.46
71654V101 ADR	7.0400	962,615.46	8.00	661,760.00	0.47	-300,855.46
TOTAL PREFERRED SECURITIES		962,615.46	12,361.85	661,760.00	0.47	-300,855.46
EQUITY						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
BRAZIL REAL						
BRAZIL						
0.000 BANCO DO BRASIL SA LB2328592	0.0000 0.0000	0.00 0.00	1,906.05 338.16	0.00 0.00	0.00	0.00 0.00
170,000.000 CIA SIDERURGICA NACIONAL SA LBB019KX7	16.5100 2.9291	2,694,455.42 477,587.90	0.00 0.00	2,806,700.00 497,955.27	0.35	112,244.58 20,367.37
0.000 EQUATORIAL ENERGIA SA LBB128R92	0.0000 0.0000	0.00 0.00	50,618.99 8,976.92	0.00 0.00	0.00	0.00 0.00
104,500.000 JBS SA LBB1V74X4	20.6900 3.6708	3,139,938.28 778,394.97	0.00 0.00	2,162,105.00 383,593.40	0.27	-977,833.28 -394,801.57
365,700.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	15.2900 2.7127	5,717,684.38 1,001,134.32	0.00 0.00	5,591,553.00 992,034.52	0.70	-126,131.38 -9,099.80
0.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	0.0000 0.0000	0.00 0.00	267.94 47.54	0.00 0.00	0.00	0.00 0.00
74,900.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	27.9000 4.9499	3,545,150.23 930,116.30	0.00 0.00	2,089,710.00 370,749.32	0.26	-1,455,440.23 -559,366.98
49,000.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	55.1200 9.7792	2,172,025.46 540,809.71	37,947.21 6,731.27	2,700,880.00 479,181.04	0.34	528,854.54 -61,628.67

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27,200.000 BANCO BTG PACTUAL SA LBBZBZVC5	72.3800 12.8414	2,250,900.79 398,216.84	0.00 0.00	1,968,736.00 349,286.52	0.25	-282,164.79 -48,930.32
SUBTOTAL BRAZIL		19,520,154.56 4,126,260.04	90,740.19 16,093.89	17,319,684.00 3,072,800.07	2.17	-2,200,470.56 -1,053,459.97
TOTAL EQUITY BRAZIL REAL		19,520,154.56 4,126,260.04	90,740.19 16,093.89	17,319,684.00 3,072,800.07	2.17	-2,200,470.56 -1,053,459.97
CHINESE YUAN RENMINBI						
CHINA						
206,900.000 SANY HEAVY INDUSTRY CO LTD FC6648826 CN/600031	24.8900 3.6546	5,151,881.28 755,164.21	0.00 0.00	5,149,741.00 756,136.17	0.53	-2,140.28 971.96
858,700.000 COSCO SHIPPING HOLDINGS CO LTD FCB1YQ5Q8 CN/601919	5.7300 0.8413	4,990,675.17 731,534.57	0.00 0.00	4,920,351.00 722,454.85	0.51	-70,324.17 -9,079.72
15,500.000 SHENZHEN MINDRAY BIO-MEDICAL E FCBGHD9P1 CN/300760	348.0000 51.0968	4,762,684.99 688,060.36	0.00 0.00	5,394,000.00 792,000.71	0.56	631,315.01 103,940.35
64,100.000 MUYUAN FOODS CO LTD FCBJJR21 CN/002714	73.9900 10.8639	4,636,483.59 679,617.07	0.00 0.00	4,742,759.00 696,379.03	0.49	106,275.41 16,761.96
SUBTOTAL CHINA		19,541,725.03 2,854,376.21	0.00 0.00	20,206,851.00 2,966,970.76	2.09	665,125.97 112,594.55
TOTAL EQUITY CHINESE YUAN RENMINBI		19,541,725.03 2,854,376.21	0.00 0.00	20,206,851.00 2,966,970.76	2.09	665,125.97 112,594.55

HONG KONG DOLLAR

CHINA

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301,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	53.3000 6.8774	14,559,035.70 1,863,223.14	0.00 0.00	16,043,300.00 2,070,103.22	1.46	1,484,264.30 206,880.08
328,400.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	15.0000 1.9355	4,845,520.74 618,063.72	19,704.00 2,542.47	4,926,000.00 635,612.90	0.45	80,479.26 17,549.18
0.000 CITIC LTD FH6196155 HK/00267	0.0000 0.0000	0.00 0.00	58,100.00 7,495.69	0.00 0.00	0.00	0.00 0.00
1,132,000.000 LENOVO GROUP LTD FH6218082 HK/00992	5.1100 0.6594	7,803,578.46 994,308.21	0.00 0.00	5,784,520.00 746,389.68	0.53	-2,019,058.46 -247,918.53
944,000.000 PETROCHINA CO LTD FH6226572 HK/00857	2.2700 0.2929	4,570,053.46 583,013.43	83,201.33 10,733.85	2,142,880.00 276,500.65	0.20	-2,427,173.46 -306,512.78
2,278,000.000 CHINA TELECOM CORP LTD FH6559337 HK/00728	2.3200 0.2994	5,427,452.11 700,307.37	0.00 0.00	5,284,960.00 681,930.32	0.48	-142,492.11 -18,377.05
471,000.000 CHINA LIFE INSURANCE CO LTD FH6718974 HK/02628	17.3400 2.2374	8,170,585.01 1,054,255.43	0.00 0.00	8,167,140.00 1,053,824.52	0.74	-3,445.01 -430.91
376,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	15.4400 1.9923	2,841,715.91 362,924.01	0.00 0.00	5,805,440.00 749,089.03	0.53	2,963,724.09 386,165.02
134,000.000 WEICHAH POWER CO LTD FH6743956 HK/02338	15.5200 2.0026	1,837,756.00 237,039.57	20,270.45 2,615.44	2,079,680.00 268,345.81	0.19	241,924.00 31,306.24

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390,000.000 TINGYI CAYMAN ISLANDS HOLDING FH6903550 HK/00322	13.6600 1.7626	5,354,043.42 690,835.39	0.00 0.00	5,327,400.00 687,406.45	0.49	-26,643.42 -3,428.94
522,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	13.9000 1.7935	9,173,740.62 1,172,005.33	0.00 0.00	7,262,750.00 937,129.03	0.66	-1,910,990.62 -234,876.30
2,704,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	5.0200 0.6477	18,917,381.28 2,412,230.36	0.00 0.00	13,574,080.00 1,751,494.19	1.24	-5,343,301.28 -660,736.17
1,376,000.000 CHINA NATIONAL BUILDING MATERI FHB0Y91C2 HK/03323	9.7800 1.2619	10,128,466.32 1,295,085.55	0.00 0.00	13,457,280.00 1,736,423.22	1.23	3,328,813.68 441,337.67
2,869,000.000 BANK OF CHINA LTD FHB154562 HK/03988	2.4000 0.3097	9,821,404.63 1,253,234.08	0.00 0.00	6,885,600.00 888,464.52	0.63	-2,935,804.63 -364,769.56
0.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	0.0000 0.0000	0.00 0.00	76,708.19 9,896.61	0.00 0.00	0.00	0.00 0.00
1,408,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	4.0200 0.5187	8,286,607.06 1,056,802.44	0.00 0.00	5,660,160.00 730,343.23	0.52	-2,626,447.06 -326,459.21
292,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.4800 1.2232	3,280,747.34 418,395.26	68,036.00 8,777.51	2,768,160.00 357,181.94	0.25	-512,587.34 -61,213.32
454,500.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	13.2200 1.7058	4,166,441.34 531,494.95	206,876.04 26,595.45	6,008,490.00 775,289.03	0.55	1,842,048.66 243,794.08

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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
81,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	80.1000 10.3355	4,357,463.70 556,365.21	0.00 0.00	6,488,100.00 837,174.19	0.59	2,130,636.30 280,808.98
2,904,300.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	3.6400 0.4697	17,644,793.06 2,259,066.49	0.00 0.00	10,571,652.00 1,364,084.13	0.96	-7,073,141.06 -894,982.36
234,000.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	16.2600 2.0981	6,912,907.14 882,440.93	0.00 0.00	3,804,840.00 490,947.10	0.35	-3,108,067.14 -391,493.83
133,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	30.2000 3.8968	5,068,168.07 648,532.64	0.00 0.00	4,016,600.00 518,270.97	0.37	-1,051,568.07 -130,261.67
1,719,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	2.4200 0.3123	6,204,188.68 791,127.18	0.00 0.00	4,159,980.00 536,771.61	0.38	-2,044,208.68 -254,355.57
104,500.000 ZHONGSHENG GROUP HOLDINGS LTD FHB633D90 HK/00881	48.3500 6.2387	5,011,286.95 646,600.98	0.00 0.00	5,052,575.00 651,945.16	0.46	41,288.05 5,344.18
455,600.000 XIAOMI CORP FHBG0ZMJ8 HK/01810	20.4500 2.6387	5,475,320.66 706,224.17	0.00 0.00	9,317,020.00 1,202,196.13	0.85	3,841,699.34 495,971.96
79,500.000 MEITUAN DIANPING FHBGJW372 HK/03690	241.8000 31.2000	18,567,375.86 2,395,756.97	0.00 0.00	19,223,100.00 2,480,400.00	1.75	655,724.14 84,643.03
592,000.000 XINYI SOLAR HOLDINGS LTD FHBGQYNN3 HK/00968	12.2800 1.5845	3,977,425.99 512,085.29	0.00 0.00	7,269,760.00 938,033.55	0.66	3,292,334.01 425,948.26

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
59,500.000 INNOVENT BIOLOGICS INC FHBGR6KX4 HK/01801	57.4000 7.4065	3,528,044.64 455,219.81	0.00 0.00	3,415,300.00 440,683.87	0.31	-112,744.64 -14,535.94
381,000.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	35.9000 4.6323	10,960,345.07 1,403,792.76	0.00 0.00	13,677,900.00 1,764,890.32	1.25	2,717,554.93 361,097.56
146,100.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	511.5000 66.0000	53,425,746.15 6,830,650.37	0.00 0.00	74,730,150.00 9,642,600.00	6.81	21,304,403.85 2,811,949.63
651,200.000 HUATAI SECURITIES CO LTD FHBWVFT07 HK/06886	12.6600 1.6335	8,342,244.38 1,076,404.74	0.00 0.00	8,244,192.00 1,063,766.71	0.75	-98,052.38 -12,638.03
SUBTOTAL CHINA		268,659,839.75 34,407,485.78	532,896.01 68,657.02	281,149,009.00 36,277,291.48	25.64	12,489,169.25 1,869,805.70
HONG KONG						
119,500.000 CHINA MOBILE LTD FH6073552 HK/00941	49.4500 6.3806	9,302,778.49 1,186,352.97	0.00 0.00	5,909,275.00 762,487.10	0.54	-3,393,503.49 -423,865.87
832,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488 HK/01114	7.2700 0.9381	5,807,184.97 749,273.01	0.00 0.00	6,048,640.00 780,469.68	0.55	241,455.03 31,196.67
0.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	0.0000 0.0000	0.00 0.00	162,900.00 21,019.42	0.00 0.00	0.00	0.00 0.00
150,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	36.3000 4.6839	3,828,975.50 488,330.19	0.00 0.00	5,445,000.00 702,580.64	0.50	1,616,024.50 214,250.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL HONG KONG						
		18,938,938.96	162,900.00	17,402,915.00		-1,536,023.96
		2,423,956.17	21,019.42	2,245,537.42	1.59	-178,418.75
TOTAL EQUITY HONG KONG DOLLAR						
		287,598,778.71	695,796.01	298,551,924.00		10,953,145.29
		36,831,441.95	89,676.44	38,522,828.90	27.23	1,691,386.95
HUNGARIAN FORINT						
HUNGARY						
39,682.000 OTP BANK NYRT EM7320150	9,340.0000 30.1578	522,912,403.67 1,760,857.17	0.00 0.00	370,629,880.00 1,196,720.89		-152,282,523.67 -564,136.28
57,551.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	1,691.0000 5.4600	172,537,245.45 617,037.95	0.00 0.00	97,318,741.00 314,230.93		-75,218,504.45 -302,807.02
SUBTOTAL HUNGARY						
		695,449,649.12	0.00	467,948,621.00		-227,501,028.12
		2,377,895.12	0.00	1,510,951.82	1.07	-866,943.30
TOTAL EQUITY HUNGARIAN FORINT						
		695,449,649.12	0.00	467,948,621.00		-227,501,028.12
		2,377,895.12	0.00	1,510,951.82	1.07	-866,943.30
INDIAN RUPEE						
INDIA						
66,753.000 LIC HOUSING FINANCE LTD FI6101021	275.8000 3.7381	29,591,044.88 416,929.42	381,848.52 5,174.54	18,410,477.40 249,532.09		-11,180,567.48 -167,397.33
154,510.000 ZEE ENTERTAINMENT ENTERPRISES FI6188531	208.9000 2.8314	32,471,801.77 439,654.76	0.00 0.00	32,277,139.00 437,478.18		-194,662.77 -2,176.58
215,826.000 HCL TECHNOLOGIES LTD FI6294891	811.6000 11.0003	139,019,261.83 1,939,084.04	274,219.27 3,716.00	175,164,381.60 2,374,144.57		36,145,119.77 435,060.53



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,705.000 BALKRISHNA INDUSTRIES LTD FI6388784	1,477.0000 20.0190	27,252,116.00 363,192.06	0.00 0.00	29,104,285.00 394,473.92	0.28	1,852,169.00 31,281.86
14,078.000 IPCA LABORATORIES LTD FI6433473	2,166.4500 29.3637	22,231,656.20 290,780.93	0.00 0.00	30,499,283.10 413,381.46	0.29	8,267,626.90 122,600.53
166,056.000 JINDAL STEEL & POWER LTD FI6726819	186.8500 2.5325	38,328,349.39 510,806.28	0.00 0.00	31,027,563.60 420,541.67	0.30	-7,300,785.79 -90,264.61
37,612.000 SHRIRAM TRANSPORT FINANCE CO L FI6802602	619.3500 8.3946	22,860,607.62 299,007.35	0.00 0.00	23,294,992.20 315,735.87	0.22	434,384.58 16,728.52
70,216.000 CIPLA LTD/INDIA FIB011109	774.7000 10.5001	53,959,550.68 719,125.09	0.00 0.00	54,396,335.20 737,277.54	0.52	436,784.52 18,152.45
7,649.000 ULTRATECH CEMENT LTD FIB01GZF6	4,049.5500 54.8868	31,984,132.85 426,256.19	0.00 0.00	30,975,007.95 419,829.34	0.30	-1,009,124.90 -6,426.85
377,955.000 HINDALCO INDUSTRIES LTD FIB0GWF42	175.2500 2.3753	70,333,663.62 943,140.47	0.00 0.00	66,236,613.75 897,758.41	0.63	-4,097,049.87 -45,382.06
235,710.000 POWER FINANCE CORP LTD FIB1S7220	86.2000 1.1683	30,600,997.96 428,817.85	0.00 0.00	20,318,202.00 275,389.03	0.19	-10,282,795.96 -153,428.82
15,118.000 BRITANNIA INDUSTRIES LTD FIBGSQG46	3,798.1500 51.4794	58,975,585.73 785,974.35	0.00 0.00	57,420,431.70 778,265.56	0.55	-1,555,154.03 -7,708.79

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
228,280.000 STATE BANK OF INDIA FIBSQCB22	185.4000 2.5129	80,678,496.14 1,165,131.91	0.00 0.00	42,323,112.00 573,639.38	0.41	-38,355,384.14 -591,492.53
135,762.000 GRANULES INDIA LTD FIBWCGVX9	383.8000 5.2020	39,005,086.66 519,422.75	0.00 0.00	52,105,455.60 706,227.39	0.50	13,100,368.94 186,804.64
SUBTOTAL INDIA		677,292,351.33 9,247,323.45	656,067.79 8,890.54	663,553,280.10 8,993,674.41	6.36	-13,739,071.23 -253,649.04
TOTAL EQUITY INDIAN RUPEE		677,292,351.33 9,247,323.45	656,067.79 8,890.54	663,553,280.10 8,993,674.41	6.36	-13,739,071.23 -253,649.04
MEXICAN PESO						
MEXICO						
209,200.000 GRUPO MEXICO SAB DE CV LM2643673	56.2800 2.5494	10,692,041.44 547,948.90	0.00 0.00	11,773,776.00 533,335.26	0.38	1,081,734.56 -14,613.64
NEW TAIWAN DOLLAR						
TAIWAN						
57,000.000 ASUSTEK COMPUTER INC FA6051041	253.5000 8.7528	14,207,486.14 483,338.25	0.00 0.00	14,449,500.00 498,912.36	0.35	242,013.86 15,574.11
125,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	368.5000 12.7236	29,188,065.55 938,463.45	1,138,750.00 39,347.39	46,062,500.00 1,590,446.09	1.12	16,874,434.45 651,982.64
391,000.000 GIGABYTE TECHNOLOGY CO LTD FA6129185	75.5000 2.6069	33,313,166.27 1,139,345.42	0.00 0.00	29,520,500.00 1,019,283.88	0.72	-3,792,666.27 -120,061.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 UNIMICRON TECHNOLOGY CORP FA6137725	74.4000 2.5689	13,361,319.58 454,551.70	0.00 0.00	11,160,000.00 385,332.50	0.27	-2,201,319.58 -69,219.20
275,000.000 QUANTA COMPUTER INC FA6141016	75.6000 2.6103	20,674,585.00 712,892.15	0.00 0.00	20,790,000.00 717,837.16	0.51	115,415.00 4,945.01
2,069,000.000 AU OPTRONICS CORP FA6288197	11.2000 0.3867	23,106,976.00 796,764.81	0.00 0.00	23,172,800.00 800,110.48	0.56	65,824.00 3,345.67
165,000.000 ELITE MATERIAL CO LTD FA6316121	146.0000 5.0411	17,811,564.89 576,523.57	751,066.19 25,932.82	24,090,000.00 831,779.57	0.59	6,278,435.11 255,256.00
743,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	41.9000 1.4467	29,447,528.49 991,818.66	0.00 0.00	31,131,700.00 1,074,915.40	0.76	1,684,171.51 83,096.74
1,318,160.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	17.8000 0.6146	20,870,684.04 676,209.21	0.00 0.00	23,463,248.00 810,139.07	0.57	2,592,563.96 133,929.86
666,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	77.4000 2.6725	55,230,883.37 1,782,569.61	0.00 0.00	51,548,400.00 1,779,863.26	1.26	-3,682,483.37 -2,706.35
175,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	110.5000 3.8153	15,401,957.63 497,839.38	0.00 0.00	19,337,500.00 667,685.24	0.47	3,935,542.37 169,845.86
1,444,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	18.4000 0.6353	30,419,901.11 986,421.32	0.00 0.00	26,569,600.00 917,395.20	0.65	-3,850,301.11 -69,026.12

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
86,000.000 MERIDA INDUSTRY CO LTD FA6584447	233.0000 8.0450	19,813,909.77 673,043.35	0.00 0.00	20,038,000.00 691,872.10	0.49	224,090.23 18,828.75
442,407.000 TAIWAN CEMENT CORP FA6869939	41.4000 1.4295	17,732,877.48 590,298.37	0.00 0.00	18,315,649.80 632,402.79	0.45	582,772.32 42,104.42
1,017,000.000 UNITED MICROELECTRONICS CORP FA6916623	28.5500 0.9858	16,452,201.69 539,681.87	0.00 0.00	29,035,350.00 1,002,532.62	0.71	12,583,148.31 462,850.75
179,000.000 NAN YA PRINTED CIRCUIT BOARD C FAB118752	118.0000 4.0743	21,962,326.00 757,295.48	0.00 0.00	21,122,000.00 729,300.46	0.51	-840,326.00 -27,995.02
149,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	126.0000 4.3505	12,765,399.60 413,290.34	0.00 0.00	18,774,000.00 648,228.71	0.46	6,008,600.40 234,938.37
SUBTOTAL TAIWAN		391,760,832.61	1,889,816.19	428,580,747.80		36,819,915.19
		13,010,346.94	65,280.21	14,798,036.89	10.45	1,787,689.95
TOTAL EQUITY NEW TAIWAN DOLLAR		391,760,832.61	1,889,816.19	428,580,747.80		36,819,915.19
		13,010,346.94	65,280.21	14,798,036.89	10.45	1,787,689.95
POLISH ZLOTY						
POLAND						
15,471.000 KGHM POLSKA MIEDZ SA EG5263256	118.0000 30.5197	2,081,208.96 562,428.10	0.00 0.00	1,825,578.00 472,170.91	0.33	-255,630.96 -90,257.19
4,875.000 CD PROJEKT SA EG7302219	418.4000 108.2158	1,275,593.56 330,687.40	0.00 0.00	2,039,700.00 527,551.83	0.37	764,106.44 196,864.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
77,171.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	21.2100 5.4858	3,263,023.70 866,538.98	0.00 0.00	1,636,796.91 423,344.22	 0.30	-1,626,226.79 -443,194.76
SUBTOTAL POLAND		6,619,826.22 1,759,654.48	0.00 0.00	5,502,074.91 1,423,066.96	 1.00	-1,117,751.31 -336,587.52
TOTAL EQUITY POLISH ZLOTY		6,619,826.22 1,759,654.48	0.00 0.00	5,502,074.91 1,423,066.96	 1.00	-1,117,751.31 -336,587.52
SOUTH AFRICAN RAND						
SOUTH AFRICA						
5,991.000 NASPERS LTD KS6622697	2,960.0000 177.4580	14,227,715.25 959,042.13	0.00 0.00	17,733,360.00 1,063,151.07	 0.75	3,505,644.75 104,108.94
67,753.000 SHOPRITE HOLDINGS LTD KS6801572	136.6500 8.1924	9,623,296.82 566,866.56	130,729.41 7,834.48	9,258,447.45 555,062.79	 0.39	-364,849.37 -11,803.77
94,263.000 SANLAM LTD KSB0L6751	51.9900 3.1169	7,447,194.42 552,081.57	0.00 0.00	4,900,733.37 293,808.95	 0.21	-2,546,461.05 -258,272.62
42,863.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	145.4700 8.7212	5,542,114.76 328,635.84	0.00 0.00	6,235,280.61 373,817.78	 0.26	693,165.85 45,181.94
301,950.000 OLD MUTUAL LTD KSB0V1PYN1	10.3600 0.6211	6,866,929.40 482,881.13	0.00 0.00	3,128,202.00 187,542.09	 0.13	-3,738,727.40 -295,339.04
78,465.000 ABSA GROUP LTD KSBFX05H4	89.3200 5.3549	13,124,900.70 955,449.15	0.00 0.00	7,008,493.80 420,173.49	 0.30	-6,116,406.90 -535,275.66

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
214,458.000 SIBANYE STILLWATER LTD KSBL0L912	46.3200 2.7770	8,782,971.31 590,561.03	0.00 0.00	9,933,694.56 595,545.23	0.42	1,150,723.25 4,984.20
37,562.000 BID CORP LTD KSBZBFT8	258.2700 15.4838	9,725,088.29 572,862.66	0.00 0.00	9,701,137.74 581,602.98	0.41	-23,950.55 8,740.32
SUBTOTAL SOUTH AFRICA		75,340,210.95	130,729.41	67,899,349.53		-7,440,861.42
		5,008,380.07	7,834.48	4,070,704.38	2.87	-937,675.69
TOTAL EQUITY SOUTH AFRICAN RAND		75,340,210.95	130,729.41	67,899,349.53		-7,440,861.42
		5,008,380.07	7,834.48	4,070,704.38	2.87	-937,675.69
SOUTH KOREAN WON						
SOUTH KOREA						
3,568.000 SK TELECOM CO LTD FK6224877	238,000.0000 203.5057	918,622,036.36 804,079.18	0.00 0.00	849,184,000.00 726,108.37	0.51	-69,438,036.36 -77,970.81
731.000 LG CHEM LTD FK6346910	654,000.0000 559.2132	497,449,783.12 419,081.54	0.00 0.00	478,074,000.00 408,784.82	0.29	-19,375,783.12 -10,296.72
18,664.000 DB HITEK CO LTD FK6407753	37,500.0000 32.0650	721,022,330.00 616,521.68	0.00 0.00	699,900,000.00 598,460.69	0.42	-21,122,330.00 -18,060.99
7,356.000 HYUNDAI MOBIS CO LTD FK6449540	230,000.0000 196.6652	1,853,274,916.95 1,559,523.99	0.00 0.00	1,691,880,000.00 1,446,669.06	1.02	-161,394,916.95 -112,854.93
5,492.000 SK HYNIX INC FK6450266	84,000.0000 71.8255	418,258,789.35 350,939.50	0.00 0.00	461,328,000.00 394,465.89	0.28	43,069,210.65 43,526.39

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
8,035.000 HYUNDAI MOTOR CO FK6451058	178,500.0000 152.6293	985,085,534.30 827,104.73	0.00 0.00	1,434,247,500.00 1,226,376.27	0.87	449,161,965.70 399,271.54
37,345.000 KIA MOTORS CORP FK6490924	46,900.0000 40.1026	1,622,548,435.68 1,375,325.78	0.00 0.00	1,751,480,500.00 1,497,631.43	1.06	128,932,064.32 122,305.65
5,057.000 KUMHO PETROCHEMICAL CO LTD FK6499321	110,000.0000 94.0573	527,434,164.99 444,342.19	0.00 0.00	556,270,000.00 475,647.56	0.34	28,835,835.01 31,305.37
7,001.000 LG ELECTRONICS INC FK6520738	91,700.0000 78.4096	648,966,320.00 554,909.04	0.00 0.00	641,991,700.00 548,945.27	0.39	-6,974,620.00 -5,963.77
13,793.000 GS ENGINEERING & CONSTRUCTION FK6537096	24,150.0000 20.6498	624,161,008.90 553,855.46	0.00 0.00	333,100,950.00 284,823.30	0.20	-291,060,058.90 -269,032.16
2,932.000 NAVER CORP FK6560395	296,500.0000 253.5271	796,724,727.41 662,116.48	0.00 0.00	869,338,000.00 743,341.37	0.52	72,613,272.59 81,224.89
112,316.000 SAMSUNG ELECTRONICS CO LTD FK6771729	58,200.0000 49.7648	5,192,972,989.16 4,624,171.69	31,012,693.92 26,618.51	6,536,791,200.00 5,589,387.90	3.95	1,343,818,210.84 965,216.21
58,432.000 HANA FINANCIAL GROUP INC FKB0RNR7	28,100.0000 24.0274	2,181,692,095.47 1,936,444.18	0.00 0.00	1,641,939,200.00 1,403,966.38	0.99	-539,752,895.47 -532,477.80
41,254.000 KB FINANCIAL GROUP INC FKB3DF0Y1	37,550.0000 32.1077	2,188,213,923.85 1,974,350.79	0.00 0.00	1,549,087,700.00 1,324,572.22	0.94	-639,126,223.85 -649,778.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,089,000 CELLTRION HEALTHCARE CO LTD FKBYZ6DH2	87,700.0000 74.9893	1,007,113,023.77 830,225.05	0.00 0.00	972,505,300.00 831,556.22	0.59	-34,607,723.77 1,331.17
SUBTOTAL SOUTH KOREA		20,183,540,079.31 17,532,991.28	31,012,693.92 26,618.51	20,467,118,050.00 17,500,736.75	12.37	283,577,970.69 -32,254.53
TOTAL EQUITY SOUTH KOREAN WON		20,183,540,079.31 17,532,991.28	31,012,693.92 26,618.51	20,467,118,050.00 17,500,736.75	12.37	283,577,970.69 -32,254.53
THAILAND BAHT						
THAILAND						
117,200,000 PTT EXPLORATION & PRODUCTION P FBB1359J2	79.0000 2.4931	15,782,248.18 494,267.69	0.00 0.00	9,258,800.00 292,190.92	0.21	-6,523,448.18 -202,076.77
1,325,000,000 CHAROEN POKPHAND FOODS PCL FBB5L2DG1	28.0000 0.8836	35,512,172.77 1,107,021.53	0.00 0.00	37,100,000.00 1,170,808.66	0.83	1,587,827.23 63,787.13
SUBTOTAL THAILAND		51,294,420.95 1,601,289.22	0.00 0.00	46,358,800.00 1,462,999.58	1.04	-4,935,620.95 -138,289.64
TOTAL EQUITY THAILAND BAHT		51,294,420.95 1,601,289.22	0.00 0.00	46,358,800.00 1,462,999.58	1.04	-4,935,620.95 -138,289.64
U.S. DOLLAR						
BRAZIL						
133,700,000 VALE SA 91912E105 ADR	10.5800 10.5800	1,702,286.03 1,702,286.03	61,047.15 61,047.15	1,414,546.00 1,414,546.00	1.00	-287,740.03 -287,740.03
CAYMAN ISLANDS						
42,500,000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	293.9800 293.9800	7,836,781.32 7,836,781.32	0.00 0.00	12,494,150.00 12,494,150.00	8.82	4,657,368.68 4,657,368.68

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
5,900.000 Baidu INC 056752108 ADR	126.5900	687,595.10	0.00	746,881.00		59,285.90
	126.5900	687,595.10	0.00	746,881.00	0.53	59,285.90
59,000.000 JD.COM INC 47215P106 ADR	77.6100	1,826,648.22	0.00	4,578,990.00		2,752,341.78
	77.6100	1,826,648.22	0.00	4,578,990.00	3.23	2,752,341.78
6,300.000 NETEASE INC 64110W102 ADR	454.6700	1,761,380.69	0.00	2,864,421.00		1,103,040.31
	454.6700	1,761,380.69	0.00	2,864,421.00	2.02	1,103,040.31
SUBTOTAL CAYMAN ISLANDS		12,112,405.33	0.00	20,684,442.00		8,572,036.67
		12,112,405.33	0.00	20,684,442.00	14.60	8,572,036.67
COLOMBIA						
36,900.000 ECOPELROL SA 279158109 ADR	9.8400	672,836.35	0.00	363,096.00		-309,740.35
	9.8400	672,836.35	0.00	363,096.00	0.26	-309,740.35
EMERGING MARKET GEOGRAPHIC FOCUS						
32,700.000 ISHARES MSCI EMERGING MARKET 464287234	44.0900	1,458,023.48	0.00	1,441,743.00		-16,280.48
	44.0900	1,458,023.48	0.00	1,441,743.00	1.02	-16,280.48
INDIA						
18,300.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	69.5600	699,422.36	0.00	1,272,948.00		573,525.64
	69.5600	699,422.36	0.00	1,272,948.00	0.90	573,525.64
18,700.000 HDFC BANK LTD 40415F101 ADR	49.9600	960,818.63	0.00	934,252.00		-26,566.63
	49.9600	960,818.63	0.00	934,252.00	0.66	-26,566.63

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
119,450.000 ICICI BANK LTD 45104G104 ADR	9.8300 9.8300	1,396,503.81 1,396,503.81	0.00 0.00	1,174,193.50 1,174,193.50	0.83	-222,310.31 -222,310.31
134,200.000 INFOSYS LTD 456788108 ADR	13.8100 13.8100	1,726,755.46 1,726,755.46	0.00 0.00	1,853,302.00 1,853,302.00	1.31	126,546.54 126,546.54
SUBTOTAL INDIA		4,783,500.26	0.00	5,234,695.50		451,195.24
		4,783,500.26	0.00	5,234,695.50	3.70	451,195.24
MEXICO						
163,500.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	12.4900 12.4900	2,413,913.68 2,413,913.68	0.00 0.00	2,042,115.00 2,042,115.00	1.44	-371,798.68 -371,798.68
123,200.000 CEMEX SAB DE CV 151290889 ADR	3.8000 3.8000	425,536.02 425,536.02	0.00 0.00	468,160.00 468,160.00	0.33	42,623.98 42,623.98
SUBTOTAL MEXICO		2,839,449.70	0.00	2,510,275.00		-329,174.70
		2,839,449.70	0.00	2,510,275.00	1.77	-329,174.70
RUSSIA						
4,685.000 POLYUS PJSC 73181M117 GDR	104.7019 104.7019	487,206.60 487,206.60	0.00 0.00	490,528.40 490,528.40	0.35	3,321.80 3,321.80
188,344.000 GAZPROM PJSC EX5140986 ADR	4.3540 4.3540	920,537.43 920,537.43	0.00 0.00	820,049.78 820,049.78	0.58	-100,487.65 -100,487.65
16,470.000 LUKOIL PJSC EXBYZDW22 ADR	57.8800 57.8800	1,339,035.36 1,339,035.36	0.00 0.00	953,283.60 953,283.60	0.67	-385,751.76 -385,751.76

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
SUBTOTAL RUSSIA		2,746,779.39	0.00	2,263,861.78		-482,917.61
		2,746,779.39	0.00	2,263,861.78	1.60	-482,917.61
SOUTH AFRICA						
57,200.000 ANGLOGOLD ASHANTI LTD	26.3800	1,031,222.66	0.00	1,508,936.00		477,713.34
035128206 ADR	26.3800	1,031,222.66	0.00	1,508,936.00	1.07	477,713.34
TAIWAN						
102,300.000 TAIWAN SEMICONDUCTOR MANUFACTU	81.0700	4,265,151.78	43,638.83	8,293,461.00		4,028,309.22
874039100 ADR	81.0700	4,265,151.78	43,638.83	8,293,461.00	5.86	4,028,309.22
TOTAL EQUITY U.S. DOLLAR		31,611,654.98	104,685.98	43,715,056.28		12,103,401.30
		31,611,654.98	104,685.98	43,715,056.28	30.88	12,103,401.30
TOTAL EQUITY		126,509,562.64	319,080.05	138,571,162.06	97.91	12,061,599.42
TOTAL ASSETS - BASE:		129,860,197.43	341,120.48	141,616,253.21	100.04	11,756,055.78
NET ASSETS - BASE:				141,957,373.69		

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
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		-12,511.18	0.00	-12,511.18		0.00
			-12,511.18	0.00	-12,511.18	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,300.69	0.00	-6,300.69		0.00
			-6,300.69	0.00	-6,300.69	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-7,192.16	0.00	-7,192.16		0.00
			-7,192.16	0.00	-7,192.16	-0.01	0.00
	RECEIVABLES - PENDING ALLOCATION		29,653.65	0.00	29,653.65		0.00
			29,653.65	0.00	29,653.65	0.03	0.00
	REBATE RECEIVABLE		16,532.29	0.00	16,532.29		0.00
			16,532.29	0.00	16,532.29	0.02	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-213,009.10	0.00	-213,009.10		0.00
			-213,009.10	0.00	-213,009.10	-0.23	0.00
	PAYABLE FOR CUSTODIAN FEES		-12,500.10	0.00	-12,500.10		0.00
			-12,500.10	0.00	-12,500.10	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-22,667.08	0.00	-22,667.08		0.00
			-22,667.08	0.00	-22,667.08	-0.02	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
280,192.390 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	280,192.39	21.21	280,192.39		0.00
	100.0000	280,192.39	21.21	280,192.39	0.31	0.00
SUBTOTAL UNITED STATES		52,198.02	21.21	52,198.02		0.00
		52,198.02	21.21	52,198.02	0.07	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		52,198.02	21.21	52,198.02		0.00
		52,198.02	21.21	52,198.02	0.07	0.00
TOTAL CASH & CASH EQUIVALENTS		52,198.02	21.21	52,198.02	0.07	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	112.8588	199,762.94	2,799.78	225,717.58		25,954.64
	112.8588	199,762.94	2,799.78	225,717.58	0.25	25,954.64
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	111.7461	19,897.90	135.30	22,349.22		2,451.32
	111.7461	19,897.90	135.30	22,349.22	0.02	2,451.32
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	105.7988	54,988.47	145.08	58,189.36		3,200.89
	105.7988	54,988.47	145.08	58,189.36	0.06	3,200.89
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	112.1233	144,769.27	489.51	162,578.83		17,809.56
	112.1233	144,769.27	489.51	162,578.83	0.18	17,809.56
SUBTOTAL AUSTRALIA		419,418.58	3,569.67	468,834.99		49,416.41
		419,418.58	3,569.67	468,834.99	0.51	49,416.41
BERMUDA						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	102.2511 102.2511	90,269.39 90,269.39	638.77 638.77	92,025.95 92,025.95	0.10	1,756.56 1,756.56
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	108.5909 108.5909	189,776.91 189,776.91	1,727.67 1,727.67	206,322.74 206,322.74	0.23	16,545.83 16,545.83
200,000.000 BERMUDA GOVERNMENT INTERN 144A 085209AG9 2.375% 08/20/2030 DD 08/20/20	101.1250 101.1250	199,772.52 199,772.52	548.94 548.94	202,250.00 202,250.00	0.22	2,477.48 2,477.48
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	107.3223 107.3223	95,406.85 95,406.85	1,979.01 1,979.01	101,956.23 101,956.23	0.11	6,549.38 6,549.38
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	116.0080 116.0080	99,494.53 99,494.53	1,770.66 1,770.66	116,008.00 116,008.00	0.13	16,513.47 16,513.47
SUBTOTAL BERMUDA		674,720.20	6,665.05	718,562.92		43,842.72
		674,720.20	6,665.05	718,562.92	0.79	43,842.72
CANADA						
17,249.666 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	89.7467 89.7467	17,249.67 17,249.67	269.69 269.69	15,481.00 15,481.00	0.02	-1,768.67 -1,768.67
23,017.397 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	94.4898 94.4898	23,017.40 23,017.40	36.80 36.80	21,749.10 21,749.10	0.02	-1,268.30 -1,268.30
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	111.3604 111.3604	237,166.18 237,166.18	1,736.08 1,736.08	267,264.95 267,264.95	0.29	30,098.77 30,098.77

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
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	131.2866 131.2866	29,880.77 29,880.77	64.00 64.00	39,385.98 39,385.98	0.04	9,505.21 9,505.21
300,000.000 ENBRIDGE INC 29250NAZ8 3.125% 11/15/2029 DD 11/15/19	106.2513 106.2513	299,785.05 299,785.05	3,553.20 3,553.20	318,753.94 318,753.94	0.35	18,968.89 18,968.89
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	118.9343 118.9343	44,871.12 44,871.12	944.94 944.94	53,520.42 53,520.42	0.06	8,649.30 8,649.30
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	118.0395 118.0395	104,866.88 104,866.88	879.48 879.48	123,941.46 123,941.46	0.14	19,074.58 19,074.58
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	102.6360 102.6360	75,009.60 75,009.60	1,279.33 1,279.33	76,977.00 76,977.00	0.08	1,967.40 1,967.40
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	104.3889 104.3889	49,989.00 49,989.00	938.15 938.15	52,194.45 52,194.45	0.06	2,205.45 2,205.45
SUBTOTAL CANADA		881,835.67	9,701.67	969,268.30		87,432.63
		881,835.67	9,701.67	969,268.30	1.06	87,432.63
CAYMAN ISLANDS						
104,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	112.0195 112.0195	100,046.27 100,046.27	1,689.92 1,689.92	116,500.28 116,500.28	0.13	16,454.01 16,454.01
110,000.000 SEAGATE HDD CAYMAN 144A 81180WAZ4 4.091% 06/01/2029 DD 06/18/20	108.7764 108.7764	106,959.28 106,959.28	1,287.54 1,287.54	119,654.03 119,654.03	0.13	12,694.75 12,694.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CAYMAN ISLANDS		207,005.55	2,977.46	236,154.31		29,148.76
		207,005.55	2,977.46	236,154.31	0.26	29,148.76
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	109.2887	227,066.69	1,389.51	251,363.95		24,297.26
	109.2887	227,066.69	1,389.51	251,363.95	0.27	24,297.26
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	108.7947	194,549.73	425.00	217,589.33		23,039.60
	108.7947	194,549.73	425.00	217,589.33	0.24	23,039.60
50,000.000 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	118.4900	49,527.05	737.83	59,245.00		9,717.95
	118.4900	49,527.05	737.83	59,245.00	0.06	9,717.95
SUBTOTAL CHILE		471,143.47	2,552.34	528,198.28		57,054.81
		471,143.47	2,552.34	528,198.28	0.57	57,054.81
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	99.7500	49,962.11	716.64	49,875.00		-87.11
	99.7500	49,962.11	716.64	49,875.00	0.05	-87.11
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	103.4524	50,001.70	97.41	51,726.21		1,724.51
	103.4524	50,001.70	97.41	51,726.21	0.06	1,724.51
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	100.4110	100,302.71	2,164.08	100,411.00		108.29
	100.4110	100,302.71	2,164.08	100,411.00	0.11	108.29
IRELAND						

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 AERCAP IRELAND CAPITAL DAC / A 00774MAH8 4.450% 12/16/2021 DD 01/16/19	102.1765 102.1765	149,918.45 149,918.45	1,946.58 1,946.58	153,264.77 153,264.77	0.17	3,346.32 3,346.32
10,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	113.7228 113.7228	10,050.32 10,050.32	51.30 51.30	11,372.28 11,372.28	0.01	1,321.96 1,321.96
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	102.2341 102.2341	35,216.29 35,216.29	89.44 89.44	35,781.95 35,781.95	0.04	565.66 565.66
SUBTOTAL IRELAND		195,185.06	2,087.32	200,419.00		5,233.94
		195,185.06	2,087.32	200,419.00	0.22	5,233.94
MEXICO						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	89.3000 89.3000	169,484.15 169,484.15	1,545.80 1,545.80	160,740.00 160,740.00	0.18	-8,744.15 -8,744.15
NETHERLANDS						
200,000.000 ALCOA NEDERLAND HOLDING B 144A 013822AE1 5.500% 12/15/2027 DD 07/13/20	104.2200 104.2200	200,434.80 200,434.80	2,395.30 2,395.30	208,440.00 208,440.00	0.23	8,005.20 8,005.20
50,000.000 NXP BV / NXP FUNDING LLC 144A 62954HAE8 2.700% 05/01/2025 DD 05/01/20	105.9363 105.9363	49,961.90 49,961.90	558.96 558.96	52,968.15 52,968.15	0.06	3,006.25 3,006.25
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	108.5000 108.5000	95,643.92 95,643.92	2,225.88 2,225.88	103,075.00 103,075.00	0.11	7,431.08 7,431.08
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	88.2210 88.2210	76,563.61 76,563.61	1,259.61 1,259.61	70,576.80 70,576.80	0.08	-5,986.81 -5,986.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL NETHERLANDS		422,604.23	6,439.75	435,059.95		12,455.72
		422,604.23	6,439.75	435,059.95	0.48	12,455.72
PANAMA						
250,000.000 BANCO NACIONAL DE PANAMA 144A	98.9500	249,782.55	873.60	247,375.00		-2,407.55
059626AC5 2.500% 08/11/2030 DD 08/11/20	98.9500	249,782.55	873.60	247,375.00	0.27	-2,407.55
UNITED KINGDOM						
134,000.000 BAE SYSTEMS PLC 144A	99.5419	132,974.72	113.12	133,386.14		411.42
05523RAF4 1.900% 02/15/2031 DD 09/15/20	99.5419	132,974.72	113.12	133,386.14	0.15	411.42
200,000.000 EXPERIAN FINANCE PLC 144A	118.9434	199,862.36	1,416.65	237,886.71		38,024.35
30217AAB9 4.250% 02/01/2029 DD 01/31/19	118.9434	199,862.36	1,416.65	237,886.71	0.26	38,024.35
25,000.000 VODAFONE GROUP PLC	137.7967	29,400.66	148.75	34,449.19		5,048.53
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	137.7967	29,400.66	148.75	34,449.19	0.04	5,048.53
215,000.000 LLOYDS BANKING GROUP PLC	109.5582	215,000.00	3,077.82	235,550.21		20,550.21
539439AQ2 VAR RT 11/07/2028 DD 11/07/17	109.5582	215,000.00	3,077.82	235,550.21	0.26	20,550.21
270,000.000 NATWEST GROUP PLC	108.6263	270,000.00	288.18	293,291.07		23,291.07
780097BK6 VAR RT 03/22/2025 DD 03/22/19	108.6263	270,000.00	288.18	293,291.07	0.32	23,291.07
SUBTOTAL UNITED KINGDOM		847,237.74	5,044.52	934,563.32		87,325.58
		847,237.74	5,044.52	934,563.32	1.03	87,325.58
UNITED STATES						
95,000.000 AT&T INC	132.1909	94,794.66	692.61	125,581.37		30,786.71
00206RCU4 5.650% 02/15/2047 DD 02/09/16	132.1909	94,794.66	692.61	125,581.37	0.14	30,786.71

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 ABBVIE INC 144A 00287YDC0 3.800% 03/15/2025 DD 03/15/20	110.8843 110.8843	27,271.49 27,271.49	42.24 42.24	27,721.06 27,721.06	0.03	449.57 449.57
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	113.3203 113.3203	24,959.13 24,959.13	344.55 344.55	28,330.07 28,330.07	0.03	3,370.94 3,370.94
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	109.5815 109.5815	34,929.31 34,929.31	463.91 463.91	38,353.53 38,353.53	0.04	3,424.22 3,424.22
80,000.000 AGREE LP 008513AA1 2.900% 10/01/2030 DD 08/17/20	103.7216 103.7216	79,942.50 79,942.50	286.80 286.80	82,977.28 82,977.28	0.09	3,034.78 3,034.78
20,000.000 HOWMET AEROSPACE INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	106.0000 106.0000	20,000.00 20,000.00	513.18 513.18	21,200.00 21,200.00	0.02	1,200.00 1,200.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	111.3279 111.3279	189,768.54 189,768.54	2,749.47 2,749.47	211,522.95 211,522.95	0.23	21,754.41 21,754.41
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	115.5163 115.5163	134,777.35 134,777.35	782.46 782.46	155,947.00 155,947.00	0.17	21,169.65 21,169.65
56,655.430 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	78.2274 78.2274	56,655.43 56,655.43	493.03 493.03	44,320.09 44,320.09	0.05	-12,335.34 -12,335.34
151,579.640 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	63.6173 63.6173	151,579.64 151,579.64	2,586.52 2,586.52	96,430.93 96,430.93	0.11	-55,148.71 -55,148.71

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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
107,957.500 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	70.4804 70.4804	109,214.73 109,214.73	689.49 689.49	76,088.90 76,088.90	 0.08	 -33,125.83
300,000.000 AMERICAN INTERNATIONAL GROUP I 026874DR5 3.400% 06/30/2030 DD 05/11/20	110.7364 110.7364	299,971.01 299,971.01	3,975.66 3,975.66	332,209.14 332,209.14	 0.36	 32,238.13
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	110.4928 110.4928	69,864.80 69,864.80	1,291.57 1,291.57	77,344.97 77,344.97	 0.08	 7,480.17
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	109.3675 109.3675	299,778.48 299,778.48	1,083.76 1,083.76	328,102.49 328,102.49	 0.36	 28,324.01
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	112.1004 112.1004	144,008.45 144,008.45	912.62 912.62	168,150.59 168,150.59	 0.18	 24,142.14
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	109.8596 109.8596	74,986.45 74,986.45	837.30 837.30	82,394.66 82,394.66	 0.09	 7,408.21
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	103.4839 103.4839	189,536.70 189,536.70	672.90 672.90	196,619.43 196,619.43	 0.22	 7,082.73
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	108.7271 108.7271	84,704.94 84,704.94	1,699.62 1,699.62	92,418.06 92,418.06	 0.10	 7,713.12
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	112.9076 112.9076	86,188.01 86,188.01	1,062.34 1,062.34	95,971.46 95,971.46	 0.10	 9,783.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	113.3890 113.3890	225,000.00 225,000.00	2,547.73 2,547.73	255,125.25 255,125.25	0.28	30,125.25 30,125.25
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	106.9685 106.9685	189,965.80 189,965.80	232.21 232.21	203,240.23 203,240.23	0.22	13,274.43 13,274.43
300,000.000 BAT CAPITAL CORP 05526DBB0 3.557% 08/15/2027 DD 08/15/18	108.0011 108.0011	302,103.49 302,103.49	1,376.93 1,376.93	324,003.22 324,003.22	0.35	21,899.73 21,899.73
210,000.000 TRUIST FINANCIAL CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	104.2164 104.2164	209,993.69 209,993.69	1,797.03 1,797.03	218,854.46 218,854.46	0.24	8,860.77 8,860.77
365,000.000 BALTIMORE CNTY MD 05914F5V8 4.000% 03/01/2033 DD 03/19/20	124.4320 124.4320	456,302.47 456,302.47	1,216.80 1,216.80	454,176.80 454,176.80	0.50	-2,125.67 -2,125.67
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	111.4000 111.4000	99,698.66 99,698.66	774.05 774.05	111,400.00 111,400.00	0.12	11,701.34 11,701.34
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	115.3344 115.3344	94,938.42 94,938.42	328.72 328.72	109,567.66 109,567.66	0.12	14,629.24 14,629.24
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	110.6283 110.6283	240,860.96 240,860.96	3,609.39 3,609.39	276,570.76 276,570.76	0.30	35,709.80 35,709.80
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	111.0866 111.0866	51,364.70 51,364.70	154.50 154.50	55,543.32 55,543.32	0.06	4,178.62 4,178.62

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
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	109.7479 109.7479	75,322.04 75,322.04	434.08 434.08	82,310.90 82,310.90	0.09	6,988.86 6,988.86
270,000.000 BANNER HEALTH 06654DAC1 3.181% 01/01/2050 DD 05/14/20	108.8961 108.8961	270,000.00 270,000.00	2,147.38 2,147.38	294,019.43 294,019.43	0.32	24,019.43 24,019.43
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	154.4000 154.4000	455,935.36 455,935.36	10,895.64 10,895.64	486,360.00 486,360.00	0.53	30,424.64 30,424.64
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	114.3830 114.3830	214,700.87 214,700.87	2,690.20 2,690.20	245,923.45 245,923.45	0.27	31,222.58 31,222.58
50,000.000 BEMIS CO INC 081437AR6 4.500% 10/15/2021 DD 04/15/20	102.8339 102.8339	50,333.20 50,333.20	1,037.74 1,037.74	51,416.97 51,416.97	0.06	1,083.77 1,083.77
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	113.5773 113.5773	328,175.35 328,175.35	888.60 888.60	369,126.06 369,126.06	0.40	40,950.71 40,950.71
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	108.9243 108.9243	49,913.74 49,913.74	419.58 419.58	54,462.16 54,462.16	0.06	4,548.42 4,548.42
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	108.8898 108.8898	299,059.00 299,059.00	4,219.72 4,219.72	326,669.36 326,669.36	0.36	27,610.36 27,610.36
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	107.6946 107.6946	142,573.00 142,573.00	1,323.30 1,323.30	150,772.42 150,772.42	0.16	8,199.42 8,199.42

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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 BOEING CO/THE 097023CU7 5.040% 05/01/2027 DD 05/04/20	110.0910 110.0910	300,000.00 300,000.00	6,178.50 6,178.50	330,273.11 330,273.11	0.36	30,273.11 30,273.11
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	108.7964 108.7964	149,753.43 149,753.43	1,416.82 1,416.82	163,194.59 163,194.59	0.18	13,441.16 13,441.16
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	113.9578 113.9578	209,541.22 209,541.22	656.40 656.40	239,311.36 239,311.36	0.26	29,770.14 29,770.14
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	103.7363 103.7363	149,915.16 149,915.16	1,526.42 1,526.42	155,604.43 155,604.43	0.17	5,689.27 5,689.27
65,491.690 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	96.2529 96.2529	65,491.69 65,491.69	92.52 92.52	63,037.67 63,037.67	0.07	-2,454.02 -2,454.02
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	111.3384 111.3384	39,878.09 39,878.09	645.32 645.32	44,535.37 44,535.37	0.05	4,657.28 4,657.28
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT 118217CG1 2.000% 06/01/2027 DD 03/04/20	102.5910 102.5910	100,000.00 100,000.00	667.16 667.16	102,591.00 102,591.00	0.11	2,591.00 2,591.00
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	100.4377 100.4377	99,998.99 99,998.99	1,241.90 1,241.90	100,437.70 100,437.70	0.11	438.71 438.71
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	108.9482 108.9482	59,923.47 59,923.47	192.60 192.60	65,368.92 65,368.92	0.07	5,445.45 5,445.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
111,775.280 CARS-DB4 LP 1A A3 144A 12510HAC4 3.250% 02/15/2050 DD 01/23/20	103.3709	111,696.50	161.44	115,543.07		3,846.57
	103.3709	111,696.50	161.44	115,543.07	0.13	3,846.57
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	107.8491	308,251.02	681.00	323,547.36		15,296.34
	107.8491	308,251.02	681.00	323,547.36	0.35	15,296.34
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	113.3366	328,577.44	968.40	362,677.12		34,099.68
	113.3366	328,577.44	968.40	362,677.12	0.40	34,099.68
75,000.000 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	114.7165	74,963.80	1,172.68	86,037.41		11,073.61
	114.7165	74,963.80	1,172.68	86,037.41	0.09	11,073.61
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	118.9558	204,220.10	4,034.92	237,911.53		33,691.43
	118.9558	204,220.10	4,034.92	237,911.53	0.26	33,691.43
104,109.490 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	101.8087	104,108.49	139.49	105,992.47		1,883.98
	101.8087	104,108.49	139.49	105,992.47	0.12	1,883.98
205,780.140 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	100.1686	205,778.44	160.96	206,127.13		348.69
	100.1686	205,778.44	160.96	206,127.13	0.23	348.69
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	112.9630	79,475.47	54.66	90,370.40		10,894.93
	112.9630	79,475.47	54.66	90,370.40	0.10	10,894.93
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	117.0472	201,347.81	143.34	234,094.31		32,746.50
	117.0472	201,347.81	143.34	234,094.31	0.26	32,746.50

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
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	110.0008 110.0008	69,429.85 69,429.85	293.64 293.64	77,000.58 77,000.58	0.08	7,570.73 7,570.73
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	102.8940 102.8940	100,000.00 100,000.00	1,183.68 1,183.68	102,894.00 102,894.00	0.11	2,894.00 2,894.00
300,000.000 CAMPBELL SOUP CO 134429BF5 3.950% 03/15/2025 DD 03/16/18	111.5666 111.5666	322,564.24 322,564.24	526.72 526.72	334,699.88 334,699.88	0.37	12,135.64 12,135.64
100,000.000 CAPITAL ONE FINANCIAL CORP 14040HCE3 3.650% 05/11/2027 DD 05/11/20	110.7951 110.7951	99,854.15 99,854.15	1,422.63 1,422.63	110,795.12 110,795.12	0.12	10,940.97 10,940.97
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	102.7866 102.7866	249,927.42 249,927.42	373.25 373.25	256,966.57 256,966.57	0.28	7,039.15 7,039.15
70,000.000 CARRIER GLOBAL CORP 144A 14448CAA2 2.722% 02/15/2030 DD 02/27/20	104.6036 104.6036	69,994.40 69,994.40	245.74 245.74	73,222.53 73,222.53	0.08	3,228.13 3,228.13
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	107.8433 107.8433	34,966.84 34,966.84	244.85 244.85	37,745.16 37,745.16	0.04	2,778.32 2,778.32
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.2837 102.2837	229,999.29 229,999.29	352.64 352.64	235,252.56 235,252.56	0.26	5,253.27 5,253.27
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	118.5351 118.5351	62,109.78 62,109.78	165.06 165.06	71,121.03 71,121.03	0.08	9,011.25 9,011.25

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	0.0000 0.0000	0.00 0.00	-2,585.38 -2,585.38	0.00 0.00	 0.00	0.00 0.00
185,000.000 CITIZENS FINANCIAL GROUP 144A 174610AV7 2.638% 09/30/2032 DD 09/30/20	99.7167 99.7167	184,890.16 184,890.16	13.56 13.56	184,475.90 184,475.90	 0.20	-414.26 -414.26
75,000.000 COLONIAL ENTERPRISES INC 144A 19565CAA8 3.250% 05/15/2030 DD 05/13/20	111.8670 111.8670	74,963.16 74,963.16	936.75 936.75	83,900.28 83,900.28	 0.09	8,937.12 8,937.12
185,000.000 COLUMBUS OH 199492YQ6 5.000% 04/01/2032 DD 10/16/19	131.8870 131.8870	244,096.08 244,096.08	4,625.01 4,625.01	243,990.95 243,990.95	 0.27	-105.13 -105.13
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	114.7794 114.7794	104,905.37 104,905.37	1,912.47 1,912.47	120,518.33 120,518.33	 0.13	15,612.96 15,612.96
39,359.880 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.4547 101.4547	39,349.51 39,349.51	17.88 17.88	39,932.43 39,932.43	 0.04	582.92 582.92
59,367.960 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	102.8890 102.8890	59,355.77 59,355.77	26.52 26.52	61,083.09 61,083.09	 0.07	1,727.32 1,727.32
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	111.7746 111.7746	50,000.00 50,000.00	881.97 881.97	55,887.30 55,887.30	 0.06	5,887.30 5,887.30
150,000.000 COMMUNITY PRESERVATION CORP/TH 20402CAA3 2.867% 02/01/2030 DD 02/03/20	107.1027 107.1027	150,000.00 150,000.00	716.86 716.86	160,654.06 160,654.06	 0.18	10,654.06 10,654.06

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	128.9191 128.9191	335,638.40 335,638.40	6,956.04 6,956.04	406,095.01 406,095.01	0.44	70,456.61 70,456.61
55,000.000 CONSTELLATION BRANDS INC 21036PBF4 2.875% 05/01/2030 DD 04/27/20	107.9731 107.9731	54,895.26 54,895.26	676.21 676.21	59,385.19 59,385.19	0.06	4,489.93 4,489.93
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	105.2548 105.2548	63,879.41 63,879.41	484.53 484.53	68,415.60 68,415.60	0.07	4,536.19 4,536.19
215,000.000 CUBESMART LP 22966RAG1 2.000% 02/15/2031 DD 10/06/20	98.6690 98.6690	213,009.10 213,009.10	0.00 0.00	212,138.33 212,138.33	0.23	-870.77 -870.77
113,516.760 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	101.1743 101.1743	126,792.49 126,792.49	429.30 429.30	114,849.74 114,849.74	0.13	-11,942.75 -11,942.75
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	110.3846 110.3846	338,637.01 338,637.01	860.10 860.10	347,711.49 347,711.49	0.38	9,074.48 9,074.48
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	105.2550 105.2550	350,000.00 350,000.00	4,585.14 4,585.14	368,392.50 368,392.50	0.40	18,392.50 18,392.50
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	154.1000 154.1000	446,771.16 446,771.16	6,299.00 6,299.00	485,415.00 485,415.00	0.53	38,643.84 38,643.84
75,000.000 DALLAS TX WTRWKS & SWR SYS REV 23542JRC1 2.772% 10/01/2040 DD 07/07/20	104.4990 104.4990	75,000.00 75,000.00	486.44 486.44	78,374.25 78,374.25	0.09	3,374.25 3,374.25

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
89,796.320 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	100.0096 100.0096	96,892.52 96,892.52	872.64 872.64	89,804.95 89,804.95	 0.10	-7,087.57 -7,087.57
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	114.7282 114.7282	299,530.02 299,530.02	2,699.86 2,699.86	344,184.63 344,184.63	 0.38	44,654.61 44,654.61
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	106.4635 106.4635	75,000.00 75,000.00	1,191.57 1,191.57	79,847.64 79,847.64	 0.09	4,847.64 4,847.64
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	102.5500 102.5500	75,000.00 75,000.00	1,669.76 1,669.76	76,912.50 76,912.50	 0.08	1,912.50 1,912.50
200,000.000 DIST OF COLUMBIA INCOME TAX SE 25477GRR8 5.000% 03/01/2036 DD 03/11/20	131.6310 131.6310	268,301.62 268,301.62	833.40 833.40	263,262.00 263,262.00	 0.29	-5,039.62 -5,039.62
125,000.000 DIST OF COLUMBIA WTR & SWR AUT 254845RM4 3.207% 10/01/2048 DD 11/06/19	107.1620 107.1620	125,000.00 125,000.00	2,005.14 2,005.14	133,952.50 133,952.50	 0.15	8,952.50 8,952.50
65,000.000 DOW CHEMICAL CO/THE 260543CY7 4.800% 11/30/2028 DD 05/30/19	120.4824 120.4824	64,944.57 64,944.57	1,057.16 1,057.16	78,313.54 78,313.54	 0.09	13,368.97 13,368.97
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	115.2660 115.2660	175,000.00 175,000.00	2,980.46 2,980.46	201,715.50 201,715.50	 0.22	26,715.50 26,715.50
75,000.000 EI DU PONT DE NEMOURS AND CO 263534CP2 2.300% 07/15/2030 DD 05/15/20	106.0935 106.0935	74,737.48 74,737.48	653.96 653.96	79,570.13 79,570.13	 0.09	4,832.65 4,832.65

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	112.2648 112.2648	289,609.31 289,609.31	2,903.56 2,903.56	325,568.03 325,568.03	0.36	35,958.72 35,958.72
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	97.8735 97.8735	94,379.16 94,379.16	633.62 633.62	92,979.83 92,979.83	0.10	-1,399.33 -1,399.33
75,000.000 EDISON INTERNATIONAL 281020AP2 3.125% 11/15/2022 DD 11/19/19	103.1822 103.1822	74,968.43 74,968.43	888.30 888.30	77,386.67 77,386.67	0.08	2,418.24 2,418.24
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	99.9671 99.9671	59,998.77 59,998.77	84.48 84.48	59,980.27 59,980.27	0.07	-18.50 -18.50
50,000.000 EMPOWER FINANCE 2020 LP 144A 29248HAB9 1.776% 03/17/2031 DD 09/17/20	100.0165 100.0165	50,000.00 50,000.00	34.58 34.58	50,008.24 50,008.24	0.05	8.24 8.24
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	104.4260 104.4260	10,000.00 10,000.00	70.52 70.52	10,442.60 10,442.60	0.01	442.60 442.60
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	106.7132 106.7132	71,910.95 71,910.95	571.72 571.72	74,699.22 74,699.22	0.08	2,788.27 2,788.27
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	117.8221 117.8221	42,655.41 42,655.41	900.33 900.33	47,128.84 47,128.84	0.05	4,473.43 4,473.43
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.8469 104.8469	50,239.46 50,239.46	261.38 261.38	52,423.45 52,423.45	0.06	2,183.99 2,183.99

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
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	111.1483 111.1483	44,924.01 44,924.01	217.88 217.88	50,016.72 50,016.72	0.05	5,092.71 5,092.71
30,271.499 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	105.6817 105.6817	30,271.50 30,271.50	109.60 109.60	31,991.45 31,991.45	0.03	1,719.95 1,719.95
115,976.070 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	106.3243 106.3243	118,598.62 118,598.62	289.80 289.80	123,310.76 123,310.76	0.13	4,712.14 4,712.14
34,694.070 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	112.4807 112.4807	36,834.97 36,834.97	130.20 130.20	39,024.14 39,024.14	0.04	2,189.17 2,189.17
348,156.890 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	107.1911 107.1911	366,293.66 366,293.66	1,160.40 1,160.40	373,193.34 373,193.34	0.41	6,899.68 6,899.68
52,178.966 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	106.5325 106.5325	53,995.61 53,995.61	130.50 130.50	55,587.55 55,587.55	0.06	1,591.94 1,591.94
58,453.530 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	109.0241 109.0241	61,784.42 61,784.42	194.70 194.70	63,728.43 63,728.43	0.07	1,944.01 1,944.01
202,243.916 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	106.7488 106.7488	209,146.67 209,146.67	589.80 589.80	215,892.95 215,892.95	0.24	6,746.28 6,746.28
1,368,958.045 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.1956 105.1956	1,415,505.27 1,415,505.27	3,422.40 3,422.40	1,440,083.55 1,440,083.55	1.58	24,578.28 24,578.28

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
52,313.069 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	110.5315	55,774.20	174.37	57,822.42		2,048.22
	110.5315	55,774.20	174.37	57,822.42	0.06	2,048.22
126,883.402 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	106.5445	127,881.57	317.10	135,187.30		7,305.73
	106.5445	127,881.57	317.10	135,187.30	0.15	7,305.73
370,525.340 FHLMC POOL #ZS-4703 3132A5GL3 3.000% 02/01/2047 DD 09/01/18	104.8683	394,110.08	926.40	388,563.62		-5,546.46
	104.8683	394,110.08	926.40	388,563.62	0.42	-5,546.46
131,127.884 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	106.6081	135,513.77	437.10	139,792.92		4,279.15
	106.6081	135,513.77	437.10	139,792.92	0.15	4,279.15
119,414.585 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	106.6238	123,927.98	398.03	127,324.37		3,396.39
	106.6238	123,927.98	398.03	127,324.37	0.14	3,396.39
78,123.590 FHLMC POOL #ZT-1951 3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.3441	80,646.71	228.00	82,298.60		1,651.89
	105.3441	80,646.71	228.00	82,298.60	0.09	1,651.89
212,436.017 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	106.6183	220,502.20	708.07	226,495.68		5,993.48
	106.6183	220,502.20	708.07	226,495.68	0.25	5,993.48
94,397.010 FHLMC POOL #SD-0217 3132DMG25 4.000% 01/01/2050 DD 01/01/20	106.5642	98,812.19	314.70	100,593.44		1,781.25
	106.5642	98,812.19	314.70	100,593.44	0.11	1,781.25
293,043.585 FHLMC POOL #SD-0210 3132DMGT6 3.000% 12/01/2049 DD 12/01/19	105.6436	310,554.71	732.60	309,581.92		-972.79
	105.6436	310,554.71	732.60	309,581.92	0.34	-972.79

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
172,871.786 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.3489 105.3489	177,425.71 177,425.71	504.30 504.30	182,118.55 182,118.55	0.20	4,692.84 4,692.84
353,870.369 FHLMC POOL #SD-8090 3132DV7B5 2.000% 08/01/2050 DD 08/01/20	103.4105 103.4105	365,464.94 365,464.94	589.80 589.80	365,939.11 365,939.11	0.40	474.17 474.17
73,828.949 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	107.4534 107.4534	76,027.85 76,027.85	215.33 215.33	79,331.75 79,331.75	0.09	3,303.90 3,303.90
92,030.499 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	108.2253 108.2253	95,077.32 95,077.32	268.43 268.43	99,600.28 99,600.28	0.11	4,522.96 4,522.96
483,002.730 FHLMC POOL #QA-3869 31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.3820 105.3820	497,919.32 497,919.32	1,408.80 1,408.80	508,997.93 508,997.93	0.56	11,078.61 11,078.61
3,251.527 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	117.4853 117.4853	3,536.26 3,536.26	16.20 16.20	3,820.07 3,820.07	0.00	283.81 283.81
219,318.990 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	110.5717 110.5717	219,318.99 219,318.99	529.80 529.80	242,504.74 242,504.74	0.27	23,185.75 23,185.75
4,128.040 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	113.3829 113.3829	4,458.44 4,458.44	20.70 20.70	4,680.49 4,680.49	0.01	222.05 222.05
2,500.950 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	117.6231 117.6231	2,725.53 2,725.53	12.60 12.60	2,941.70 2,941.70	0.00	216.17 216.17

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,977.368 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	116.3895 116.3895	4,292.25 4,292.25	18.30 18.30	4,629.24 4,629.24	0.01	336.99 336.99
1,101.940 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	115.4750 115.4750	1,186.81 1,186.81	5.10 5.10	1,272.46 1,272.46	0.00	85.65 85.65
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 3.224% 03/25/2027 DD 05/01/17	114.1796 114.1796	244,951.12 244,951.12	644.70 644.70	274,030.99 274,030.99	0.30	29,079.87 29,079.87
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	109.1439 109.1439	136,003.60 136,003.60	347.40 347.40	147,344.21 147,344.21	0.16	11,340.61 11,340.61
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	112.8040 112.8040	165,199.56 165,199.56	412.50 412.50	186,126.62 186,126.62	0.20	20,927.06 20,927.06
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	115.3004 115.3004	127,803.43 127,803.43	342.30 342.30	144,125.45 144,125.45	0.16	16,322.02 16,322.02
101,058.650 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	110.5634 110.5634	102,631.91 102,631.91	267.37 267.37	111,733.84 111,733.84	0.12	9,101.93 9,101.93
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	119.9602 119.9602	326,159.15 326,159.15	942.90 942.90	359,880.54 359,880.54	0.39	33,721.39 33,721.39
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	118.4802 118.4802	322,146.60 322,146.60	890.70 890.70	355,440.72 355,440.72	0.39	33,294.12 33,294.12

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
300,000.000	FHLMC MULTICLASS MTG K090 A2	117.9020	319,333.36	855.60	353,705.97		34,372.61
	3137FLMV3 3.422% 02/25/2029 DD 04/01/19	117.9020	319,333.36	855.60	353,705.97	0.39	34,372.61
45,330.620	FNMA POOL #0AH1566	114.9295	48,576.37	188.93	52,098.25		3,521.88
	3138A2W47 5.000% 12/01/2040 DD 12/01/10	114.9295	48,576.37	188.93	52,098.25	0.06	3,521.88
4,736.160	FNMA POOL #0AH6893	108.2624	5,004.05	17.70	5,127.48		123.43
	3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.2624	5,004.05	17.70	5,127.48	0.01	123.43
10,382.735	FNMA POOL #0AI4891	112.3689	10,988.57	39.00	11,666.97		678.40
	3138AJNH1 4.500% 06/01/2041 DD 06/01/11	112.3689	10,988.57	39.00	11,666.97	0.01	678.40
26,729.213	FNMA POOL #0AJ4576	107.9838	27,275.38	78.00	28,863.23		1,587.85
	3138AWCN1 3.500% 11/01/2041 DD 10/01/11	107.9838	27,275.38	78.00	28,863.23	0.03	1,587.85
71,529.590	FNMA POOL #0AJ7547	110.1992	75,482.38	238.43	78,825.04		3,342.66
	3138E0L56 4.000% 01/01/2042 DD 12/01/11	110.1992	75,482.38	238.43	78,825.04	0.09	3,342.66
88,717.110	FNMA POOL #0AK9393	108.1033	91,878.41	258.90	95,906.12		4,027.71
	3138EENK1 3.500% 04/01/2042 DD 03/01/12	108.1033	91,878.41	258.90	95,906.12	0.10	4,027.71
111,718.887	FNMA POOL #0AL1895	110.2699	117,994.55	325.80	123,192.28		5,197.73
	3138EJC97 3.500% 06/01/2042 DD 06/01/12	110.2699	117,994.55	325.80	123,192.28	0.13	5,197.73
40,311.340	FNMA POOL #0AL3319	108.0393	42,208.03	117.60	43,552.10		1,344.07
	3138EKVM4 3.500% 03/01/2043 DD 03/01/13	108.0393	42,208.03	117.60	43,552.10	0.05	1,344.07

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
58,286.972	FNMA POOL #0AL3423	115.0284	63,719.26	242.93	67,046.57		3,327.31
	3138EKYV1 5.000% 05/01/2040 DD 03/01/13	115.0284	63,719.26	242.93	67,046.57	0.07	3,327.31
272,190.140	FNMA POOL #0AL4905	107.0165	279,229.31	680.40	291,288.31		12,059.00
	3138EMNX5 3.000% 02/01/2043 DD 02/01/14	107.0165	279,229.31	680.40	291,288.31	0.32	12,059.00
123,863.660	FNMA POOL #0AL5779	106.5396	125,078.84	309.60	131,963.79		6,884.95
	3138ENM55 3.000% 09/01/2043 DD 09/01/14	106.5396	125,078.84	309.60	131,963.79	0.14	6,884.95
88,397.240	FNMA POOL #0AL7769	106.5165	90,337.34	221.10	94,157.66		3,820.32
	3138EQT36 3.000% 12/01/2043 DD 11/01/15	106.5165	90,337.34	221.10	94,157.66	0.10	3,820.32
78,572.080	FNMA POOL #0AL7855	106.5223	81,201.11	196.50	83,696.76		2,495.65
	3138EQWR9 3.000% 10/01/2043 DD 12/01/15	106.5223	81,201.11	196.50	83,696.76	0.09	2,495.65
211,952.570	FNMA POOL #0AL9106	110.4365	227,344.32	794.70	234,072.96		6,728.64
	3138ERDL1 4.500% 02/01/2046 DD 09/01/16	110.4365	227,344.32	794.70	234,072.96	0.26	6,728.64
377,095.490	FNMA POOL #0AL9107	112.0396	403,842.72	1,414.20	422,496.43		18,653.71
	3138ERDM9 4.500% 03/01/2046 DD 09/01/16	112.0396	403,842.72	1,414.20	422,496.43	0.46	18,653.71
87,485.960	FNMA POOL #0AR1183	107.9465	89,922.31	218.70	94,438.05		4,515.74
	3138NXJ57 3.000% 01/01/2043 DD 12/01/12	107.9465	89,922.31	218.70	94,438.05	0.10	4,515.74
119,482.440	FNMA POOL #0AR6379	108.5597	123,167.45	298.80	129,709.80		6,542.35
	3138W4CR0 3.000% 02/01/2043 DD 02/01/13	108.5597	123,167.45	298.80	129,709.80	0.14	6,542.35

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
327,885.430 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	108.1086 108.1086	339,725.88 339,725.88	956.40 956.40	354,472.33 354,472.33	0.39	14,746.45 14,746.45
534,864.238 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	108.7456 108.7456	570,506.77 570,506.77	1,782.83 1,782.83	581,641.31 581,641.31	0.64	11,134.54 11,134.54
1,136,715.110 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	106.3933 106.3933	1,193,568.43 1,193,568.43	3,315.30 3,315.30	1,209,388.56 1,209,388.56	1.32	15,820.13 15,820.13
104,616.286 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	111.3100 111.3100	106,148.66 106,148.66	305.10 305.10	116,448.40 116,448.40	0.13	10,299.74 10,299.74
108,581.900 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	107.9515 107.9515	112,183.21 112,183.21	271.50 271.50	117,215.74 117,215.74	0.13	5,032.53 5,032.53
102,254.556 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	108.3465 108.3465	105,291.86 105,291.86	298.20 298.20	110,789.22 110,789.22	0.12	5,497.36 5,497.36
250,690.212 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	108.0028 108.0028	259,852.10 259,852.10	731.10 731.10	270,752.53 270,752.53	0.30	10,900.43 10,900.43
243,698.100 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	108.5377 108.5377	258,074.12 258,074.12	812.40 812.40	264,504.24 264,504.24	0.29	6,430.12 6,430.12
8,511.724 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	117.1252 117.1252	9,169.47 9,169.47	39.00 39.00	9,969.37 9,969.37	0.01	799.90 799.90

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
9,713.157 FNMA POOL #0694655 31400QQ2 5.500% 04/01/2033 DD 03/01/03	117.2188 117.2188	10,463.56 10,463.56	44.40 44.40	11,385.65 11,385.65	 0.01	922.09 922.09
4,256.040 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	112.2990 112.2990	4,541.62 4,541.62	17.70 17.70	4,779.49 4,779.49	 0.01	237.87 237.87
14,181.635 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	110.2470 110.2470	14,936.97 14,936.97	53.10 53.10	15,634.83 15,634.83	 0.02	697.86 697.86
39,569.679 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	115.0406 115.0406	42,106.55 42,106.55	165.00 165.00	45,521.18 45,521.18	 0.05	3,414.63 3,414.63
4,576.160 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	114.0712 114.0712	4,890.87 4,890.87	19.20 19.20	5,220.08 5,220.08	 0.01	329.21 329.21
250.330 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	105.2923 105.2923	250.56 250.56	0.97 0.97	263.58 263.58	 0.00	13.02 13.02
3,599.300 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	112.4353 112.4353	3,886.02 3,886.02	16.50 16.50	4,046.89 4,046.89	 0.00	160.87 160.87
272.540 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.4756 100.4756	275.37 275.37	1.20 1.20	273.84 273.84	 0.00	-1.53 -1.53
177,288.900 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	106.8034 106.8034	180,841.22 180,841.22	517.20 517.20	189,350.50 189,350.50	 0.21	8,509.28 8,509.28

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
249,234.310 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	108.0275 108.0275	255,454.99 255,454.99	726.90 726.90	269,241.68 269,241.68	 0.29	13,786.69 13,786.69
347,179.035 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	110.8179 110.8179	357,574.34 357,574.34	1,157.33 1,157.33	384,736.46 384,736.46	 0.42	27,162.12 27,162.12
151,775.900 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	106.5773 106.5773	157,928.29 157,928.29	505.80 505.80	161,758.58 161,758.58	 0.18	3,830.29 3,830.29
189,355.172 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.4123 105.4123	193,664.87 193,664.87	552.30 552.30	199,603.62 199,603.62	 0.22	5,938.75 5,938.75
253,430.860 FNMA POOL #0BO2200 3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.3873 105.3873	261,843.04 261,843.04	739.20 739.20	267,084.05 267,084.05	 0.29	5,241.01 5,241.01
457,170.466 FNMA POOL #0BO2263 3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.3936 105.3936	471,430.18 471,430.18	1,333.50 1,333.50	481,828.46 481,828.46	 0.53	10,398.28 10,398.28
528,370.259 FNMA POOL #0BO3192 3140JXRN0 3.000% 10/01/2049 DD 10/01/19	104.7094 104.7094	542,468.89 542,468.89	1,320.90 1,320.90	553,253.49 553,253.49	 0.61	10,784.60 10,784.60
1,370,543.313 FNMA POOL #0BP5709 3140KDKX7 2.500% 05/01/2050 DD 05/01/20	104.9776 104.9776	1,420,085.65 1,420,085.65	2,855.40 2,855.40	1,438,763.52 1,438,763.52	 1.57	18,677.87 18,677.87
184,722.630 FNMA POOL #0CA2474 3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	106.6210 106.6210	191,272.03 191,272.03	615.60 615.60	196,953.03 196,953.03	 0.22	5,681.00 5,681.00

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
161,473.710 FNMA POOL #0CA2963 3140QAJH4 4.500% 01/01/2049 DD 12/01/18	108.1471 108.1471	170,456.38 170,456.38	605.40 605.40	174,629.14 174,629.14	0.19	4,172.76 4,172.76
456,074.346 FNMA POOL #0CA4976 3140QCQ66 3.000% 01/01/2050 DD 12/01/19	105.6934 105.6934	484,863.63 484,863.63	1,140.23 1,140.23	482,040.67 482,040.67	0.53	-2,822.96 -2,822.96
464,298.854 FNMA POOL #0CA6427 3140QED90 3.000% 07/01/2050 DD 06/01/20	104.8607 104.8607	493,536.76 493,536.76	1,160.70 1,160.70	486,866.81 486,866.81	0.53	-6,669.95 -6,669.95
134,688.183 FNMA POOL #0FM1028 3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.4440 105.4440	138,289.68 138,289.68	392.70 392.70	142,020.67 142,020.67	0.16	3,730.99 3,730.99
203,452.936 FNMA POOL #0FM1875 3140X5CM3 4.000% 01/01/2049 DD 11/01/19	106.5231 106.5231	212,592.05 212,592.05	678.23 678.23	216,724.41 216,724.41	0.24	4,132.36 4,132.36
466,002.140 FNMA POOL #0FM3480 3140X62N0 2.500% 06/01/2050 DD 06/01/20	104.9776 104.9776	485,521.68 485,521.68	970.87 970.87	489,197.88 489,197.88	0.54	3,676.20 3,676.20
297,729.814 FNMA POOL #0FM2714 3140X6AQ4 3.000% 03/01/2050 DD 03/01/20	104.9214 104.9214	316,274.41 316,274.41	744.30 744.30	312,382.38 312,382.38	0.34	-3,892.03 -3,892.03
292,224.100 FNMA POOL #0FM3241 3140X6S77 3.000% 07/01/2050 DD 06/01/20	105.3641 105.3641	310,222.77 310,222.77	730.50 730.50	307,899.43 307,899.43	0.34	-2,323.34 -2,323.34
302,289.560 FNMA POOL #0FM3727 3140X7D97 3.000% 07/01/2050 DD 07/01/20	104.8608 104.8608	319,944.50 319,944.50	755.70 755.70	316,983.30 316,983.30	0.35	-2,961.20 -2,961.20

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
1,121.174	FNMA POOL #0895203	111.8416	1,233.68	6.00	1,253.94		20.26
31410RRY7	6.500% 08/01/2036 DD 08/01/06	111.8416	1,233.68	6.00	1,253.94	0.00	20.26
2,021.000	FNMA POOL #0899147	115.9479	2,180.08	9.30	2,343.31		163.23
31410V5G1	5.500% 04/01/2037 DD 04/01/07	115.9479	2,180.08	9.30	2,343.31	0.00	163.23
2,975.016	FNMA POOL #0914724	114.6612	3,209.33	13.57	3,411.19		201.86
31411UG96	5.500% 04/01/2037 DD 03/01/07	114.6612	3,209.33	13.57	3,411.19	0.00	201.86
4,659.520	FNMA POOL #0929637	113.3975	5,027.34	21.30	5,283.78		256.44
31412MZA9	5.500% 06/01/2038 DD 06/01/08	113.3975	5,027.34	21.30	5,283.78	0.01	256.44
3,658.883	FNMA POOL #0933511	117.2676	3,986.40	18.30	4,290.68		304.28
31412SR80	6.000% 02/01/2038 DD 02/01/08	117.2676	3,986.40	18.30	4,290.68	0.00	304.28
9,510.410	FNMA POOL #0942165	117.3961	10,347.09	47.63	11,164.85		817.76
31413DFE2	6.000% 07/01/2037 DD 07/01/07	117.3961	10,347.09	47.63	11,164.85	0.01	817.76
1,191.482	FNMA POOL #0946019	111.8416	1,312.36	6.60	1,332.57		20.21
31413HPC6	6.500% 09/01/2037 DD 09/01/07	111.8416	1,312.36	6.60	1,332.57	0.00	20.21
1,243.810	FNMA POOL #0946594	116.8998	1,350.80	6.30	1,454.01		103.21
31413JC77	6.000% 09/01/2037 DD 08/01/07	116.8998	1,350.80	6.30	1,454.01	0.00	103.21
1,772.450	FNMA POOL #0949301	115.4080	1,929.10	8.93	2,045.55		116.45
31413MDE4	6.000% 10/01/2037 DD 10/01/07	115.4080	1,929.10	8.93	2,045.55	0.00	116.45

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
3,442.620	FNMA POOL #0972960	109.3072	3,685.81	14.40	3,763.03		77.22
	31414QMH7 5.000% 03/01/2038 DD 02/01/08	109.3072	3,685.81	14.40	3,763.03	0.00	77.22
4,631.449	FNMA POOL #0974151	116.9786	5,038.65	23.10	5,417.80		379.15
	31414RWL5 6.000% 02/01/2038 DD 02/01/08	116.9786	5,038.65	23.10	5,417.80	0.01	379.15
3,257.542	FNMA POOL #0992032	115.6115	3,516.61	15.00	3,766.09		249.48
	31415XA92 5.500% 10/01/2038 DD 10/01/08	115.6115	3,516.61	15.00	3,766.09	0.00	249.48
3,346.170	FNMA POOL #0992293	114.7683	3,580.67	13.80	3,840.34		259.67
	31415XKE0 5.000% 01/01/2039 DD 01/01/09	114.7683	3,580.67	13.80	3,840.34	0.00	259.67
74,925.970	FNMA POOL #0AB3026	110.1959	78,457.08	249.83	82,565.34		4,108.26
	31416YLG1 4.000% 05/01/2041 DD 04/01/11	110.1959	78,457.08	249.83	82,565.34	0.09	4,108.26
48,086.950	FNMA POOL #0AB5388	108.9207	51,027.31	160.20	52,376.64		1,349.33
	31417B7A9 4.000% 06/01/2042 DD 05/01/12	108.9207	51,027.31	160.20	52,376.64	0.06	1,349.33
86,298.940	FNMA POOL #0AB6633	108.1931	90,321.99	251.70	93,369.54		3,047.55
	31417DLP6 3.500% 10/01/2042 DD 10/01/12	108.1931	90,321.99	251.70	93,369.54	0.10	3,047.55
41,303.961	FNMA POOL #0AB9549	106.5124	41,381.70	103.20	43,993.84		2,612.14
	31417GTF3 3.000% 06/01/2043 DD 05/01/13	106.5124	41,381.70	103.20	43,993.84	0.05	2,612.14
112,327.210	FNMA POOL #0AB9659	108.9300	112,785.22	280.87	122,358.00		9,572.78
	31417GWV4 3.000% 06/01/2043 DD 05/01/13	108.9300	112,785.22	280.87	122,358.00	0.13	9,572.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,192.990 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	112.1539 112.1539	4,427.68 4,427.68	15.67 15.67	4,702.60 4,702.60	 0.01	274.92 274.92
33,800.940 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	115.1181 115.1181	36,172.66 36,172.66	140.77 140.77	38,911.01 38,911.01	 0.04	2,738.35 2,738.35
46,833.180 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	109.7867 109.7867	49,297.29 49,297.29	156.07 156.07	51,416.58 51,416.58	 0.06	2,119.29 2,119.29
126,225.430 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	106.5925 106.5925	132,938.56 132,938.56	368.10 368.10	134,546.83 134,546.83	 0.15	1,608.27 1,608.27
123,339.000 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	110.7500 110.7500	132,650.22 132,650.22	462.53 462.53	136,597.89 136,597.89	 0.15	3,947.67 3,947.67
285,690.180 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	106.5977 106.5977	299,678.47 299,678.47	833.33 833.33	304,539.19 304,539.19	 0.33	4,860.72 4,860.72
1,059,534.766 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	106.5102 106.5102	1,089,543.55 1,089,543.55	3,531.83 3,531.83	1,128,512.42 1,128,512.42	 1.23	38,968.87 38,968.87
161,571.489 FNMA POOL #0MA3521 31418C4F8 4.000% 11/01/2048 DD 10/01/18	106.5582 106.5582	168,145.02 168,145.02	538.50 538.50	172,167.72 172,167.72	 0.19	4,022.70 4,022.70
135,517.817 FNMA POOL #0MA3537 31418C4X9 4.500% 12/01/2048 DD 11/01/18	108.0732 108.0732	142,595.59 142,595.59	508.20 508.20	146,458.47 146,458.47	 0.16	3,862.88 3,862.88

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
119,392.264 FNMA POOL #0MA3467 31418CZ98 4.000% 05/01/2048 DD 08/01/18	106.5194 106.5194	124,022.70 124,022.70	398.03 398.03	127,175.93 127,175.93	0.14	3,153.23 3,153.23
183,670.530 FNMA POOL #0MA3444 31418CZJ6 4.500% 08/01/2048 DD 07/01/18	108.4468 108.4468	193,881.28 193,881.28	688.80 688.80	199,184.89 199,184.89	0.22	5,303.61 5,303.61
157,730.525 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.3818 105.3818	162,004.04 162,004.04	459.90 459.90	166,219.24 166,219.24	0.18	4,215.20 4,215.20
195,099.674 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	108.0862 108.0862	204,234.52 204,234.52	731.63 731.63	210,875.86 210,875.86	0.23	6,641.34 6,641.34
199,493.101 FNMA POOL #0MA3637 31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.4020 105.4020	204,927.25 204,927.25	581.93 581.93	210,269.70 210,269.70	0.23	5,342.45 5,342.45
233,667.422 FNMA POOL #0MA3692 31418DC67 3.500% 07/01/2049 DD 06/01/19	105.3200 105.3200	239,374.97 239,374.97	681.60 681.60	246,098.50 246,098.50	0.27	6,723.53 6,723.53
1,239,681.430 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.3364 105.3364	1,259,107.52 1,259,107.52	3,615.60 3,615.60	1,305,835.84 1,305,835.84	1.43	46,728.32 46,728.32
218,619.080 FNMA POOL #0MA3744 31418DES7 3.000% 07/01/2049 DD 07/01/19	104.7094 104.7094	219,850.78 219,850.78	546.60 546.60	228,914.79 228,914.79	0.25	9,064.01 9,064.01
148,274.295 FNMA POOL #0MA3775 31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.3393 105.3393	152,229.63 152,229.63	432.60 432.60	156,191.03 156,191.03	0.17	3,961.40 3,961.40

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
258,109.891 FNMA POOL #0MA3834 31418DHL9 3.000% 10/01/2049 DD 10/01/19	104.7094 104.7094	261,638.45 261,638.45	645.30 645.30	270,265.40 270,265.40	0.30	8,626.95 8,626.95
281,069.150 FNMA POOL #0MA3905 31418DKT8 3.000% 01/01/2050 DD 12/01/19	104.7094 104.7094	285,160.12 285,160.12	702.60 702.60	294,305.91 294,305.91	0.32	9,145.79 9,145.79
353,069.885 FNMA POOL #0MA4119 31418DSH6 2.000% 09/01/2050 DD 08/01/20	103.4105 103.4105	364,789.69 364,789.69	588.34 588.34	365,111.33 365,111.33	0.40	321.64 321.64
354,000.000 FNMA POOL #0MA4158 31418DTQ5 2.000% 10/01/2050 DD 09/01/20	103.4105 103.4105	365,833.64 365,833.64	590.07 590.07	366,073.17 366,073.17	0.40	239.53 239.53
24,099.290 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	111.7808 111.7808	25,450.65 25,450.65	90.37 90.37	26,938.38 26,938.38	0.03	1,487.73 1,487.73
57,665.714 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	112.4409 112.4409	60,910.05 60,910.05	216.30 216.30	64,839.87 64,839.87	0.07	3,929.82 3,929.82
26,272.400 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	108.8611 108.8611	27,350.85 27,350.85	87.60 87.60	28,600.43 28,600.43	0.03	1,249.58 1,249.58
58,364.393 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	110.3168 110.3168	60,755.23 60,755.23	194.40 194.40	64,385.73 64,385.73	0.07	3,630.50 3,630.50
33,821.959 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	110.3309 110.3309	35,206.74 35,206.74	112.80 112.80	37,316.06 37,316.06	0.04	2,109.32 2,109.32

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 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	113.9915 113.9915	299,551.80 299,551.80	2,625.36 2,625.36	341,974.61 341,974.61	0.37	42,422.81 42,422.81
225,000.000 FLORIDA ST BRD OF ADMIN FIN CO 341271AF1 2.154% 07/01/2030 DD 09/16/20	101.2880 101.2880	225,000.00 225,000.00	201.90 201.90	227,898.00 227,898.00	0.25	2,898.00 2,898.00
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	85.3750 85.3750	99,827.18 99,827.18	188.96 188.96	85,375.00 85,375.00	0.09	-14,452.18 -14,452.18
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	98.7060 98.7060	80,000.00 80,000.00	1,091.68 1,091.68	78,964.80 78,964.80	0.09	-1,035.20 -1,035.20
350,000.000 FRANCISCAN MISSIONARIES OF OUR 351837AA7 3.914% 07/01/2049 DD 10/29/19	108.9881 108.9881	350,000.00 350,000.00	3,424.96 3,424.96	381,458.37 381,458.37	0.42	31,458.37 31,458.37
175,000.000 FRESENIUS MEDICAL CARE US 144A 35805BAB4 2.375% 02/16/2031 DD 09/16/20	98.8710 98.8710	174,474.90 174,474.90	173.25 173.25	173,024.33 173,024.33	0.19	-1,450.57 -1,450.57
38,563.801 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	104.4152 104.4152	38,165.85 38,165.85	96.30 96.30	40,266.49 40,266.49	0.04	2,100.64 2,100.64
36,679.588 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	110.3207 110.3207	38,400.19 38,400.19	122.40 122.40	40,465.19 40,465.19	0.04	2,065.00 2,065.00
41,113.790 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	110.3192 110.3192	42,667.63 42,667.63	137.10 137.10	45,356.40 45,356.40	0.05	2,688.77 2,688.77

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
31,304.987 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	111.0694	33,122.99	117.30	34,770.27		1,647.28
	111.0694	33,122.99	117.30	34,770.27	0.04	1,647.28
24,481.430 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	110.1893	26,214.83	91.80	26,975.92		761.09
	110.1893	26,214.83	91.80	26,975.92	0.03	761.09
12,219.690 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	111.1140	12,995.49	45.83	13,577.79		582.30
	111.1140	12,995.49	45.83	13,577.79	0.01	582.30
45,358.000 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	111.1125	49,189.45	170.10	50,398.40		1,208.95
	111.1125	49,189.45	170.10	50,398.40	0.06	1,208.95
44,179.540 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	105.5050	44,416.53	110.40	46,611.62		2,195.09
	105.5050	44,416.53	110.40	46,611.62	0.05	2,195.09
99,816.856 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	106.8166	103,014.76	291.07	106,620.99		3,606.23
	106.8166	103,014.76	291.07	106,620.99	0.12	3,606.23
34,301.422 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	104.9572	35,381.81	99.90	36,001.83		620.02
	104.9572	35,381.81	99.90	36,001.83	0.04	620.02
40,392.550 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	108.1082	43,008.65	134.70	43,667.66		659.01
	108.1082	43,008.65	134.70	43,667.66	0.05	659.01
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	107.9139	120,000.00	185.76	129,496.67		9,496.67
	107.9139	120,000.00	185.76	129,496.67	0.14	9,496.67

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
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	110.5305 110.5305	282,502.32 282,502.32	803.40 803.40	303,958.85 303,958.85	0.33	21,456.53 21,456.53
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	111.5226 111.5226	309,077.35 309,077.35	933.60 933.60	334,567.92 334,567.92	0.37	25,490.57 25,490.57
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	109.8768 109.8768	302,925.82 302,925.82	726.00 726.00	329,630.52 329,630.52	0.36	26,704.70 26,704.70
350,000.000 GAINESVILLE FL UTILITIES SYS R 362848UP6 5.000% 10/01/2044 DD 04/12/19	127.7570 127.7570	410,272.78 410,272.78	8,749.62 8,749.62	447,149.50 447,149.50	0.49	36,876.72 36,876.72
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	112.1634 112.1634	114,031.64 114,031.64	1,525.58 1,525.58	128,987.93 128,987.93	0.14	14,956.29 14,956.29
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	104.4397 104.4397	142,321.12 142,321.12	304.56 304.56	151,437.51 151,437.51	0.17	9,116.39 9,116.39
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	116.7167 116.7167	79,017.38 79,017.38	995.82 995.82	87,537.50 87,537.50	0.10	8,520.12 8,520.12
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	121.7061 121.7061	49,966.63 49,966.63	1,650.21 1,650.21	60,853.04 60,853.04	0.07	10,886.41 10,886.41
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	104.4994 104.4994	39,961.44 39,961.44	584.90 584.90	41,799.77 41,799.77	0.05	1,838.33 1,838.33

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	108.5515 108.5515	101,047.39 101,047.39	900.14 900.14	108,551.54 108,551.54	0.12	7,504.15 7,504.15
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	116.6515 116.6515	204,518.07 204,518.07	2,339.18 2,339.18	233,302.90 233,302.90	0.26	28,784.83 28,784.83
280,000.000 GILROY CA UNIF SCH DIST 376087GM8 3.364% 08/01/2047 DD 10/31/19	104.9520 104.9520	280,000.00 280,000.00	1,569.72 1,569.72	293,865.60 293,865.60	0.32	13,865.60 13,865.60
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	110.1652 110.1652	59,893.53 59,893.53	1,171.80 1,171.80	66,099.10 66,099.10	0.07	6,205.57 6,205.57
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	112.5511 112.5511	115,060.17 115,060.17	440.53 440.53	129,433.72 129,433.72	0.14	14,373.55 14,373.55
80,000.000 HP INC 40434LAC9 3.400% 06/17/2030 DD 06/17/20	107.3874 107.3874	81,089.78 81,089.78	785.86 785.86	85,909.91 85,909.91	0.09	4,820.13 4,820.13
150,000.000 HACKENSACK MERIDIAN HEALTH INC 404530AD9 2.875% 09/01/2050 DD 08/26/20	98.2071 98.2071	150,000.00 150,000.00	428.94 428.94	147,310.71 147,310.71	0.16	-2,689.29 -2,689.29
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	107.6078 107.6078	149,529.68 149,529.68	600.10 600.10	161,411.63 161,411.63	0.18	11,881.95 11,881.95
75,000.000 SERVICE PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	92.0000 92.0000	73,922.44 73,922.44	508.06 508.06	69,000.00 69,000.00	0.08	-4,922.44 -4,922.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	107.5732 107.5732	89,883.05 89,883.05	1,481.28 1,481.28	96,815.85 96,815.85	 0.11	 6,932.80
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	101.3227 101.3227	40,248.35 40,248.35	824.74 824.74	40,529.07 40,529.07	 0.04	 280.72
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	104.2500 104.2500	187,512.33 187,512.33	4,382.52 4,382.52	192,862.50 192,862.50	 0.21	 5,350.17
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	144.6520 144.6520	243,556.27 243,556.27	2,486.16 2,486.16	282,071.40 282,071.40	 0.31	 38,515.13
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	109.7177 109.7177	24,919.09 24,919.09	461.45 461.45	27,429.43 27,429.43	 0.03	 2,510.34
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	101.7500 101.7500	100,000.00 100,000.00	216.64 216.64	101,750.00 101,750.00	 0.11	 1,750.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	111.1717 111.1717	282,528.63 282,528.63	824.70 824.70	305,722.07 305,722.07	 0.33	 23,193.44
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	106.6956 106.6956	204,248.54 204,248.54	2,883.00 2,883.00	218,725.88 218,725.88	 0.24	 14,477.34
98,449.580 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	104.4927 104.4927	102,494.38 102,494.38	257.70 257.70	102,872.65 102,872.65	 0.11	 378.27

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
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	111.9810 111.9810	330,643.49 330,643.49	950.40 950.40	335,942.88 335,942.88	0.37	5,299.39 5,299.39
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	114.8900 114.8900	110,000.00 110,000.00	1,095.76 1,095.76	126,379.00 126,379.00	0.14	16,379.00 16,379.00
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	118.1979 118.1979	179,491.60 179,491.60	2,933.99 2,933.99	212,756.16 212,756.16	0.23	33,264.56 33,264.56
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	120.0870 120.0870	200,000.00 200,000.00	3,238.08 3,238.08	240,174.06 240,174.06	0.26	40,174.06 40,174.06
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	102.2763 102.2763	45,146.97 45,146.97	44.66 44.66	46,024.33 46,024.33	0.05	877.36 877.36
180,000.000 KEYCORP 49326EEJ8 2.550% 10/01/2029 DD 09/11/19	106.3932 106.3932	179,869.61 179,869.61	2,295.12 2,295.12	191,507.77 191,507.77	0.21	11,638.16 11,638.16
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	116.8889 116.8889	99,911.22 99,911.22	2,236.71 2,236.71	116,888.93 116,888.93	0.13	16,977.71 16,977.71
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	110.4054 110.4054	39,877.01 39,877.01	874.50 874.50	44,162.14 44,162.14	0.05	4,285.13 4,285.13
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	104.6975 104.6975	259,704.87 259,704.87	1,023.34 1,023.34	272,213.62 272,213.62	0.30	12,508.75 12,508.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 KROGER CO/THE 501044CN9 5.400% 07/15/2040 DD 07/13/10	128.9295 128.9295	370,948.60 370,948.60	3,440.40 3,440.40	386,788.40 386,788.40	0.42	15,839.80 15,839.80
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	109.2965 109.2965	14,922.84 14,922.84	249.93 249.93	16,394.47 16,394.47	0.02	1,471.63 1,471.63
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	115.6802 115.6802	168,698.37 168,698.37	255.00 255.00	196,656.41 196,656.41	0.22	27,958.04 27,958.04
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	107.3419 107.3419	90,352.38 90,352.38	1,166.30 1,166.30	96,607.69 96,607.69	0.11	6,255.31 6,255.31
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	111.8906 111.8906	114,584.68 114,584.68	1,312.24 1,312.24	128,674.23 128,674.23	0.14	14,089.55 14,089.55
75,000.000 LIFE STORAGE LP 53227JAC8 2.200% 10/15/2030 DD 09/23/20	99.7448 99.7448	74,643.72 74,643.72	36.64 36.64	74,808.59 74,808.59	0.08	164.87 164.87
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	107.9337 107.9337	199,807.98 199,807.98	1,295.40 1,295.40	215,867.31 215,867.31	0.24	16,059.33 16,059.33
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	169.6730 169.6730	469,694.78 469,694.78	3,465.09 3,465.09	534,469.95 534,469.95	0.58	64,775.17 64,775.17
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	149.2520 149.2520	66,752.18 66,752.18	785.80 785.80	82,088.60 82,088.60	0.09	15,336.42 15,336.42

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
95,000.000 MPLX LP 55336VBN9 4.250% 12/01/2027 DD 12/01/19	112.0793 112.0793	95,392.42 95,392.42	1,244.93 1,244.93	106,475.35 106,475.35	0.12	11,082.93 11,082.93
70,000.000 MARATHON PETROLEUM CORP 56585AAZ5 5.375% 10/01/2022 DD 04/01/19	100.0000 100.0000	69,996.56 69,996.56	1,880.73 1,880.73	70,000.00 70,000.00	0.08	3.44 3.44
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	108.6275 108.6275	171,715.24 171,715.24	3,325.14 3,325.14	190,098.18 190,098.18	0.21	18,382.94 18,382.94
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	102.5340 102.5340	45,279.41 45,279.41	458.88 458.88	46,140.31 46,140.31	0.05	860.90 860.90
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	129.6340 129.6340	92,868.45 92,868.45	754.91 754.91	116,670.58 116,670.58	0.13	23,802.13 23,802.13
75,000.000 MASSACHUSETTS ST WTR RESOURCES 576051WJ1 3.104% 08/01/2039 DD 11/01/19	105.8210 105.8210	75,000.00 75,000.00	388.16 388.16	79,365.75 79,365.75	0.09	4,365.75 4,365.75
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	112.6624 112.6624	49,757.90 49,757.90	77.76 77.76	56,331.18 56,331.18	0.06	6,573.28 6,573.28
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	108.0529 108.0529	175,000.00 175,000.00	2,466.03 2,466.03	189,092.57 189,092.57	0.21	14,092.57 14,092.57
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	108.6956 108.6956	125,000.00 125,000.00	740.65 740.65	135,869.45 135,869.45	0.15	10,869.45 10,869.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	126.6850 126.6850	110,543.46 110,543.46	2,148.36 2,148.36	107,682.25 107,682.25	0.12	-2,861.21 -2,861.21
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R 59334DLS1 3.490% 10/01/2042 DD 11/06/19	107.2280 107.2280	125,000.00 125,000.00	2,181.69 2,181.69	134,035.00 134,035.00	0.15	9,035.00 9,035.00
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	100.3200 100.3200	145,103.08 145,103.08	2,501.82 2,501.82	145,464.00 145,464.00	0.16	360.92 360.92
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	107.6211 107.6211	230,000.00 230,000.00	3,321.78 3,321.78	247,528.46 247,528.46	0.27	17,528.46 17,528.46
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC 60636AVL4 3.229% 05/15/2050 DD 04/03/20	113.0400 113.0400	145,000.00 145,000.00	2,315.75 2,315.75	163,908.00 163,908.00	0.18	18,908.00 18,908.00
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	115.7501 115.7501	100,267.56 100,267.56	277.84 277.84	115,750.09 115,750.09	0.13	15,482.53 15,482.53
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	113.0834 113.0834	65,000.00 65,000.00	622.38 622.38	73,504.18 73,504.18	0.08	8,504.18 8,504.18
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.241% 09/20/2049 DD 08/29/19	100.1418 100.1418	154,999.56 154,999.56	153.45 153.45	155,219.82 155,219.82	0.17	220.26 220.26
125,000.000 NATIONAL OILWELL VARCO INC 637071AM3 3.600% 12/01/2029 DD 11/14/19	97.1271 97.1271	124,150.87 124,150.87	1,500.20 1,500.20	121,408.83 121,408.83	0.13	-2,742.04 -2,742.04

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
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	99.4380 99.4380	44,791.63 44,791.63	1,145.67 1,145.67	44,747.10 44,747.10	0.05	-44.53 -44.53
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	101.5000 101.5000	30,000.00 30,000.00	363.18 363.18	30,450.00 30,450.00	0.03	450.00 450.00
75,000.000 NETFLIX INC 144A 64110LAY2 3.625% 06/15/2025 DD 04/28/20	104.4625 104.4625	75,000.00 75,000.00	1,155.48 1,155.48	78,346.88 78,346.88	0.09	3,346.88 3,346.88
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 6461366S5 4.131% 06/15/2042 DD 12/18/19	95.3060 95.3060	200,000.00 200,000.00	2,432.72 2,432.72	190,612.00 190,612.00	0.21	-9,388.00 -9,388.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	138.3940 138.3940	236,294.78 236,294.78	3,890.14 3,890.14	269,868.30 269,868.30	0.30	33,573.52 33,573.52
100,000.000 NEW YORK ST THRUWAY AUTH 650009S61 3.500% 01/01/2042 DD 10/30/19	104.3310 104.3310	100,000.00 100,000.00	875.02 875.02	104,331.00 104,331.00	0.11	4,331.00 4,331.00
310,000.000 NEW YORK TRANSPRTN DEV CORP LE 650117AA2 4.248% 09/01/2035 DD 04/15/20	111.2790 111.2790	310,000.00 310,000.00	1,097.40 1,097.40	344,964.90 344,964.90	0.38	34,964.90 34,964.90
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	172.2430 172.2430	484,235.52 484,235.52	5,290.58 5,290.58	542,565.45 542,565.45	0.59	58,329.93 58,329.93
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	100.8750 100.8750	55,000.00 55,000.00	618.68 618.68	55,481.25 55,481.25	0.06	481.25 481.25

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	119.0074 119.0074	199,619.18 199,619.18	2,900.38 2,900.38	238,014.74 238,014.74	0.26	38,395.56 38,395.56
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	111.1800 111.1800	49,667.85 49,667.85	640.54 640.54	55,590.00 55,590.00	0.06	5,922.15 5,922.15
110,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	76.6200 76.6200	109,511.20 109,511.20	496.65 496.65	84,282.00 84,282.00	0.09	-25,229.20 -25,229.20
275,000.000 OHIO ST WTR DEV AUTH REVENUE 67765QHN9 5.000% 06/01/2044 DD 11/19/19	129.0320 129.0320	329,199.05 329,199.05	4,582.92 4,582.92	354,838.00 354,838.00	0.39	25,638.95 25,638.95
200,000.000 OKLAHOMA GAS AND ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	112.4691 112.4691	199,469.66 199,469.66	293.28 293.28	224,938.15 224,938.15	0.25	25,468.49 25,468.49
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	106.4751 106.4751	80,319.44 80,319.44	1,980.45 1,980.45	85,180.05 85,180.05	0.09	4,860.61 4,860.61
83,635.100 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	100.1833 100.1833	83,625.94 83,625.94	93.67 93.67	83,788.41 83,788.41	0.09	162.47 162.47
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	104.3998 104.3998	209,428.06 209,428.06	405.92 405.92	219,239.50 219,239.50	0.24	9,811.44 9,811.44
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	107.1084 107.1084	299,879.44 299,879.44	444.89 444.89	321,325.20 321,325.20	0.35	21,445.76 21,445.76

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
135,000.000 OREGON ST 68609TKM9 5.000% 06/01/2034 DD 02/21/19	131.3060 131.3060	179,379.89 179,379.89	2,250.30 2,250.30	177,263.10 177,263.10	0.19	-2,116.79 -2,116.79
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	108.6120 108.6120	326,971.43 326,971.43	6,728.01 6,728.01	342,127.80 342,127.80	0.37	15,156.37 15,156.37
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	114.4646 114.4646	174,631.22 174,631.22	1,360.52 1,360.52	200,313.01 200,313.01	0.22	25,681.79 25,681.79
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	110.0656 110.0656	44,731.40 44,731.40	573.72 573.72	49,529.51 49,529.51	0.05	4,798.11 4,798.11
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	116.0530 116.0530	180,000.00 180,000.00	528.30 528.30	208,895.40 208,895.40	0.23	28,895.40 28,895.40
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	110.9545 110.9545	75,000.00 75,000.00	1,641.99 1,641.99	83,215.89 83,215.89	0.09	8,215.89 8,215.89
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	110.8854 110.8854	60,772.53 60,772.53	1,274.25 1,274.25	66,531.23 66,531.23	0.07	5,758.70 5,758.70
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	99.0982 99.0982	49,883.00 49,883.00	88.96 88.96	49,549.09 49,549.09	0.05	-333.91 -333.91
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	110.0729 110.0729	251,066.71 251,066.71	327.84 327.84	275,182.34 275,182.34	0.30	24,115.63 24,115.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	103.0116 103.0116	49,995.27 49,995.27	653.96 653.96	51,505.82 51,505.82	0.06	1,510.55 1,510.55
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	108.1985 108.1985	124,520.02 124,520.02	1,536.78 1,536.78	135,248.10 135,248.10	0.15	10,728.08 10,728.08
63,006.740 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	102.5738 102.5738	62,991.15 62,991.15	27.84 27.84	64,628.42 64,628.42	0.07	1,637.27 1,637.27
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	147.3010 147.3010	413,582.07 413,582.07	7,875.33 7,875.33	463,998.15 463,998.15	0.51	50,416.08 50,416.08
75,000.000 SANTA MONICA-MALIBU CA UNIF SC 802498UX1 3.114% 08/01/2043 DD 11/06/19	105.1730 105.1730	75,000.00 75,000.00	389.38 389.38	78,879.75 78,879.75	0.09	3,879.75 3,879.75
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	110.1465 110.1465	89,885.43 89,885.43	862.50 862.50	99,131.81 99,131.81	0.11	9,246.38 9,246.38
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	107.2611 107.2611	199,871.38 199,871.38	2,216.60 2,216.60	214,522.27 214,522.27	0.23	14,650.89 14,650.89
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT 84765EAA6 3.487% 07/15/2049 DD 10/29/19	116.0637 116.0637	250,000.00 250,000.00	1,851.24 1,851.24	290,159.34 290,159.34	0.32	40,159.34 40,159.34
87,868.030 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	89.7562 89.7562	87,868.03 87,868.03	1,801.14 1,801.14	78,867.02 78,867.02	0.09	-9,001.01 -9,001.01

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 ONEMAIN FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	110.9675 110.9675	125,000.00 125,000.00	381.92 381.92	138,709.38 138,709.38	0.15	13,709.38
75,000.000 ONEMAIN FINANCE CORP 85172FAR0 5.375% 11/15/2029 DD 11/07/19	104.0000 104.0000	75,505.73 75,505.73	1,528.36 1,528.36	78,000.00 78,000.00	0.09	2,494.27
205,000.000 STARBUCKS CORP 855244AV1 2.000% 03/12/2027 DD 03/12/20	105.7830 105.7830	204,222.64 204,222.64	216.41 216.41	216,855.20 216,855.20	0.24	12,632.56
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	107.2302 107.2302	208,649.68 208,649.68	431.68 431.68	225,183.41 225,183.41	0.25	16,533.73
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	101.7500 101.7500	35,134.24 35,134.24	167.70 167.70	35,612.50 35,612.50	0.04	478.26
210,000.000 TRUIST BANK 86787EBC0 3.200% 04/01/2024 DD 03/18/19	108.4394 108.4394	209,951.39 209,951.39	3,359.88 3,359.88	227,722.67 227,722.67	0.25	17,771.28
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	112.7736 112.7736	49,983.04 49,983.04	859.02 859.02	56,386.79 56,386.79	0.06	6,403.75
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	108.1555 108.1555	297,071.92 297,071.92	708.60 708.60	324,466.55 324,466.55	0.35	27,394.63
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	112.6306 112.6306	220,000.00 220,000.00	4,440.11 4,440.11	247,787.27 247,787.27	0.27	27,787.27

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
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	104.3923 104.3923	79,946.05 79,946.05	487.60 487.60	83,513.81 83,513.81	0.09	3,567.76 3,567.76
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	102.5000 102.5000	25,000.00 25,000.00	193.61 193.61	25,625.00 25,625.00	0.03	625.00 625.00
245,000.000 TRI-STATE GENERATION AND TRANS 89566EAH1 4.700% 11/01/2044 DD 05/01/15	122.5024 122.5024	283,788.68 283,788.68	4,797.75 4,797.75	300,130.87 300,130.87	0.33	16,342.19 16,342.19
55,000.000 TRI-STATE GENERATION AND TRANS 89566EAK4 4.250% 06/01/2046 DD 05/23/16	115.4769 115.4769	60,152.88 60,152.88	778.76 778.76	63,512.31 63,512.31	0.07	3,359.43 3,359.43
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	111.3281 111.3281	70,466.54 70,466.54	356.71 356.71	77,929.66 77,929.66	0.09	7,463.12 7,463.12
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	110.7963 110.7963	104,681.66 104,681.66	713.34 713.34	116,336.13 116,336.13	0.13	11,654.47 11,654.47
16,161.650 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	85.2086 85.2086	15,711.33 15,711.33	509.10 509.10	13,771.12 13,771.12	0.02	-1,940.21 -1,940.21
75,000.000 UNITED RENTALS NORTH AMERICA I 911363AM1 3.875% 02/15/2031 DD 08/10/20	101.5000 101.5000	75,000.00 75,000.00	413.92 413.92	76,125.00 76,125.00	0.08	1,125.00 1,125.00
380,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	123.8242 123.8242	370,576.47 370,576.47	3,588.32 3,588.32	470,532.03 470,532.03	0.51	99,955.56 99,955.56

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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
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	135.7813 135.7813	554,934.97 554,934.97	6,119.02 6,119.02	733,218.75 733,218.75	0.80	178,283.78 178,283.78
572,380.803 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	112.2539 112.2539	549,266.95 549,266.95	606.60 606.60	642,519.81 642,519.81	0.70	93,252.86 93,252.86
251,360.200 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	116.5195 116.5195	260,066.84 260,066.84	466.18 466.18	292,883.73 292,883.73	0.32	32,816.89 32,816.89
835,527.000 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	111.8893 111.8893	841,896.11 841,896.11	442.74 442.74	934,865.50 934,865.50	1.02	92,969.39 92,969.39
850,000.000 U S TREASURY NOTE 912828R69 1.625% 05/31/2023 DD 05/31/16	103.9453 103.9453	882,951.58 882,951.58	4,641.91 4,641.91	883,535.15 883,535.15	0.97	583.57 583.57
1,070,000.000 U S TREASURY NOTE 912828Z94 1.500% 02/15/2030 DD 02/15/20	107.9375 107.9375	1,153,195.76 1,153,195.76	2,049.86 2,049.86	1,154,931.25 1,154,931.25	1.26	1,735.49 1,735.49
2,000,000.000 U S TREASURY NOTE 912828ZQ6 0.625% 05/15/2030 DD 05/15/20	99.7031 99.7031	2,010,061.76 2,010,061.76	4,721.47 4,721.47	1,994,062.50 1,994,062.50	2.18	-15,999.26 -15,999.26
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	145.3490 145.3490	414,955.41 414,955.41	6,889.34 6,889.34	457,849.35 457,849.35	0.50	42,893.94 42,893.94
74,937.740 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	100.6082 100.6082	74,930.02 74,930.02	158.70 158.70	75,393.53 75,393.53	0.08	463.51 463.51

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	109.5697 109.5697	208,595.02 208,595.02	4,199.64 4,199.64	230,096.31 230,096.31	0.25	21,501.29 21,501.29
29,225.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	103.4409 103.4409	29,225.00 29,225.00	52.96 52.96	30,230.61 30,230.61	0.03	1,005.61 1,005.61
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	112.3623 112.3623	24,894.01 24,894.01	218.76 218.76	28,090.57 28,090.57	0.03	3,196.56 3,196.56
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	108.9545 108.9545	99,443.21 99,443.21	1,924.65 1,924.65	108,954.47 108,954.47	0.12	9,511.26 9,511.26
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	126.8335 126.8335	124,699.41 124,699.41	801.54 801.54	158,541.91 158,541.91	0.17	33,842.50 33,842.50
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	129.4937 129.4937	184,791.88 184,791.88	2,282.19 2,282.19	239,563.29 239,563.29	0.26	54,771.41 54,771.41
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	112.8992 112.8992	49,900.20 49,900.20	1,062.03 1,062.03	56,449.59 56,449.59	0.06	6,549.39 6,549.39
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	120.6748 120.6748	34,989.15 34,989.15	489.70 489.70	42,236.19 42,236.19	0.05	7,247.04 7,247.04
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	109.2217 109.2217	94,772.81 94,772.81	505.71 505.71	103,760.59 103,760.59	0.11	8,987.78 8,987.78

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	111.5205 111.5205	154,086.27 154,086.27	458.10 458.10	167,280.71 167,280.71	 0.18	 13,194.44
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	112.1516 112.1516	179,965.26 179,965.26	559.80 559.80	196,265.28 196,265.28	 0.21	 16,300.02
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9288 102.9288	288,200.68 288,200.68	772.50 772.50	288,200.68 288,200.68	 0.32	 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	113.2479 113.2479	99,968.05 99,968.05	1,959.62 1,959.62	113,247.86 113,247.86	 0.12	 13,279.81
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	97.2500 97.2500	205,464.29 205,464.29	2,383.46 2,383.46	199,362.50 199,362.50	 0.22	 -6,101.79
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	121.6027 121.6027	123,705.26 123,705.26	590.46 590.46	152,003.32 152,003.32	 0.17	 28,298.06
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	109.2745 109.2745	84,093.27 84,093.27	703.98 703.98	92,883.31 92,883.31	 0.10	 8,790.04
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	112.3270 112.3270	200,000.00 200,000.00	2,628.48 2,628.48	224,654.00 224,654.00	 0.25	 24,654.00
77,320.664 ANGEL OAK MORTGAGE T 2 A1 144A 03463VAA3 VAR RT 07/27/2048 DD 06/01/18	101.5875 101.5875	77,990.34 77,990.34	246.36 246.36	78,548.11 78,548.11	 0.09	 557.77

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,087.160 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	102.2353 102.2353	26,087.00 26,087.00	78.90 78.90	26,670.27 26,670.27	 0.03	583.27 583.27
118,999.990 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.5605 99.5605	118,999.99 118,999.99	55.69 55.69	118,476.93 118,476.93	 0.13	-523.06 -523.06
121,579.730 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	102.0478 102.0478	121,579.66 121,579.66	270.00 270.00	124,069.44 124,069.44	 0.14	2,489.78 2,489.78
139,639.620 COLT 2020-1 MORTGAGE 1 A1 144A 12597KAA7 VAR RT 02/25/2050 DD 01/01/20	101.0953 101.0953	139,638.26 139,638.26	289.50 289.50	141,169.06 141,169.06	 0.15	1,530.80 1,530.80
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	107.2249 107.2249	71,890.84 71,890.84	254.40 254.40	75,057.42 75,057.42	 0.08	3,166.58 3,166.58
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	113.1893 113.1893	298,833.67 298,833.67	2,633.25 2,633.25	339,567.86 339,567.86	 0.37	40,734.19 40,734.19
101,031.178 COLT 2019-4 MORTGAGE 4 A1 144A 196860AA8 VAR RT 11/25/2049 DD 09/01/19	101.1950 101.1950	101,030.44 101,030.44	216.97 216.97	102,238.54 102,238.54	 0.11	1,208.10 1,208.10
86,000.000 FREMF 2014-K40 MORT K40 B 144A 30285FAE9 VAR RT 11/25/2047 DD 11/01/14	110.5754 110.5754	90,929.63 90,929.63	301.50 301.50	95,094.87 95,094.87	 0.10	4,165.24 4,165.24
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	115.4141 115.4141	300,977.83 300,977.83	843.30 843.30	340,471.71 340,471.71	 0.37	39,493.88 39,493.88

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 VAR RT 12/25/2026 DD 03/01/17	112.5624 112.5624	255,033.08 255,033.08	699.90 699.90	281,405.90 281,405.90	0.31	26,372.82 26,372.82
236,729.270 GCAT 2019-NQM3 TR NQM3 A1 144A 36167VAA2 VAR RT 11/25/2059 DD 11/01/19	102.1522 102.1522	236,723.99 236,723.99	529.80 529.80	241,824.13 241,824.13	0.26	5,100.14 5,100.14
205,000.000 GS MORTGAGE-BACKED PJ4 A2 144A 36259VAB9 VAR RT 01/25/2051 DD 09/01/20	103.0469 103.0469	211,245.76 211,245.76	512.50 512.50	211,246.10 211,246.10	0.23	0.34 0.34
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	116.6213 116.6213	301,172.63 301,172.63	5,278.98 5,278.98	349,863.83 349,863.83	0.38	48,691.20 48,691.20
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A 46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	102.4671 102.4671	360,025.53 360,025.53	875.10 875.10	358,634.89 358,634.89	0.39	-1,390.64 -1,390.64
41,054.440 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	107.3834 107.3834	41,426.55 41,426.55	136.50 136.50	44,085.63 44,085.63	0.05	2,659.08 2,659.08
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	112.4812 112.4812	273,823.30 273,823.30	1,875.10 1,875.10	314,947.36 314,947.36	0.34	41,124.06 41,124.06
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A 46651XAK8 VAR RT 06/25/2050 DD 01/01/20	103.7133 103.7133	229,931.33 229,931.33	562.50 562.50	233,354.84 233,354.84	0.26	3,423.51 3,423.51
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	119.4822 119.4822	310,307.95 310,307.95	2,536.80 2,536.80	358,446.60 358,446.60	0.39	48,138.65 48,138.65

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
121,798.980 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	101.8011	121,799.10	252.90	123,992.66		2,193.56
	101.8011	121,799.10	252.90	123,992.66	0.14	2,193.56
291,240.770 NEW RESIDENTIAL MOR 4A B1 144A 64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	108.8264	303,273.92	970.80	316,946.96		13,673.04
	108.8264	303,273.92	970.80	316,946.96	0.35	13,673.04
260,000.000 PROVIDENT FUNDING MO 1 A4 144A 743874AG4 VAR RT 02/25/2050 DD 02/01/20	102.1441	265,454.63	650.10	265,574.76		120.13
	102.1441	265,454.63	650.10	265,574.76	0.29	120.13
100,305.520 SG RESIDENTIAL MORTG 3 A1 144A 78432BAA7 VAR RT 09/25/2059 DD 10/01/19	101.1246	100,303.94	225.90	101,433.59		1,129.65
	101.1246	100,303.94	225.90	101,433.59	0.11	1,129.65
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	105.4075	137,751.94	80.28	147,570.49		9,818.55
	105.4075	137,751.94	80.28	147,570.49	0.16	9,818.55
7,730.933 TOWD POINT MORTGAGE 4 A1 144A 89178BAA2 VAR RT 10/25/2059 DD 10/01/19	105.9411	7,805.47	18.60	8,190.24		384.77
	105.9411	7,805.47	18.60	8,190.24	0.01	384.77
88,567.910 VERUS SECURITIZATION 1 A1 144A 92536PAA2 VAR RT 01/25/2060 DD 01/01/20	102.1214	88,567.26	178.50	90,446.76		1,879.50
	102.1214	88,567.26	178.50	90,446.76	0.10	1,879.50
166,276.190 VERUS SECURITIZATION 4 A1 144A 92537KAA2 VAR RT 11/25/2059 DD 10/01/19	101.9627	166,276.19	366.21	169,539.66		3,263.47
	101.9627	166,276.19	366.21	169,539.66	0.19	3,263.47
104,223.580 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	100.5884	116,544.49	422.84	104,836.79		-11,707.70
	100.5884	116,544.49	422.84	104,836.79	0.11	-11,707.70

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	101.3128 101.3128	118,371.87 118,371.87	449.40 449.40	111,444.03 111,444.03	0.12	-6,927.84 -6,927.84
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A 95002KAE3 VAR RT 12/25/2049 DD 02/01/20	104.8984 104.8984	410,808.41 410,808.41	999.90 999.90	419,593.72 419,593.72	0.46	8,785.31 8,785.31
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL 960386AM2 VAR RT 09/15/2028 DD 09/14/18	116.5312 116.5312	209,804.46 209,804.46	462.08 462.08	244,715.61 244,715.61	0.27	34,911.15 34,911.15
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	105.0000 105.0000	24,993.49 24,993.49	794.01 794.01	26,250.00 26,250.00	0.03	1,256.51 1,256.51
4,065,000.000 U S TREASURY BD PRIN STRIP 912803EV1 0.000% 11/15/2046 DD 11/15/16	67.8801 67.8801	2,790,197.29 2,790,197.29	0.00 0.00	2,759,326.23 2,759,326.23	3.02	-30,871.06 -30,871.06
8,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	134.7100 134.7100	1,013,966.94 1,013,966.94	0.00 0.00	1,138,703.63 1,138,703.63	1.25	124,736.69 124,736.69
9,325.000 ISHARES IBOXX HIGH YLD CORP 464288513	83.9000 83.9000	799,684.03 799,684.03	0.00 0.00	782,367.50 782,367.50	0.86	-17,316.53 -17,316.53
78,584.000 VANECK FALLEN ANGEL HIGH YLD 92189F437	29.7400 29.7400	2,220,135.84 2,220,135.84	0.00 0.00	2,337,088.16 2,337,088.16	2.56	116,952.32 116,952.32
SUBTOTAL UNITED STATES		81,420,525.28	457,360.93	86,053,930.11		4,633,404.83
		81,420,525.28	457,360.93	86,053,930.11	94.15	4,633,404.83
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		86,159,209.00	501,796.24	91,155,118.39		4,995,909.39
		86,159,209.00	501,796.24	91,155,118.39	99.74	4,995,909.39



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES						
		86,159,209.00	501,796.24	91,155,118.39	99.74	4,995,909.39
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	90.3522	215,119.62	635.46	221,362.89		6,243.27
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	90.3522	215,119.62	635.46	221,362.89	0.24	6,243.27
TOTAL ASSETS - BASE:		86,426,526.64	502,452.91	91,428,679.30	100.05	5,002,152.66
NET ASSETS - BASE:				91,931,132.21		



ACCOUNT STATEMENT

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DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,371.51	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	6,371.51	6,371.51	1	0.00
		6,371.51	6,371.51	1	0.00
COMMON STOCK					
12	CUSIP # 001055102 AFLAC INC	436.20	610.31	0	0.00
11	CUSIP # 00123Q104 AGNC INVESTMENT CORP	153.01	191.50	0	1.32
9	CUSIP # 00130H105 AES CORPORATION	162.99	159.14	0	0.00
138	CUSIP # 00206R102 AT&T INC	3,934.38	4,364.02	1	0.00
25	CUSIP # 002824100 ABBOTT LABORATORIES	2,720.75	2,004.53	1	0.00
29	CUSIP # 00287Y109 ABBVIE INC	2,540.11	2,759.35	1	0.00
1	CUSIP # 003654100 ABIOMED INC	277.06	310.68	0	0.00
12	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	971.40	591.69	0	0.00
7	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,433.01	1,894.02	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	153.50	168.02	0	0.25

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 007903107 ADVANCED MICRO DEVICES	1,475.82	586.81	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	403.76	321.48	0	0.00
7	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	2,085.02	1,467.36	0	9.38
3	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	331.62	236.35	0	0.00
4	CUSIP # 012653101 ALBEMARLE CORP	357.12	298.50	0	1.54
2	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	320.00	305.75	0	2.12
4	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	457.72	511.07	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	327.36	275.18	0	0.00
3	CUSIP # 018802108 ALLIANT ENERGY CORP	154.95	143.32	0	0.00
5	CUSIP # 02005N100 ALLY FINANCIAL INC	125.35	161.30	0	0.00
2	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	291.20	234.30	0	0.00
5	CUSIP # 02079K107 ALPHABET INC CL C	7,348.00	6,191.60	2	0.00
5	CUSIP # 02079K305 ALPHABET INC	7,328.00	6,213.64	2	0.00
1	CUSIP # 02156B103 ALTERYX INC COM CL A	113.55	164.74	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 023135106 AMAZON.COM INC	18,892.38	10,885.07	4	0.00
3	CUSIP # 023608102 AMEREN CORPORATION	237.24	229.33	0	0.00
11	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	135.19	145.48	0	0.00
8	CUSIP # 025537101 AMERICAN ELECTRIC POWER	653.84	673.34	0	0.00
9	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	902.25	997.23	0	0.00
4	CUSIP # 02665T306 AMERICAN HOMES 4 RENT-A	113.92	107.04	0	0.00
7	CUSIP # 03027X100 AMERICAN TOWER CORP	1,692.11	1,472.50	0	7.98
3	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	434.64	342.36	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	193.84	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	308.22	250.58	0	0.00
5	CUSIP # 031100100 AMETEK INC	497.00	419.03	0	0.00
9	CUSIP # 031162100 AMGEN INC	2,287.44	1,758.52	0	0.00
4	CUSIP # 032095101 AMPHENOL CORP CL A	433.08	379.16	0	1.00
4	CUSIP # 032654105 ANALOG DEVICES INC	466.96	445.68	0	0.00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	206 . 48	270 . 60	0	6 . 38
1	CUSIP # 03662Q105 ANSYS INC	327 . 23	179 . 64	0	0 . 00
5	CUSIP # 036752103 ANTHEM INC	1 , 342 . 95	1 , 441 . 68	0	0 . 00
256	CUSIP # 037833100 APPLE INC	29 , 647 . 36	12 , 986 . 87	6	0 . 00
12	CUSIP # 038222105 APPLIED MATERIALS INC	713 . 40	493 . 53	0	0 . 00
1	CUSIP # 038336103 APTARGROUP INC	113 . 20	121 . 51	0	0 . 00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	371 . 92	331 . 69	0	0 . 00
1	CUSIP # 040413106 ARISTA NETWORKS INC	206 . 93	307 . 91	0	0 . 00
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	126 . 59	104 . 23	0	0 . 00
2	CUSIP # 049560105 ATMOS ENERGY CORP	191 . 18	206 . 28	0	0 . 00
3	CUSIP # 052769106 AUTODESK INC	693 . 03	478 . 18	0	0 . 00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	836 . 94	940 . 91	0	5 . 46
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	298 . 68	399 . 94	0	3 . 18
1	CUSIP # 053611109 AVERY DENNISON CORP	127 . 84	109 . 84	0	0 . 00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 05722G100 BAKER HUGHES CO	132.90	230.61	0	0.00
4	CUSIP # 058498106 BALL CORPORATION	332.48	233.04	0	0.00
176	CUSIP # 060505104 BANK OF AMERICA CORP	4,239.84	4,852.10	1	0.00
11	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	377.74	536.86	0	0.00
7	CUSIP # 071813109 BAXTER INTERNATIONAL INC	562.94	561.81	0	1.72
5	CUSIP # 075887109 BECTON DICKINSON AND CO	1,163.40	1,222.85	0	0.00
3	CUSIP # 084423102 BERKLEY (W R) CORPORATION	183.45	177.77	0	0.00
33	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	7,027.02	6,539.51	2	0.00
3	CUSIP # 086516101 BEST BUY INC	333.87	211.06	0	1.65
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	152.16	178.02	0	0.00
3	CUSIP # 09062X103 BIOGEN IDEC INC	851.04	712.32	0	0.00
1	CUSIP # 09073M104 BIO-TECHNE CORP	247.73	262.14	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	1,127.10	839.46	0	0.00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	165.96	123.36	0	0.00

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2	CUSIP # 099724106 BORG WARNER CORP	77.48	73.46	0	0.00
3	CUSIP # 101121101 BOSTON PROPERTIES INC	240.90	388.19	0	2.94
22	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	840.62	850.69	0	0.00
2	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	304.08	266.95	0	0.00
31	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,868.99	1,933.46	0	0.00
2	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	264.00	227.12	0	1.15
4	CUSIP # 115236101 BROWN & BROWN INC	181.08	128.30	0	0.00
2	CUSIP # 115637209 BROWN FORMAN CORP CL B	150.64	107.89	0	0.35
1	CUSIP # 122017106 BURLINGTON STORES INC	206.09	147.01	0	0.00
2	CUSIP # 12503M108 CBOE HOLDINGS INC	175.48	186.20	0	0.00
5	CUSIP # 12504L109 CBRE GROUP INC	234.85	254.05	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	239.06	193.54	0	0.00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	204.38	168.00	0	0.00
6	CUSIP # 12572Q105 CME GROUP INC	1,003.86	982.93	0	0.00

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4	CUSIP # 125896100 CMS ENERGY CORP	245.64	226.23	0	0.00
11	CUSIP # 126408103 CSX CORP	854.37	764.39	0	0.00
18	CUSIP # 126650100 CVS HEALTH CORP	1,051.20	1,034.40	0	0.00
6	CUSIP # 127097103 CABOT OIL & GAS CORP	104.16	102.30	0	0.00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	319.89	195.53	0	0.00
2	CUSIP # 133131102 CAMDEN PROPERTY TRUST	177.96	191.63	0	1.66
3	CUSIP # 134429109 CAMPBELL SOUP CO	145.11	128.57	0	0.00
6	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	431.16	490.45	0	0.00
1	CUSIP # 142339100 CARLISLE COMPANIES INC	122.37	120.07	0	0.00
2	CUSIP # 143130102 CARMAX INC	183.82	149.55	0	0.00
10	CUSIP # 143658300 CARNIVAL CORP	151.80	474.73	0	0.00
2	CUSIP # 148806102 CATALENT INC	171.32	126.77	0	0.00
10	CUSIP # 149123101 CATERPILLAR INC	1,491.50	1,305.42	0	0.00
5	CUSIP # 150870103 CELANESE CORP SERIES A	537.25	494.56	0	0.00

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12	CUSIP # 15135B101 CENTENE CORPORATION	699.96	738.20	0	0.00
7	CUSIP # 15189T107 CENTERPOINT ENERGY INC	135.45	204.28	0	0.00
20	CUSIP # 156700106 CENTURY TEL INC	201.80	241.14	0	0.00
1	CUSIP # 15677J108 GERIDIAN HCM HOLDING INC	82.65	79.25	0	0.00
4	CUSIP # 156782104 CERNER CORP	289.16	242.39	0	0.72
1	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	226.45	159.08	0	0.00
6	CUSIP # 163092109 CHEGG INC	428.64	404.94	0	0.00
4	CUSIP # 16411R208 CHENIERE ENERGY INC	185.08	267.85	0	0.00
30	CUSIP # 166764100 CHEVRON CORP	2,160.00	2,664.60	0	0.00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	281.13	207.51	0	0.00
3	CUSIP # 171779309 CIENA CORP	119.07	162.00	0	0.00
3	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	233.91	233.74	0	1.80
73	CUSIP # 17275R102 CISCO SYSTEMS INC	2,875.47	3,906.56	1	0.00
1	CUSIP # 172908105 CINTAS CORP	332.83	234.98	0	0.00

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35	CUSIP # 172967424 CITIGROUP INC NEW	1,508.85	2,123.14	0	0.00
10	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	252.80	328.54	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	275.42	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	420.34	319.52	0	0.00
59	CUSIP # 191216100 COCA-COLA CO	2,912.83	2,807.35	1	24.19
3	CUSIP # 192422103 COGNEX CORPORATION	195.30	160.56	0	0.00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	694.20	568.10	0	0.00
11	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	848.65	747.48	0	0.00
81	CUSIP # 20030N101 COMCAST CORP	3,747.06	3,298.94	1	0.00
10	CUSIP # 205887102 CONAGRA FOODS INC	357.10	356.10	0	0.00
3	CUSIP # 20605P101 CONCHO RESOURCES INC	132.36	324.42	0	0.00
15	CUSIP # 20825C104 CONOCO/PHILLIPS	492.60	945.00	0	0.00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	389.00	432.69	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	379.02	339.88	0	0.00

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1	CUSIP # 216648402 COOPER COMPANIES, INC	337.12	295.25	0	0.00
10	CUSIP # 217204106 COPART INC	1,051.60	757.70	0	0.00
8	CUSIP # 219350105 CORNING INC	259.28	267.49	0	0.00
7	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,485.00	1,807.50	1	0.00
1	CUSIP # 22160N109 COSTAR GROUP INC	848.51	713.49	0	0.00
1	CUSIP # 22266L106 COUPA SOFTWARE INC	274.24	169.79	0	0.00
1	CUSIP # 225447101 CREE INC	63.74	59.17	0	0.00
7	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	1,165.50	958.80	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	153.72	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	422.32	314.90	0	0.00
2	CUSIP # 23283R100 CYRUSONE INC	140.06	128.06	0	1.02
7	CUSIP # 23331A109 D R HORTON INC	529.41	320.40	0	0.00
3	CUSIP # 233331107 DTE ENERGY CO	345.12	358.90	0	3.04
11	CUSIP # 235851102 DANAHER CORP	2,368.63	1,591.77	1	1.98

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2	CUSIP # 237194105 DARDEN RESTAURANTS INC	201.48	238.74	0	0.00
1	CUSIP # 23918K108 DAVITA INC	85.65	53.28	0	0.00
5	CUSIP # 244199105 DEERE & CO	1,108.15	788.91	0	3.80
11	CUSIP # 247361702 DELTA AIR LINES INC	336.38	556.94	0	0.00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	131.19	148.13	0	0.30
1	CUSIP # 252131107 DEXCOM INC	412.23	124.31	0	0.00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	90.36	247.77	0	0.00
5	CUSIP # 253868103 DIGITAL REALTY TRUST INC	733.80	635.02	0	0.00
55	CUSIP # 254687106 DISNEY WALT	6,824.40	6,125.08	1	0.00
7	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	404.46	502.14	0	0.00
3	CUSIP # 256163106 DOCUSIGN INC	645.72	321.00	0	0.00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	838.48	755.92	0	0.00
4	CUSIP # 256746108 DOLLAR TREE INC	365.36	398.68	0	0.00
14	CUSIP # 25746U109 DOMINION RESOURCES INC	1,105.02	1,094.63	0	0.00

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1	CUSIP # 25754A201 DOMINO'S PIZZA INC	425.28	245.00	0	0.00
2	CUSIP # 260003108 DOVER CORPORATION	216.68	183.88	0	0.00
5	CUSIP # 264411505 DUKE REALTY CORP	184.50	154.20	0	0.00
12	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,062.72	1,102.49	0	0.00
9	CUSIP # 26875P101 EOG RESOURCES INC	323.46	830.00	0	0.00
3	CUSIP # 269246401 E*TRADE FINANCIAL CORP	150.15	136.95	0	0.00
4	CUSIP # 277432100 EASTMAN CHEMICAL CO	312.48	305.76	0	2.64
7	CUSIP # 278865100 ECOLAB INC	1,398.88	1,295.88	0	3.29
6	CUSIP # 281020107 EDISON INTERNATIONAL	305.04	390.87	0	3.83
10	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	798.20	633.82	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	652.05	655.95	0	0.00
11	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	721.27	749.10	0	0.00
2	CUSIP # 29362U104 ENTEGRIS INC	148.68	115.18	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	295.59	289.86	0	0.00

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1	CUSIP # 29414B104 EPAM SYSTEMS INC	323 .28	168 .12	0	0 .00
1	CUSIP # 29444U700 EQUINIX INC	760 .13	447 .99	0	0 .00
3	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	183 .90	176 .63	0	1 .03
6	CUSIP # 29476L107 EQUITY RESIDENTIAL	307 .98	432 .02	0	3 .62
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	200 .79	290 .87	0	2 .08
2	CUSIP # 29786A106 ETSY INC	243 .26	213 .87	0	0 .00
3	CUSIP # 30034W106 EVERGY INC	152 .46	176 .06	0	0 .00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	417 .75	377 .77	0	0 .00
2	CUSIP # 30063P105 EXACT SCIENCES CORP	203 .90	184 .35	0	0 .00
17	CUSIP # 30161N101 EXELON CORPORATION	607 .92	808 .03	0	0 .00
4	CUSIP # 30161Q104 EXELIXIS INC	97 .80	94 .84	0	0 .00
3	CUSIP # 30212P303 EXPEDIA INC	275 .07	382 .78	0	0 .00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	181 .04	147 .70	0	0 .00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	213 .98	201 .78	0	0 .00

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69	CUSIP # 30231G102 EXXON MOBIL CORPORATION	2,368.77	3,054.98	1	0.00
5	CUSIP # 302491303 FMC CORPORATION	529.55	465.05	0	2.20
18	CUSIP # 30303M102 FACEBOOK INC	4,714.20	3,277.01	1	0.00
1	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	334.88	327.01	0	0.00
10	CUSIP # 311900104 FASTENAL COMPANY	450.90	316.44	0	0.00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	73.44	136.53	0	1.06
4	CUSIP # 31428X106 FEDEX CORPORATION	1,006.08	666.65	0	2.60
1	CUSIP # 315616102 F5 NETWORKS INC	122.77	152.78	0	0.00
8	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	1,177.68	1,033.72	0	0.00
5	CUSIP # 31620R303 FNF GROUP	156.55	188.89	0	0.00
15	CUSIP # 316773100 FIFTH THIRD BANCORP	319.80	372.50	0	0.00
4	CUSIP # 33616C100 FIRST REPUBLIC BANK	436.24	400.74	0	0.00
8	CUSIP # 337738108 FISERV INC	824.40	726.43	0	0.00
10	CUSIP # 337932107 FIRSTENERGY CORP	287.10	418.76	0	0.00

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1	CUSIP # 338307101 FIVE9 INC	129 . 68	110 . 55	0	0 . 00
1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	238 . 10	279 . 69	0	0 . 00
59	CUSIP # 345370860 FORD MOTOR COMPANY	392 . 94	494 . 95	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	235 . 62	170 . 98	0	0 . 00
5	CUSIP # 34959J108 FORTIVE CORP	381 . 05	410 . 69	0	0 . 00
3	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	259 . 56	161 . 44	0	0 . 00
27	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	422 . 28	329 . 75	0	0 . 00
3	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	316 . 74	254 . 97	0	0 . 00
3 . 038	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	112 . 19	112 . 98	0	0 . 00
1	CUSIP # 366651107 GARTNER INC	124 . 95	145 . 79	0	0 . 00
1	CUSIP # 368736104 GENERAC HOLDINGS INC	193 . 64	120 . 97	0	0 . 00
6	CUSIP # 369550108 GENERAL DYNAMICS CORP	830 . 58	986 . 55	0	0 . 00
176	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1 , 096 . 48	1 , 689 . 23	0	1 . 76
10	CUSIP # 370334104 GENERAL MILLS INC	616 . 80	520 . 27	0	0 . 00

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19	CUSIP # 37045V100 GENERAL MOTORS CO	562 .21	675 .07	0	0 .00
3	CUSIP # 371901109 GENTEX CORP	77 .25	91 .44	0	0 .00
2	CUSIP # 372460105 GENUINE PARTS CO	190 .34	217 .52	0	1 .58
18	CUSIP # 375558103 GILEAD SCIENCES, INC	1,137 .42	1,174 .93	0	0 .00
5	CUSIP # 37940X102 GLOBAL PAYMENTS INC	887 .90	785 .01	0	0 .00
3	CUSIP # 380237107 GODADDY INC	227 .91	224 .74	0	0 .00
3	CUSIP # 384109104 GRACO INC	184 .05	144 .63	0	0 .00
1	CUSIP # 384802104 WW GRAINGER INC	356 .77	288 .42	0	0 .00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	104 .27	94 .41	0	0 .00
3	CUSIP # 40412C101 HCA HOLDINGS INC	374 .04	396 .00	0	0 .00
20	CUSIP # 40434L105 HP INC	379 .80	381 .76	0	3 .52
13	CUSIP # 406216101 HALLIBURTON COMPANY	156 .65	362 .26	0	0 .00
7	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	258 .02	320 .66	0	2 .28
2	CUSIP # 418056107 HASBRO INC	165 .44	168 .86	0	0 .00

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2	CUSIP # 422806208 HEICO CORP CL A	177.32	184.93	0	0.00
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	162.59	136.54	0	0.00
2	CUSIP # 427866108 HERSHEY CO	286.68	226.66	0	0.00
4	CUSIP # 42809H107 HESS CORP	163.72	269.32	0	0.00
17	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	159.29	259.97	0	2.04
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	83.51	104.99	0	0.00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	426.60	431.65	0	0.00
4	CUSIP # 436440101 HOLOGIC INC	265.88	189.38	0	0.00
16	CUSIP # 437076102 HOME DEPOT INC	4,443.36	3,158.26	1	0.00
14	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,304.54	2,195.98	1	0.00
5	CUSIP # 440452100 HORMEL FOODS CORP	244.45	228.35	0	0.00
12	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	129.48	220.88	0	0.00
1	CUSIP # 443510607 HUBBELL INC	136.84	116.36	0	0.00
1	CUSIP # 443573100 HUBSPOT INC	292.23	184.94	0	0.00

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2	CUSIP # 444859102 HUMANA INC	827.78	536.06	0	1.25
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	126.38	97.25	0	0.00
25	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	229.25	309.82	0	3.75
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	140.75	225.01	0	0.00
1	CUSIP # 44891N109 IAC/INTERACTIVE CORP	119.78	214.91	0	0.00
1	CUSIP # 45167R104 IDEX CORP	182.41	149.12	0	0.00
1	CUSIP # 45168D104 IDEXX LABORATORIES INC	393.11	220.07	0	0.00
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	966.05	751.08	0	5.70
3	CUSIP # 452907108 IMMUNOMEDICS INC COM	255.09	105.96	0	0.00
2	CUSIP # 45337C102 INCYTE CORP	179.48	165.74	0	0.00
1	CUSIP # 45784P101 INSULET CORP	236.59	115.43	0	0.00
64	CUSIP # 458140100 INTEL CORPORATION	3,313.92	3,473.89	1	0.00
10	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	1,000.50	808.48	0	0.00
14	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,703.38	1,980.20	0	0.00

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4	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	489 .80	533 .34	0	3 .08
7	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	283 .78	304 .49	0	0 .00
13	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	216 .71	241 .98	0	0 .00
4	CUSIP # 461202103 INTUIT INC	1,304 .84	1,062 .93	0	0 .00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,419 .08	1,183 .63	0	0 .00
9	CUSIP # 46187W107 INVITATION HOMES INC	251 .91	244 .66	0	0 .00
2	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	94 .90	140 .58	0	0 .00
2	CUSIP # 46266C105 IQVIA HOLDINGS INC	315 .26	286 .82	0	0 .00
4	CUSIP # 46284V101 IRON MOUNTAIN INC	107 .16	131 .99	0	2 .47
53	CUSIP # 46625H100 JP MORGAN CHASE & CO	5,102 .31	5,330 .29	1	0 .00
4	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	371 .08	317 .42	0	0 .00
43	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	6,401 .84	5,944 .85	1	0 .00
6	CUSIP # 48203R104 JUNIPER NETWORKS INC	129 .00	150 .11	0	0 .00
2	CUSIP # 482480100 KLA-TENCOR CORP	387 .48	241 .10	0	0 .00

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1	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	180 . 83	120 . 72	0	0 . 40
5	CUSIP # 487836108 KELLOGG COMPANY	322 . 95	290 . 71	0	0 . 00
24	CUSIP # 493267108 KEYCORP	286 . 32	358 . 22	0	0 . 00
3	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	296 . 34	272 . 27	0	0 . 00
2	CUSIP # 49427F108 KILROY REALTY CORP	103 . 92	155 . 28	0	1 . 00
6	CUSIP # 494368103 KIMBERLY-CLARK CORP	885 . 96	779 . 97	0	6 . 42
12	CUSIP # 500754106 THE KRAFT HEINZ CO	359 . 40	384 . 63	0	0 . 00
12	CUSIP # 501044101 KROGER COMPANY	406 . 92	291 . 29	0	0 . 00
4	CUSIP # 501889208 LKQ CORP	110 . 92	113 . 90	0	0 . 00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	188 . 27	153 . 18	0	0 . 00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	663 . 50	363 . 22	0	2 . 60
3	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	198 . 81	209 . 69	0	0 . 00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	233 . 30	298 . 28	0	0 . 00
8	CUSIP # 518439104 LAUDER ESTEE COMPANIES	1,746 . 00	1,422 . 13	0	0 . 00

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1	CUSIP # 521865204 LEAR CORPORATION	109 .05	134 .73	0	0 .00
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	178 .30	127 .04	0	0 .00
5	CUSIP # 526057104 LENNAR CORPORATION	408 .40	258 .54	0	0 .00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	272 .61	242 .49	0	0 .77
2	CUSIP # 530307305 LIBERTY BROADBAND C	285 .74	195 .02	0	0 .00
6	CUSIP # 531229854 LIBERTY MEDIA CORP	217 .62	204 .08	0	0 .00
10	CUSIP # 532457108 LILLY ELI & COMPANY	1,480 .20	1,286 .35	0	0 .00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	93 .99	174 .79	0	0 .00
7	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2,682 .96	2,348 .28	1	0 .00
5	CUSIP # 540424108 LOEWS CORP	173 .75	223 .72	0	0 .00
10	CUSIP # 548661107 LOWES COS INC	1,658 .60	1,052 .26	0	0 .00
2	CUSIP # 55261F104 M & T BANK CORP	184 .18	323 .66	0	0 .00
10	CUSIP # 552953101 MGM MIRAGE	217 .50	226 .94	0	0 .00
1	CUSIP # 55354G100 MSCI INC A	356 .78	191 .79	0	0 .00

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11	CUSIP # 56585A102 MARATHON PETROLEUM CORP	322 . 74	613 . 26	0	0 . 00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	481 . 59	498 . 08	0	0 . 00
8	CUSIP # 571748102 MARSH & MCLENNAN COS INC	917 . 60	774 . 30	0	0 . 00
6	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	555 . 48	680 . 25	0	0 . 00
2	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	470 . 72	400 . 62	0	0 . 00
7	CUSIP # 574599106 MASCO CORPORATION	385 . 91	293 . 94	0	0 . 00
1	CUSIP # 574795100 MASIMO CORPORATION	236 . 06	143 . 31	0	0 . 00
14	CUSIP # 57636Q104 MASTERCARD INC	4 , 734 . 38	3 , 395 . 19	1	0 . 00
2	CUSIP # 57667L107 MATCH GROUP INC	221 . 30	9 . 27	0	0 . 00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	202 . 83	163 . 11	0	0 . 00
2	CUSIP # 579780206 MCCORMICK & CO	388 . 20	320 . 30	0	0 . 00
15	CUSIP # 580135101 MCDONALDS CORPORATION	3 , 292 . 35	2 , 821 . 45	1	0 . 00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	446 . 79	383 . 57	0	1 . 26
9	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	158 . 67	179 . 73	0	2 . 43

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43	CUSIP # 58933Y105 MERCK & CO INC	3,566.85	3,531.17	1	26.23
13	CUSIP # 59156R108 METLIFE INC	483.21	542.46	0	0.00
122	CUSIP # 594918104 MICROSOFT CORPORATION	25,660.26	15,075.60	6	0.00
3	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	308.28	253.83	0	0.00
18	CUSIP # 595112103 MICRON TECHNOLOGY INC	845.28	778.23	0	0.00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	231.90	217.18	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	183.04	139.71	0	0.00
26	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,493.70	1,312.36	0	8.19
1	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	279.61	182.82	0	0.50
5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	401.00	273.80	0	0.00
2	CUSIP # 615369105 MOODYS CORP	579.70	356.50	0	0.00
19	CUSIP # 617446448 MORGAN STANLEY	918.65	805.55	0	0.00
3	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	470.43	443.43	0	1.92
4	CUSIP # 629377508 NRG ENERGY INC	122.96	162.09	0	0.00

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2	CUSIP # 631103108 NASDAQ OMX GROUP INC	245 . 42	194 . 28	0	0 . 00
3	CUSIP # 64110D104 NETAPP INC	131 . 52	180 . 28	0	0 . 00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	96 . 16	85 . 97	0	0 . 00
5	CUSIP # 650111107 NEW YORK TIMES CO CL A	213 . 95	209 . 75	0	0 . 00
11	CUSIP # 651639106 NEWMONT MINING CORP	697 . 95	401 . 52	0	0 . 00
6	CUSIP # 65339F101 NEXTERA ENERGY INC	1,665 . 36	1,211 . 65	0	0 . 00
6	CUSIP # 65473P105 NISOURCE INC	132 . 00	160 . 07	0	0 . 00
1	CUSIP # 655663102 NORDSON CORP	191 . 82	170 . 41	0	0 . 00
3	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	641 . 97	569 . 56	0	0 . 00
2	CUSIP # 665859104 NORTHERN TRUST CORPORATION	155 . 94	192 . 69	0	1 . 40
5	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,577 . 45	1,460 . 55	0	0 . 00
3	CUSIP # 67020Y100 NUANCE COMMUNICATIONS INC	99 . 57	75 . 98	0	0 . 00
6	CUSIP # 670346105 NUCOR CORPORATION	269 . 16	343 . 62	0	2 . 42
9	CUSIP # 67066G104 NVIDIA CORP	4,870 . 98	1,778 . 86	1	0 . 00

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1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	461 .08	385 .50	0	0 .00
11	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	110 .11	682 .91	0	0 .11
2	CUSIP # 679295105 OKTA INC	427 .70	284 .78	0	0 .00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	180 .92	95 .39	0	0 .00
6	CUSIP # 681919106 OMNICOM GROUP INC	297 .00	381 .21	0	3 .90
4	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	119 .76	142 .59	0	0 .00
5	CUSIP # 682189105 ON SEMICONDUCTOR CORP	108 .45	105 .80	0	0 .00
7	CUSIP # 682680103 ONEOK INC	181 .86	415 .33	0	0 .00
32	CUSIP # 68389X105 ORACLE CORP	1,910 .40	1,728 .35	0	0 .00
1	CUSIP # 68902V107 OTIS WORLDWIDE CORP	62 .42	37 .97	0	0 .00
9	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	989 .19	1,094 .29	0	0 .00
5	CUSIP # 693506107 PPG INDUSTRIES INC	610 .40	534 .16	0	0 .00
12	CUSIP # 69351T106 PPL CORPORATION	326 .52	384 .54	0	4 .98
2	CUSIP # 69370C100 PTC INC	165 .44	171 .00	0	0 .00

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5	CUSIP # 693718108 PACCAR INC	426 . 40	344 . 14	0	0 . 00
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	218 . 10	190 . 54	0	1 . 58
2	CUSIP # 697435105 PALO ALTO NETWORKS INC	489 . 50	472 . 57	0	0 . 00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	404 . 68	330 . 24	0	0 . 00
4	CUSIP # 704326107 PAYCHEX INC	319 . 08	318 . 20	0	0 . 00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	311 . 30	186 . 64	0	0 . 00
18	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,546 . 54	1,954 . 43	1	0 . 00
21	CUSIP # 713448108 PEPSICO INC	2,910 . 60	2,605 . 98	1	0 . 00
2	CUSIP # 714046109 PERKINELMER INC	251 . 02	192 . 62	0	0 . 00
87	CUSIP # 717081103 PFIZER INC	3,192 . 90	3,574 . 01	1	0 . 00
37	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	2,774 . 63	2,930 . 40	1	44 . 40
8	CUSIP # 718546104 PHILLIPS 66	414 . 72	732 . 33	0	0 . 00
2	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	149 . 10	169 . 69	0	0 . 00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	257 . 97	382 . 36	0	1 . 65

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1	CUSIP # 73278L105 POOL CORPORATION	334 . 54	187 . 36	0	0 . 00
4	CUSIP # 74144T108 T ROWE PRICE GROUP INC	512 . 88	419 . 52	0	0 . 00
5	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	201 . 35	254 . 82	0	0 . 00
35	CUSIP # 742718109 PROCTER & GAMBLE CO	4 , 864 . 65	3 , 684 . 97	1	0 . 00
11	CUSIP # 743315103 PROGRESSIVE CORP	1 , 041 . 37	834 . 34	0	0 . 00
13	CUSIP # 74340W103 PROLOGIS INC	1 , 308 . 06	1 , 034 . 50	0	0 . 00
1	CUSIP # 743424103 PROOFPOINT INC	105 . 55	109 . 94	0	0 . 00
6	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	381 . 12	550 . 57	0	0 . 00
7	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	384 . 37	419 . 81	0	0 . 00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	668 . 16	662 . 17	0	0 . 00
5	CUSIP # 745867101 PULTEGROUP INC	231 . 45	149 . 60	0	0 . 60
2	CUSIP # 74736K101 QORVO INC	258 . 02	187 . 73	0	0 . 00
18	CUSIP # 747525103 QUALCOMM INC	2 , 118 . 24	1 , 632 . 60	0	0 . 00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	228 . 98	177 . 14	0	0 . 00

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1	CUSIP # 74838J101 QUIDEL CORP	219 . 38	224 . 71	0	0 . 00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	165 . 68	115 . 74	0	0 . 00
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	145 . 52	155 . 68	0	0 . 74
6	CUSIP # 756109104 REALTY INCOME CORP	364 . 50	430 . 57	0	1 . 40
3	CUSIP # 758849103 REGENCY CENTERS CORP	114 . 06	196 . 97	0	0 . 00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	559 . 78	402 . 42	0	0 . 00
19	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	219 . 07	269 . 81	0	2 . 95
4	CUSIP # 760759100 REPUBLIC SERVICES INC	373 . 40	322 . 47	0	1 . 70
3	CUSIP # 761152107 RESMED INC	514 . 29	572 . 70	0	0 . 00
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	274 . 61	107 . 74	0	0 . 00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	441 . 36	333 . 42	0	0 . 00
8	CUSIP # 775711104 ROLLINS INC	433 . 52	338 . 16	0	0 . 00
2	CUSIP # 776696106 ROPER INDUSTRIES INC	790 . 22	721 . 82	0	0 . 00
6	CUSIP # 778296103 ROSS STORES INC	559 . 92	552 . 52	0	0 . 00

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1	CUSIP # 780287108 ROYAL GOLD INC	120 . 17	112 . 92	0	0 . 00
4	CUSIP # 78409V104 S&P GLOBAL INC	1 , 442 . 40	822 . 12	0	0 . 00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	636 . 96	505 . 84	0	0 . 00
3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	181 . 56	182 . 17	0	0 . 00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	240 . 62	216 . 97	0	0 . 00
16	CUSIP # 79466L302 SALESFORCE.COM INC	4 , 021 . 12	2 , 582 . 23	1	0 . 00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	140 . 43	119 . 18	0	0 . 00
2	CUSIP # 806407102 HENRY SCHEIN INC	117 . 56	141 . 22	0	0 . 00
19	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	688 . 37	768 . 24	0	0 . 00
1	CUSIP # 812578102 SEATTLE GENETICS INC	195 . 69	75 . 23	0	0 . 00
4	CUSIP # 816851109 SEMPRA ENERGY	473 . 44	502 . 52	0	4 . 18
9	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	379 . 62	350 . 93	0	0 . 00
3	CUSIP # 81762P102 SERVICENOW INC	1 , 455 . 00	806 . 20	0	0 . 00
2	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	1 , 393 . 48	996 . 93	0	0 . 00

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5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	323 . 40	877 . 35	0	0 . 00
35	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	187 . 60	204 . 46	0	0 . 00
2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	291 . 00	207 . 50	0	0 . 00
2	CUSIP # 832696405 JM SMUCKER CO	231 . 04	233 . 16	0	0 . 00
1	CUSIP # 833034101 SNAP-ON INC	147 . 13	151 . 97	0	0 . 00
2	CUSIP # 83417M104 SOLAREGE TECHNOLOGIES COM	476 . 70	276 . 34	0	0 . 00
14	CUSIP # 842587107 SOUTHERN COMPANY	759 . 08	755 . 47	0	0 . 00
14	CUSIP # 844741108 SOUTHWEST AIRLINES	525 . 00	481 . 32	0	0 . 00
2	CUSIP # 848637104 SPLUNK INC	376 . 26	250 . 14	0	0 . 00
5	CUSIP # 852234103 SQUARE INC-A	812 . 75	368 . 70	0	0 . 00
3	CUSIP # 854502101 STANLEY BLACK & DECKER INC	486 . 60	403 . 06	0	0 . 00
21	CUSIP # 855244109 STARBUCKS CORP	1 , 804 . 32	1 , 563 . 92	0	0 . 00
6	CUSIP # 857477103 STATE STREET CORP	355 . 98	407 . 85	0	3 . 12
6	CUSIP # 863667101 STRYKER CORP	1 , 250 . 22	1 , 197 . 75	0	3 . 45

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2	CUSIP # 866674104 SUN COMMUNITIES INC	281 .22	253 .74	0	1 .58
2	CUSIP # 871607107 SYNOPSIS INC	427 .96	225 .20	0	0 .00
8	CUSIP # 87165B103 SYNCHRONY FINANCIAL	209 .36	245 .13	0	0 .00
7	CUSIP # 871829107 SYSCO CORPORATION	435 .54	481 .09	0	0 .00
4	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	156 .60	185 .22	0	0 .00
18	CUSIP # 872540109 TJX COMPANIES INC	1,001 .70	973 .71	0	0 .00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	330 .44	196 .26	0	0 .00
8	CUSIP # 87612E106 TARGET CORPORATION	1,259 .36	714 .08	0	0 .00
1	CUSIP # 87918A105 TELADOC HEALTH INC COM	219 .24	189 .99	0	0 .00
1	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	310 .21	309 .57	0	0 .00
1	CUSIP # 879369106 TELEFLEX INC	340 .42	325 .41	0	0 .00
2	CUSIP # 880770102 TERADYNE INC	158 .92	79 .62	0	0 .00
10	CUSIP # 88160R101 TESLA MOTORS INC	4,290 .10	535 .22	1	0 .00
13	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,856 .27	1,452 .27	0	0 .00

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5	CUSIP # 883203101 TEXTRON, INC	180.45	216.77	0	0.10
1	CUSIP # 88339J105 TRADE DESK INC CLASS A	518.78	410.51	0	0.00
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,207.60	1,346.80	0	1.10
3	CUSIP # 886547108 TIFFANY & CO	347.55	359.27	0	1.74
2	CUSIP # 891092108 TORO COMPANY	167.90	134.52	0	0.50
1	CUSIP # 892356106 TRACTOR SUPPLY	143.34	108.61	0	0.00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	475.12	449.24	0	0.00
3	CUSIP # 89400J107 TRANSUNION	252.39	217.68	0	0.00
5	CUSIP # 89417E109 TRAVELERS COS INC	540.95	654.34	0	0.00
4	CUSIP # 89531P105 TREX CO INC	286.40	261.14	0	0.00
4	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	194.80	162.56	0	0.00
2	CUSIP # 90138F102 TWILIO INC	494.18	254.11	0	0.00
5	CUSIP # 902494103 TYSON FOODS INC CL A	297.40	350.56	0	0.00
5	CUSIP # 902653104 UDR INC	163.05	218.11	0	0.00

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3	CUSIP # 902681105 UGI CORPORATION	98 .94	156 .66	0	0 .99
34	CUSIP # 902973304 US BANCORP	1 , 218 .90	1 , 707 .18	0	14 .28
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	223 .98	342 .33	0	0 .00
10	CUSIP # 907818108 UNION PACIFIC CORP	1 , 968 .70	1 , 683 .80	0	0 .00
6	CUSIP # 910047109 UNITED AIRLINES	208 .50	443 .11	0	0 .00
13	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2 , 166 .19	1 , 422 .09	0	0 .00
1	CUSIP # 911363109 UNITED RENTALS, INC	174 .50	131 .35	0	0 .00
16	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	4 , 988 .32	4 , 019 .12	1	0 .00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	180 .74	154 .43	0	0 .00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	107 .02	134 .39	0	0 .00
9	CUSIP # 918204108 VF CORP	632 .25	766 .20	0	0 .00
1	CUSIP # 91879Q109 VAIL RESORTS INC	213 .97	222 .68	0	0 .00
7	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	303 .24	550 .17	0	0 .00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	172 .00	139 .69	0	0 .00

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07/01/2020 through 09/30/2020
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	562.38	282.45	0	0.00
6	CUSIP # 92276F100 VENTAS INC	251.76	382.71	0	2.70
18	CUSIP # 92339V100 VEREIT INC	117.00	156.93	0	1.39
2	CUSIP # 92343E102 VERISIGN INC	409.70	365.72	0	0.00
80	CUSIP # 92343V104 VERIZON COMMUNICATIONS	4,759.20	4,713.61	1	0.00
3	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	555.93	430.93	0	0.00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	816.36	609.72	0	0.00
8	CUSIP # 925652109 VICI PROPERTIES INC	186.96	181.33	0	2.64
27	CUSIP # 92826C839 VISA INC CL A	5,399.19	4,400.39	1	0.00
7	CUSIP # 92840M102 VISTRA ENERGY CORP	132.02	168.01	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	143.67	181.95	0	0.00
3	CUSIP # 929042109 VORNADO REALTY TRUST	101.13	194.44	0	0.00
4	CUSIP # 929160109 VULCAN MATERIALS CO	542.16	459.90	0	0.00
3	CUSIP # 92936U109 WP CAREY INC	195.48	237.80	0	3.13

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 92939U106 WEC ENERGY GROUP INC	484 . 50	406 . 16	0	0 . 00
3	CUSIP # 929740108 WABTEC CORP	185 . 64	220 . 22	0	0 . 00
19	CUSIP # 931142103 WAL-MART STORES INC	2, 658 . 29	1, 933 . 86	1	0 . 00
11	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	395 . 12	654 . 60	0	0 . 00
6	CUSIP # 94106L109 WASTE MANAGEMENT INC	679 . 02	620 . 35	0	0 . 00
1	CUSIP # 941848103 WATERS CORPORATION	195 . 68	247 . 61	0	0 . 00
1	CUSIP # 94419L101 WAYFAIR INC-	291 . 01	196 . 51	0	0 . 00
7	CUSIP # 95040Q104 WELLTOWER INC	385 . 63	534 . 36	0	0 . 00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	274 . 90	105 . 60	0	0 . 00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	109 . 65	144 . 63	0	0 . 00
7	CUSIP # 959802109 WESTERN UNION CO	150 . 01	133 . 65	0	0 . 00
4	CUSIP # 96145D105 WESTROCK CO	138 . 96	152 . 89	0	0 . 00
1	CUSIP # 96208T104 WEX INC	138 . 97	188 . 17	0	0 . 00
14	CUSIP # 962166104 WEYERHAUSER CO	399 . 28	354 . 39	0	0 . 00

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1	CUSIP # 963320106 WHIRLPOOL CORPORATION	183 .89	130 .00	0	0 .00
15	CUSIP # 969457100 WILLIAMS COS INC	294 .75	360 .31	0	0 .00
1	CUSIP # 969904101 WILLIAMS-SONOMA INC	90 .44	81 .75	0	0 .00
3	CUSIP # 98138H101 WORKDAY INC CL A	645 .39	587 .08	0	0 .00
2	CUSIP # 983134107 WYNN RESORTS LTD	143 .62	148 .04	0	0 .00
2	CUSIP # 983793100 XPO LOGISTICS INC	169 .32	131 .82	0	0 .00
7	CUSIP # 98389B100 XCEL ENERGY INC	483 .07	405 .93	0	3 .01
3	CUSIP # 983919101 XILINX INC	312 .72	353 .68	0	0 .00
3	CUSIP # 98419M100 XYLEM INC	252 .36	237 .04	0	0 .00
5	CUSIP # 988498101 YUM BRANDS INC	456 .50	482 .34	0	0 .00
5	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	264 .75	221 .82	0	0 .00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	252 .46	207 .68	0	0 .00
2	CUSIP # 98936J101 ZENDESK INC	205 .84	171 .62	0	0 .00
3	CUSIP # 98954M200 ZILLOW GROUP INC-C	304 .77	173 .31	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 98956P102 ZIMMER HOLDINGS INC	544.56	493.62	0	0.96
6	CUSIP # 98978V103 ZOETIS INC	992.22	673.22	0	0.00
16	CUSIP # 98986T108 ZYNGA INC CL A	145.92	153.20	0	0.00
12	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	490.20	441.02	0	3.12
4	CUSIP # N72482123 QIAGEN NV	209.04	163.25	0	0.00
		431,922.98	357,638.80	94	302.25
	FOREIGN STOCK				
4	CUSIP # 550021109 LULULEMON ATHLETICA INC	1,317.48	716.73	0	0.00
22	CUSIP # 806857108 SCHLUMBERGER LTD	342.32	828.52	0	2.75
1	CUSIP # G0176J109 ALLEGION PLC	98.91	87.90	0	0.00
2	CUSIP # G02602103 AMDOCS LTD	114.82	108.24	0	0.66
7	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	204.75	217.75	0	0.00
2	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	363.58	244.28	0	0.00
9	CUSIP # G1151C101 ACCENTURE PLC	2,033.91	1,583.03	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # G29183103 EATON CORP PLC	714 .21	569 .33	0	0 .00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	197 .54	215 .68	0	0 .00
3	CUSIP # G3922B107 GENPACT LTD	116 .85	133 .62	0	0 .00
2	CUSIP # G46188101 HORIZON THERAPEUTICS PLC	155 .36	77 .46	0	0 .00
5	CUSIP # G47567105 IHS MARKIT LTD	392 .55	294 .29	0	0 .00
9	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	357 .30	206 .84	0	0 .00
22	CUSIP # G5960L103 MEDTRONIC PLC	2,286 .24	2,070 .13	0	12 .76
3	CUSIP # G6095L109 APTIV PLC	275 .04	235 .95	0	0 .00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	169 .74	175 .43	0	0 .00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	417 .64	353 .66	0	1 .36
2	CUSIP # G97822103 PERRIGO COMPANY PLC	91 .82	119 .74	0	0 .00
7	CUSIP # H1467J104 CHUBB LIMITED	812 .84	950 .91	0	5 .46
2	CUSIP # H2906T109 GARMIN LTD	189 .72	185 .69	0	0 .00
9	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	634 .41	774 .19	0	0 .00

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DECATUR U.S. ESG ENHANCED EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # N59465109 MYLAN NV	118.64	190.75	0	0.00
		11,405.67	10,340.12	2	22.99
MUTUAL FUNDS - EQUITY					
36	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	6,737.40	6,330.60	1	0.00
		6,737.40	6,330.60	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,593.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,593.20	1,593.20	0	0.00
		1,593.20	1,593.20	0	0.00
RIGHTS AND WARRANTS					
11	CUSIP # 110122157 BRISTOL-MYERS SQUIBB COMPANY RIGHTS EXP 03/31/2021	24.75	24.75	0	0.00
1	CUSIP # 674599162 OCCIDENTAL PETROLEUM CORPORATION WARRANTS	3.00	0.00	0	0.00
		27.75	24.75	0	0.00



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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
123,117.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	123,117.89	123,117.89	0	0.00
		123,117.89	123,117.89	0	0.00
COMMON STOCK					
12,238	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,352,788.52	817,981.30	3	0.00
4,615	CUSIP # 011642105 ALARM.COM HOLDINGS INC	254,978.75	206,074.05	1	0.00
5,829	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,908,181.44	865,740.08	5	0.00
779	CUSIP # 040413106 ARISTA NETWORKS INC	161,198.47	149,777.40	0	0.00
7,103	CUSIP # 052769106 AUTODESK INC	1,640,864.03	574,386.25	4	0.00
67,337	CUSIP # 127097103 CABOT OIL & GAS CORP	1,168,970.32	1,133,782.69	3	0.00
15,485	CUSIP # 192422103 COGNEX CORPORATION	1,008,073.50	746,801.16	3	0.00
1,510	CUSIP # 229899109 CULLEN FROST BANKERS INC	96,564.50	94,943.06	0	0.00
9,147	CUSIP # 248019101 DELUXE CORP	235,352.31	402,025.28	1	0.00
13,731	CUSIP # 25659T107 DOLBY LABORATORIES INC	910,090.68	821,962.89	2	0.00

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,055	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	642,950.10	249,325.61	2	0.00
2,009	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	672,773.92	343,750.08	2	0.00
50,282	CUSIP # 371901109 GENTEX CORP	1,294,761.50	1,108,919.29	3	0.00
8,118	CUSIP # 37253A103 GENTHERM INC	332,026.20	288,612.76	1	0.00
9,574	CUSIP # 384109104 GRACO INC	587,364.90	257,868.57	1	0.00
2,773	CUSIP # 44980X109 IPG PHOTONICS INC	471,326.81	369,358.19	1	0.00
4,892	CUSIP # 461202103 INTUIT INC	1,595,819.32	610,955.52	4	0.00
2,359	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,673,804.86	522,168.09	4	0.00
73,645	CUSIP # 477143101 JETBLUE AIRWAYS CORP	834,397.85	1,128,800.56	2	0.00
6,973	CUSIP # 515098101 LANDSTAR SYSTEMS INC	875,041.77	520,692.76	2	0.00
4,446	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	281,342.88	369,639.55	1	0.00
9,723	CUSIP # 562750109 MANHATTAN ASSOCIATES	928,449.27	432,752.85	2	0.00
7,145	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	734,220.20	408,160.79	2	0.00
10,020	CUSIP # 596278101 MIDDLEBY CORP	898,894.20	1,340,725.41	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,657	CUSIP # 62855J104 MYRIAD GENETICS INC	282,407.28	682,641.88	1	0.00
14,460	CUSIP # 655664100 NORDSTROM INC	172,363.20	548,966.14	0	0.00
4,470	CUSIP # 704326107 PAYCHEX INC	356,571.90	237,947.83	1	0.00
12,583	CUSIP # 727493108 PLANTRONICS INC	148,982.72	603,340.12	0	0.00
18,706	CUSIP # 729132100 PLEXUS CORP	1,321,204.78	934,812.16	3	0.00
22,034	CUSIP # 739276103 POWER INTEGRATIONS INC	1,220,683.60	689,418.74	3	0.00
5,892	CUSIP # 743713109 PROTO LABS INC	763,014.00	297,565.55	2	0.00
48,626	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	748,354.14	789,298.14	2	0.00
13,430	CUSIP # 75606N109 REALPAGE INC	774,105.20	372,068.95	2	0.00
19,200	CUSIP # 83125X103 SLEEP NUMBER CORP	939,072.00	537,180.90	2	0.00
2,641	CUSIP # 833034101 SNAP-ON INC	388,570.33	397,124.11	1	0.00
194,809	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	457,801.15	780,032.58	1	0.00
7,640	CUSIP # 852857200 STAMPS.COM INC	1,840,858.00	364,347.07	5	0.00
10,901	CUSIP # 860897107 STITCH FIX INC CL A	295,744.13	145,684.44	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,560	CUSIP # 86272C103 STRATEGIC EDUCATION INC	234,163.20	377,831.94	1	0.00
30,199	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	797,253.60	721,700.37	2	0.00
4,156	CUSIP # 872307103 TCF FINANCIAL CORP	97,084.16	71,819.84	0	0.00
35,490	CUSIP # 872540109 TJX COMPANIES INC	1,975,018.50	1,281,228.98	5	0.00
5,627	CUSIP # 90353W103 UBIQUITI INC	937,795.82	241,980.46	2	0.00
34,443	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	386,794.89	608,164.31	1	0.00
1,814	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	312,008.00	158,690.72	1	0.00
8,475	CUSIP # 92552V100 VIASAT INC	291,455.25	550,483.18	1	0.00
12,079	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	781,873.67	952,652.85	2	0.00
		36,083,415.82	26,110,185.45	92	0.00
FOREIGN STOCK					
29,975	CUSIP # 683715106 OPEN TEXT CORP	1,266,144.00	869,275.98	3	785.05
6,213	CUSIP # G47567105 IHS MARKIT LTD	487,782.63	222,643.44	1	0.00
11,012	CUSIP # H2906T109 GARMIN LTD	1,044,598.32	536,903.88	3	0.00
5,837	CUSIP # N22717107 CORE LABORATORIES NV	89,072.62	339,372.85	0	0.00

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,887,597.57	1,968,196.15	7	785.05
	COMMON TRUST FUNDS - FIXED INCOME				
148,505.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	148,505.04	148,505.04	0	0.00
		148,505.04	148,505.04	0	0.00



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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
386,981.83	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	386,981.83	386,981.83	0	0.00
		386,981.83	386,981.83	0	0.00
COMMON STOCK					
10,100	CUSIP # 002824100 ABBOTT LABORATORIES	1,099,183.00	720,708.77	1	0.00
19,400	CUSIP # 00724F101 ADOBE SYSTEMS INC	9,514,342.00	2,314,024.39	9	0.00
4,500	CUSIP # 02079K305 ALPHABET INC	6,595,200.00	4,114,394.96	7	0.00
2,385	CUSIP # 023135106 AMAZON.COM INC	7,509,721.05	4,108,318.81	7	0.00
14,675	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,047,015.75	2,214,675.93	2	13,354.25
3,875	CUSIP # 075887109 BECTON DICKINSON AND CO	901,635.00	891,783.56	1	0.00
34,250	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,308,692.50	1,274,234.03	1	0.00
10,150	CUSIP # 122017106 BURLINGTON STORES INC	2,091,813.50	1,753,198.92	2	0.00
15,175	CUSIP # 29414B104 EPAM SYSTEMS INC	4,905,774.00	2,593,879.83	5	0.00
27,500	CUSIP # 30303M102 FACEBOOK INC	7,202,250.00	4,123,943.68	7	0.00

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DSM U.S. LARGE CAP GROWTH CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,875	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,576,022.50	1,374,191.72	2	0.00
24,475	CUSIP # 380237107 GODADDY INC	1,859,365.75	1,922,218.68	2	0.00
10,900	CUSIP # 461202103 INTUIT INC	3,555,689.00	2,298,279.05	4	0.00
48,175	CUSIP # 594918104 MICROSOFT CORPORATION	10,132,647.75	3,983,065.93	10	0.00
23,200	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,860,640.00	1,536,921.29	2	0.00
11,215	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,078,434.40	988,566.01	1	0.00
40,375	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	7,955,086.25	3,114,653.74	8	0.00
263,000	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,409,680.00	1,574,111.83	1	0.00
6,650	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,073,270.50	1,947,151.93	2	0.00
24,675	CUSIP # 92826C839 VISA INC CL A	4,934,259.75	2,318,228.50	5	0.00
17,225	CUSIP # 98978V103 ZOETIS INC	2,848,498.25	1,131,079.12	3	0.00
10,450	CUSIP # G0403H108 AON PLC	2,155,835.00	1,970,137.84	2	0.00
		84,615,055.95	48,267,768.52	84	13,354.25
	FOREIGN STOCK				
29,500	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	8,672,410.00	2,992,658.38	9	0.00

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DSM U.S. LARGE CAP GROWTH CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101,900	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	6,893,535.00	2,925,207.85	7	0.00
		15,565,945.00	5,917,866.23	15	0.00
COMMON TRUST FUNDS - FIXED INCOME					
160,836.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	160,836.92	160,836.92	0	0.00
		160,836.92	160,836.92	0	0.00



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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
751.743	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	84,157.63	85,118.83	5	0.00
		84,157.63	85,118.83	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,005.003	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	83,858.56	72,049.48	5	0.00
49,263.275	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	641,126.84	546,819.45	38	0.00
111,597.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	111,597.93	111,597.93	7	0.00
		836,583.33	730,466.86	49	0.00
COMMON TRUST FUNDS - EQUITY					
1,588.95	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	68,233.49	52,779.37	4	0.00
2,651.003	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	133,644.22	103,378.80	8	0.00
2,099.062	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	295,065.15	180,996.28	17	0.00
11,172.514	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	240,519.65	229,409.23	14	0.00
3,328.528	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	42,342.87	40,136.06	2	0.00

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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		779,805.38	606,699.74	46	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 09/30/2020

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



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
15.003	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,679.59	1,862.99	5	0.00
		1,679.59	1,862.99	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
503.053	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	6,546.88	6,058.95	19	0.00
1,424.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,424.32	1,424.32	4	0.00
		7,971.20	7,483.27	23	0.00
COMMON TRUST FUNDS - EQUITY					
46.127	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,980.81	1,999.47	6	0.00
85.665	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	4,318.60	4,383.21	13	0.00
69.191	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	9,726.18	8,321.39	28	0.00
347.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	7,479.55	7,430.17	22	0.00
94.295	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,199.55	1,112.79	3	0.00
		24,704.69	23,247.03	72	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
17.287	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,935.28	2,130.46	5	0.00
		1,935.28	2,130.46	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
274.504	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,572.48	3,348.03	9	0.00
1,495.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,495.90	1,495.90	4	0.00
		5,068.38	4,843.93	13	0.00
COMMON TRUST FUNDS - EQUITY					
61.078	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,622.84	2,693.78	7	0.00
114.072	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,750.68	5,907.98	15	0.00
90.978	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	12,788.78	11,130.67	32	0.00
446.056	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	9,602.60	9,623.17	24	0.00
124.092	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,578.60	1,478.96	4	0.00
		32,343.50	30,834.56	82	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
846.192	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	94,731.19	96,871.36	5	0.00
		94,731.19	96,871.36	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,792.747	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	218,545.78	189,086.77	10	0.00
118,735.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	118,735.89	118,735.89	6	0.00
		337,281.67	307,822.66	16	0.00
COMMON TRUST FUNDS - EQUITY					
3,222.126	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	138,366.15	116,701.52	7	0.00
6,010.467	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	303,003.87	246,816.15	14	0.00
4,630.825	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	650,955.07	389,649.64	31	0.00
22,839.155	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	491,676.76	472,750.77	23	0.00
6,830.667	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	86,894.28	80,371.70	4	0.00
		1,670,896.13	1,306,289.78	79	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,675.127	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	187,530.47	191,335.67	5	0.00
		187,530.47	191,335.67	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
29,290.802	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	350,647.16	300,170.33	9	0.00
139,228.574	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,811,961.87	1,568,380.96	48	0.00
148,419.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	148,419.69	148,419.69	4	0.00
		2,311,028.72	2,016,970.98	62	0.00
COMMON TRUST FUNDS - EQUITY					
2,149.037	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	92,285.02	75,486.24	2	0.00
4,021.212	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	202,720.15	162,570.62	5	0.00
3,567.406	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	501,470.26	318,884.32	13	0.00
17,511.517	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	376,984.44	330,153.20	10	0.00
6,030.651	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	76,717.12	71,021.05	2	0.00
		1,250,176.99	958,115.43	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,708.489	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	191,265.34	196,034.67	5	0.00
		191,265.34	196,034.67	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,706.305	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	116,196.49	99,754.93	3	0.00
96,632.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,257,607.47	1,099,605.34	31	0.00
182,201.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	182,201.16	182,201.16	5	0.00
		1,556,005.12	1,381,561.43	39	0.00
COMMON TRUST FUNDS - EQUITY					
4,407.792	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	189,281.61	150,135.25	5	0.00
7,343.619	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	370,211.66	281,081.47	9	0.00
6,307.31	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	886,618.57	572,320.16	22	0.00
32,368.84	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	696,829.91	638,885.09	17	0.00
9,046.846	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	115,086.74	96,025.83	3	0.00
		2,258,028.49	1,738,447.80	56	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
4,094.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,094.44	4,094.44	100	0.00
		4,094.44	4,094.44	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,075.1	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,075.10	7,075.10	1	0.00
		7,075.10	7,075.10	1	0.00
COMMON STOCK					
8	CUSIP # 000957100 ABM INDUSTRIES INC	293.28	262.72	0	1.48
21	CUSIP # 00206R102 AT&T INC	598.71	617.83	0	0.00
4	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,191.44	951.09	0	5.36
1	CUSIP # 02079K305 ALPHABET INC	1,465.60	1,366.74	0	0.00
3	CUSIP # 023436108 AMEDISYS INC	709.29	471.93	0	0.00
24	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	355.44	281.87	0	0.00
4	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	270.12	389.90	0	0.00
2	CUSIP # 036752103 ANTHEM INC	537.18	541.80	0	0.00
5	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	373.95	225.97	0	0.00
3	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	292.35	205.08	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 053015103 AUTO DATA PROCESSING INC.	976.43	1,042.94	0	6.37
1	CUSIP # 053332102 AUTOZONE INC	1,177.64	839.42	0	0.00
11	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	471.13	252.89	0	0.00
3	CUSIP # 062540109 BANK OF HAWAII CORP	151.56	205.21	0	0.00
11	CUSIP # 06417N103 BANK OZK	234.52	257.73	0	0.00
3	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	638.82	582.28	0	0.00
11	CUSIP # 086516101 BEST BUY INC	1,224.19	805.76	0	6.05
4	CUSIP # 104674106 BRADY CORP CL A	160.08	174.26	0	0.00
17	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,024.93	1,040.62	0	0.00
9	CUSIP # 12514G108 CDW CORP OF DELAWARE	1,075.77	1,088.95	0	0.00
3	CUSIP # 125523100 CIGNA CORP	508.23	575.32	0	0.00
36	CUSIP # 12653C108 CNX RESOURCES CORP	339.84	292.36	0	0.00
10	CUSIP # 15135B101 GENTENE CORPORATION	583.30	602.60	0	0.00
7	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	252.98	206.24	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 166764100 CHEVRON CORP	432 .00	563 .19	0	0 .00
11	CUSIP # 171798101 CIMAREX ENERGY CO	267 .63	177 .30	0	0 .00
4	CUSIP # 172908105 CINTAS CORP	1,331 .32	923 .18	0	0 .00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	694 .20	569 .38	0	0 .00
4	CUSIP # 19247A100 COHEN & STEERS INC	222 .96	228 .80	0	0 .00
5	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	434 .90	431 .30	0	0 .00
6	CUSIP # 20605P101 CONCHO RESOURCES INC	264 .72	355 .87	0	0 .00
15	CUSIP # 20825C104 CONOCO/PHILLIPS	492 .60	681 .97	0	0 .00
12	CUSIP # 217204106 COPART INC	1,261 .92	1,045 .27	0	0 .00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,065 .00	777 .66	0	0 .00
4	CUSIP # 231021106 CUMMINS INC	844 .64	695 .37	0	0 .00
6	CUSIP # 231561101 CURTISS WRIGHT CORP	559 .56	718 .31	0	1 .02
7	CUSIP # 23331A109 D R HORTON INC	529 .41	310 .91	0	0 .00
7	CUSIP # 237194105 DARDEN RESTAURANTS INC	705 .18	452 .64	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 244199105 DEERE & CO	1,329.78	992.92	0	4.56
22	CUSIP # 247361702 DELTA AIR LINES INC	672.76	800.40	0	0.00
7	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	210.84	203.03	0	0.00
9	CUSIP # 253393102 DICKS SPORTING GOODS INC	520.92	236.88	0	0.00
10	CUSIP # 254067101 DILLARDS INC	365.20	375.69	0	1.50
5	CUSIP # 254543101 DIODES INC	282.25	243.52	0	0.00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	1,048.10	642.19	0	0.00
8	CUSIP # 26441C204 DUKE ENERGY CORPORATION	708.48	685.48	0	0.00
10	CUSIP # 26875P101 EOG RESOURCES INC	359.40	419.20	0	0.00
6	CUSIP # 268948106 EAGLE BANCORP INC	160.74	246.39	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	652.05	556.22	0	0.00
5	CUSIP # 29084Q100 EMCOR GROUP INC	338.55	366.44	0	0.00
4	CUSIP # 29355A107 ENPHASE ENERGY INC	330.36	113.50	0	0.00
1	CUSIP # 29444U700 EQUINIX INC	760.13	577.23	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 294628102 EQUITY COMMONWEALTH	159 . 78	191 . 85	0	21 . 00
3	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	630 . 84	535 . 25	0	0 . 00
16	CUSIP # 30161Q104 EXELIXIS INC	391 . 20	275 . 86	0	0 . 00
6	CUSIP # 302130109 EXPEDITORS INTL WASH INC	543 . 12	373 . 18	0	0 . 00
3	CUSIP # 30214U102 EXPONENT INC	216 . 09	208 . 91	0	0 . 00
7	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	356 . 37	370 . 23	0	0 . 00
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	318 . 78	535 . 24	0	0 . 40
4	CUSIP # 34959E109 FORTINET INC	471 . 24	405 . 18	0	0 . 00
5	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	527 . 90	370 . 46	0	0 . 00
17	CUSIP # 371901109 GENTEX CORP	437 . 75	349 . 09	0	0 . 00
9	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	445 . 68	475 . 65	0	0 . 00
1	CUSIP # 384637104 GRAHAM HOLDINGS CO	404 . 11	334 . 37	0	0 . 00
10	CUSIP # 40412C101 HCA HOLDINGS INC	1,246 . 80	1,145 . 15	0	0 . 00
8	CUSIP # 427866108 HERSHEY CO	1,146 . 72	1,143 . 09	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 440452100 HORMEL FOODS CORP	635 . 57	580 . 76	0	0 . 00
35	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	377 . 65	473 . 98	0	0 . 00
4	CUSIP # 441593100 HOULIHAN LOKEY INC	236 . 20	196 . 98	0	0 . 00
4	CUSIP # 443320106 HUB GROUP INC CL A	200 . 78	164 . 50	0	0 . 00
2	CUSIP # 444859102 HUMANA INC	827 . 78	703 . 83	0	1 . 25
4	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	226 . 32	173 . 89	0	0 . 00
3	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	305 . 25	137 . 08	0	0 . 00
9	CUSIP # 458140100 INTEL CORPORATION	466 . 02	436 . 05	0	0 . 00
4	CUSIP # 458334109 INTER PARFUMS	149 . 40	231 . 80	0	0 . 00
6	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	289 . 98	292 . 62	0	0 . 00
29	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	483 . 43	562 . 70	0	0 . 00
2	CUSIP # 466032109 J&J SNACK FOODS	260 . 78	250 . 10	0	1 . 15
31	CUSIP # 477143101 JETBLUE AIRWAYS CORP	351 . 23	383 . 69	0	0 . 00
8	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	325 . 60	231 . 08	0	0 . 00

ACCOUNT STATEMENT

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Account Number

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 49926D109 KNOWLES CORP	208.60	246.84	0	0.00
2	CUSIP # 50187A107 LHC GROUP LLC	425.12	203.97	0	0.00
4	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	679.36	747.03	0	0.00
3	CUSIP # 513847103 LANCASTER COLONY CORP	536.40	479.03	0	0.00
4	CUSIP # 515098101 LANDSTAR SYSTEMS INC	501.96	412.46	0	0.00
5	CUSIP # 526057104 LENNAR CORPORATION	408.40	210.44	0	0.00
6	CUSIP # 532457108 LILLY ELI & COMPANY	888.12	814.46	0	0.00
2	CUSIP # 536797103 LITHIA MOTORS INC	455.88	319.69	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1,149.84	1,189.14	0	0.00
8	CUSIP # 552676108 MDC HOLDINGS INC	376.80	192.56	0	0.00
5	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	316.40	340.24	0	0.00
8	CUSIP # 556269108 STEVEN MADDEN LTD	156.00	209.06	0	0.00
3	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	206.64	178.22	0	0.00
49	CUSIP # 565849106 MARATHON OIL CORPORATION	200.41	165.87	0	0.00

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	481 . 59	218 . 12	0	0 . 00
24	CUSIP # 576485205 MATADOR RESOURCES CO	198 . 24	59 . 69	0	0 . 00
6	CUSIP # 577933104 MAXIMUS INC	410 . 46	390 . 73	0	0 . 00
11	CUSIP # 595112103 MICRON TECHNOLOGY INC	516 . 56	420 . 83	0	0 . 00
4	CUSIP # 608190104 MOHAWK INDUSTRIES INC	390 . 36	398 . 09	0	0 . 00
3	CUSIP # 60855R100 MOLINA HEALTHCARE INC	549 . 12	448 . 32	0	0 . 00
13	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,042 . 60	805 . 19	0	0 . 00
22	CUSIP # 626717102 MURPHY OIL CORP	196 . 24	135 . 18	0	0 . 00
14	CUSIP # 629377508 NRG ENERGY INC	430 . 36	482 . 45	0	0 . 00
4	CUSIP # 635017106 NATIONAL BEVERAGE	272 . 04	186 . 13	0	0 . 00
1	CUSIP # 651587107 NEWMARKET CORP	342 . 32	479 . 98	0	1 . 90
10	CUSIP # 651639106 NEWMONT MINING CORP	634 . 50	473 . 55	0	0 . 00
3	CUSIP # 666807102 NORTHROP GRUMMAN CORP	946 . 47	1,027 . 06	0	0 . 00
8	CUSIP # 670346105 NUCOR CORPORATION	358 . 88	397 . 76	0	3 . 22

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 680223104 OLD REPUBLIC INTL CORP	265 . 32	346 . 13	0	0 . 00
9	CUSIP # 681919106 OMNICOM GROUP INC	445 . 50	590 . 28	0	5 . 85
30	CUSIP # 682680103 ONEOK INC	779 . 40	670 . 53	0	0 . 00
4	CUSIP # 688239201 OSHKOSH CORPORATION	294 . 00	314 . 87	0	0 . 00
17	CUSIP # 69327R101 PDC ENERGY INC	210 . 72	128 . 52	0	0 . 00
7	CUSIP # 693656100 PVH CORP	417 . 48	366 . 89	0	0 . 00
8	CUSIP # 693718108 PACCAR INC	682 . 24	595 . 37	0	0 . 00
10	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	201 . 40	251 . 37	0	0 . 00
16	CUSIP # 695263103 PACWEST BANCORP	273 . 28	415 . 85	0	0 . 00
28	CUSIP # 701877102 PARSLEY ENERGY INC	262 . 08	187 . 18	0	0 . 00
8	CUSIP # 713448108 PEPSICO INC	1 , 108 . 80	1 , 075 . 30	0	0 . 00
15	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	519 . 30	504 . 56	0	0 . 00
19	CUSIP # 717081103 PFIZER INC	697 . 30	747 . 53	0	0 . 00
9	CUSIP # 718546104 PHILLIPS 66	466 . 56	607 . 62	0	0 . 00

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29	CUSIP # 72147K108 PILGRIMS PRIDE CORP	433 .99	632 .56	0	0 .00
6	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	515 .94	552 .84	0	3 .30
3	CUSIP # 729132100 PLEXUS CORP	211 .89	170 .06	0	0 .00
5	CUSIP # 74144T108 T ROWE PRICE GROUP INC	641 .10	594 .70	0	0 .00
4	CUSIP # 741511109 PRICESMART INC	265 .80	261 .28	0	0 .00
5	CUSIP # 74460D109 PUBLIC STORAGE INC	1,113 .60	1,083 .11	0	0 .00
12	CUSIP # 745867101 PULTEGROUP INC	555 .48	277 .59	0	1 .44
1	CUSIP # 74838J101 QUIDEL CORP	219 .38	95 .31	0	0 .00
3	CUSIP # 758750103 REGAL BELOIT CORP	281 .61	232 .97	0	0 .90
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	559 .78	300 .44	0	0 .00
4	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	408 .16	352 .96	0	0 .00
10	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	529 .40	530 .39	0	0 .00
12	CUSIP # 778296103 ROSS STORES INC	1,119 .84	1,021 .69	0	0 .00
6	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	303 .24	205 .63	0	0 .00

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3	CUSIP # 78709Y105 SAIA INC	378 .42	250 .10	0	0 .00
23	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	199 .87	256 .33	0	0 .00
2	CUSIP # 800013104 SANDERSON FARMS INC	235 .94	228 .22	0	0 .00
9	CUSIP # 806407102 HENRY SCHEIN INC	529 .02	547 .13	0	0 .00
3	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	291 .48	226 .92	0	0 .69
3	CUSIP # 833034101 SNAP-ON INC	441 .39	417 .61	0	0 .00
18	CUSIP # 844741108 SOUTHWEST AIRLINES	675 .00	749 .82	0	0 .00
15	CUSIP # 848577102 SPIRIT AIRLINES INC	241 .50	246 .27	0	0 .00
12	CUSIP # 858119100 STEEL DYNAMICS INC	343 .56	338 .85	0	3 .00
3	CUSIP # 858586100 STEPAN CO	327 .00	321 .73	0	0 .00
6	CUSIP # 863667101 STRYKER CORP	1 , 250 .22	1 , 101 .16	0	3 .45
7	CUSIP # 871237103 SYKES ENTERPRISES INC	239 .47	234 .79	0	0 .00
4	CUSIP # 87162W100 SYNNEX CORPORATION	560 .24	344 .16	0	0 .00
18	CUSIP # 871829107 SYSCO CORPORATION	1 , 119 .96	1 , 070 .58	0	0 .00

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20	CUSIP # 872540109 TJX COMPANIES INC	1,113.00	964.23	0	0.00
6	CUSIP # 872590104 T-MOBILE US INC	686.16	399.13	0	0.00
22	CUSIP # 87265H109 TRI POINTE GROUP INC	399.08	216.37	0	0.00
4	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	660.88	539.67	0	0.00
3	CUSIP # 875372203 TANDEM DIABETES CARE INC	340.50	179.93	0	0.00
8	CUSIP # 87612E106 TARGET CORPORATION	1,259.36	940.72	0	0.00
11	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	202.84	277.54	0	0.00
5	CUSIP # 88162G103 TETRA TECH INC	477.50	397.96	0	0.00
4	CUSIP # 882681109 TEXAS ROADHOUSE	243.16	180.06	0	0.00
19	CUSIP # 90184L102 TWITTER INC	845.50	529.14	0	0.00
10	CUSIP # 902494103 TYSON FOODS INC CL A	594.80	580.37	0	0.00
5	CUSIP # 90278Q108 UFP INDUSTRIES INC	282.55	157.18	0	0.00
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	447.96	402.48	0	0.00
1	CUSIP # 904708104 UNIFIRST CORP	189.37	144.06	0	0.00

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7	CUSIP # 911684108 US CELLULAR	206 . 71	319 . 60	0	0 . 00
30	CUSIP # 912909108 UNITED STATES STEEL CORP	220 . 20	245 . 61	0	0 . 00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	935 . 31	732 . 49	0	0 . 00
13	CUSIP # 917047102 URBAN OUTFITTERS INC	270 . 53	245 . 49	0	0 . 00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	816 . 36	656 . 31	0	0 . 00
13	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	202 . 41	226 . 80	0	0 . 00
1	CUSIP # 929236107 WD-40 CO	189 . 31	193 . 16	0	0 . 00
8	CUSIP # 931142103 WAL-MART STORES INC	1,119 . 28	973 . 70	0	0 . 00
15	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	538 . 80	767 . 26	0	0 . 00
5	CUSIP # 93148P102 WALKER & DUNLOP INC	265 . 00	255 . 77	0	0 . 00
3	CUSIP # 942622200 WATSCO INC CL A	698 . 67	601 . 13	0	0 . 00
5	CUSIP # 969904101 WILLIAMS-SONOMA INC	452 . 20	224 . 09	0	0 . 00
2	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	504 . 92	432 . 51	0	0 . 00
10	CUSIP # 989701107 ZIONS BANCORPORATION	292 . 20	363 . 36	0	0 . 00

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		92,534.64	82,429.73	12	73.89
	FOREIGN STOCK				
3	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	489.39	497.45	0	0.00
12	CUSIP # 064149107 BANK OF NOVA SCOTIA	498.12	567.92	0	0.00
11	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	397.65	381.52	0	0.00
4	CUSIP # 12637N204 CSL LTD SPONSORED ADR	413.60	394.30	0	1.94
3	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	562.46	502.76	0	0.00
26	CUSIP # 26874R108 ENI SPA (ADR)	404.04	656.56	0	5.39
30	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	421.80	506.63	0	0.00
5	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	341.40	389.85	0	0.00
18	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	417.36	428.15	0	0.00
17	CUSIP # 438128308 HONDA MOTORS LTD ADR	402.90	445.77	0	0.00
9	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	445.41	377.05	0	0.00
23	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	320.39	417.27	0	0.00

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28	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	351 .68	425 .81	0	0 .00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	456 .05	306 .38	0	0 .00
14	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	355 .60	423 .59	0	0 .00
8	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	567 .20	412 .07	0	0 .00
16	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	330 .56	347 .67	0	0 .00
8	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	555 .44	416 .33	0	0 .00
8	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	483 .12	406 .50	0	0 .00
10	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	428 .10	414 .95	0	0 .00
15	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	377 .55	659 .54	0	0 .00
20	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	498 .20	423 .51	0	0 .00
15	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	491 .70	423 .05	0	0 .00
6	CUSIP # 835699307 SONY CORPORATION ADR	460 .50	388 .43	0	0 .00
23	CUSIP # 867224107 SUNCOR ENERGY INC	281 .29	520 .87	0	0 .00

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13	CUSIP # 89151E109 TOTAL SA SPON ADR	445.90	606.69	0	8.38
15	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	314.10	426.33	0	0.00
22	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	390.28	443.43	0	0.00
2	CUSIP # G1151C101 ACCENTURE PLC	451.98	419.83	0	0.00
2	CUSIP # G5494J103 LINDE PLC	476.26	421.93	0	0.00
		12,830.03	13,452.14	2	15.71
MUTUAL FUNDS - FIXED INCOME					
835	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	22,645.20	22,444.18	3	0.00
698	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	15,174.52	15,092.65	2	0.00
424	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	53,636.00	48,881.17	7	0.00
831	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	111,944.01	105,341.04	15	0.00
642	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	78,208.44	71,164.43	10	0.00
274	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	22,988.60	22,359.70	3	0.00

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1,448	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	159,859.20	155,163.94	21	0.00
494	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	30,040.14	27,674.14	4	0.00
1,342	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	67,247.62	66,841.26	9	0.00
1,547	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	45,899.49	43,222.39	6	0.00
270	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	7,192.80	7,323.03	1	0.00
		614,836.02	585,507.93	81	0.00
	MUTUAL FUNDS - EQUITY				
74	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	7,548.74	7,769.05	1	0.00
89	CUSIP # 78463V107 SPDR GOLD TRUST	15,763.68	12,602.27	2	0.00
188	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	8,129.12	7,538.73	1	0.00
		31,441.54	27,910.05	4	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
38,378.68	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	38,378.68	38,378.68	1	0.00
		38,378.68	38,378.68	1	0.00
COMMON STOCK					
91	CUSIP # 000957100 ABM INDUSTRIES INC	3,336.06	2,916.32	0	16.84
273	CUSIP # 00206R102 AT&T INC	7,783.23	8,140.12	0	0.00
42	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	12,510.12	9,843.30	0	56.28
7	CUSIP # 02079K305 ALPHABET INC	10,259.20	9,595.44	0	0.00
22	CUSIP # 023436108 AMEDISYS INC	5,201.46	3,114.10	0	0.00
302	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,472.62	3,315.09	0	0.00
46	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	3,106.38	4,681.65	0	0.00
31	CUSIP # 036752103 ANTHEM INC	8,326.29	8,698.53	0	0.00
52	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	3,889.08	2,499.21	0	0.00
49	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	4,775.05	3,569.55	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
68	CUSIP # 053015103 AUTO DATA PROCESSING INC.	9,485.32	11,030.86	0	61.88
9	CUSIP # 053332102 AUTOZONE INC	10,598.76	8,947.26	0	0.00
131	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	5,610.73	3,112.01	0	0.00
62	CUSIP # 062540109 BANK OF HAWAII CORP	3,132.24	4,741.37	0	0.00
140	CUSIP # 06417N103 BANK OZK	2,984.80	3,139.98	0	0.00
46	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	9,795.24	9,237.50	0	0.00
117	CUSIP # 086516101 BEST BUY INC	13,020.93	8,835.36	0	64.35
81	CUSIP # 104674106 BRADY CORP CL A	3,241.62	3,731.10	0	0.00
173	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	10,430.17	10,903.27	0	0.00
88	CUSIP # 12514G108 CDW CORP OF DELAWARE	10,518.64	10,768.78	0	0.00
44	CUSIP # 125523100 CIGNA CORP	7,454.04	8,767.31	0	0.00
380	CUSIP # 12653C108 CNX RESOURCES CORP	3,587.20	2,878.13	0	0.00
130	CUSIP # 15135B101 GENTENE CORPORATION	7,582.90	7,982.22	0	0.00
97	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,505.58	2,455.39	0	0.00

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93	CUSIP # 166764100 CHEVRON CORP	6,696.00	9,213.93	0	0.00
162	CUSIP # 171798101 CIMAREX ENERGY CO	3,941.46	2,803.62	0	0.00
38	CUSIP # 172908105 CINTAS CORP	12,647.54	8,815.55	0	0.00
145	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	10,065.90	8,530.75	0	0.00
56	CUSIP # 19247A100 COHEN & STEERS INC	3,121.44	3,172.76	0	0.00
55	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	4,783.90	4,963.43	0	0.00
85	CUSIP # 20605P101 CONCHO RESOURCES INC	3,750.20	5,567.62	0	0.00
197	CUSIP # 20825C104 CONOCO/PHILLIPS	6,469.48	8,636.16	0	0.00
122	CUSIP # 217204106 COPART INC	12,829.52	10,721.62	0	0.00
34	CUSIP # 22160K105 COSTCO WHOLESALE CORP	12,070.00	8,495.70	0	0.00
48	CUSIP # 231021106 CUMMINS INC	10,135.68	8,274.75	0	0.00
50	CUSIP # 231561101 CURTISS WRIGHT CORP	4,663.00	5,991.16	0	8.50
80	CUSIP # 23331A109 D R HORTON INC	6,050.40	3,244.73	0	0.00
59	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,943.66	4,212.79	0	0.00

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65	CUSIP # 244199105 DEERE & CO	14,405.95	11,149.84	0	49.40
295	CUSIP # 247361702 DELTA AIR LINES INC	9,021.10	11,089.90	0	0.00
106	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	3,192.72	3,229.08	0	0.00
108	CUSIP # 253393102 DICKS SPORTING GOODS INC	6,251.04	2,247.70	0	0.00
127	CUSIP # 254067101 DILLARDS INC	4,638.04	4,826.06	0	19.05
77	CUSIP # 254543101 DIODES INC	4,346.65	4,051.21	0	0.00
53	CUSIP # 256677105 DOLLAR GENERAL CORP	11,109.86	6,841.29	0	0.00
103	CUSIP # 26441C204 DUKE ENERGY CORPORATION	9,121.68	9,169.85	0	0.00
163	CUSIP # 26875P101 EOG RESOURCES INC	5,858.22	8,037.66	0	0.00
100	CUSIP # 268948106 EAGLE BANCORP INC	2,679.00	4,063.75	0	0.00
63	CUSIP # 285512109 ELECTRONIC ARTS INC	8,215.83	6,957.64	0	0.00
67	CUSIP # 29084Q100 EMCOR GROUP INC	4,536.57	5,259.55	0	0.00
80	CUSIP # 29355A107 ENPHASE ENERGY INC	6,607.20	2,778.59	0	0.00
14	CUSIP # 29444U700 EQUINIX INC	10,641.82	8,355.41	0	0.00

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102	CUSIP # 294628102 EQUITY COMMONWEALTH	2,716.26	3,248.56	0	357.00
23	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,836.44	4,063.02	0	0.00
187	CUSIP # 30161Q104 EXELIXIS INC	4,572.15	3,389.71	0	0.00
59	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,340.68	4,304.26	0	0.00
47	CUSIP # 30214U102 EXPONENT INC	3,385.41	3,336.97	0	0.00
93	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,734.63	5,021.32	0	0.00
11	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	3,506.58	4,931.98	0	4.40
32	CUSIP # 34959E109 FORTINET INC	3,769.92	3,553.68	0	0.00
46	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	4,856.68	3,577.66	0	0.00
173	CUSIP # 371901109 GENTEX CORP	4,454.75	3,643.94	0	0.00
93	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	4,605.36	5,067.78	0	0.00
10	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,041.10	4,808.15	0	0.00
105	CUSIP # 40412C101 HCA HOLDINGS INC	13,091.40	12,113.28	0	0.00
78	CUSIP # 427866108 HERSHEY CO	11,180.52	11,303.55	0	0.00

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171	CUSIP # 440452100 HORMEL FOODS CORP	8,360.19	7,417.74	0	0.00
412	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	4,445.48	5,782.84	0	0.00
69	CUSIP # 441593100 HOULIHAN LOKEY INC	4,074.45	3,485.38	0	0.00
69	CUSIP # 443320106 HUB GROUP INC CL A	3,463.46	3,125.44	0	0.00
21	CUSIP # 444859102 HUMANA INC	8,691.69	7,555.32	0	13.13
78	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	4,413.24	3,725.25	0	0.00
55	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	5,596.25	2,786.32	0	0.00
138	CUSIP # 458140100 INTEL CORPORATION	7,145.64	6,973.40	0	0.00
79	CUSIP # 458334109 INTER PARFUMS	2,950.65	4,728.23	0	0.00
91	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	4,398.03	4,412.30	0	0.00
259	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	4,317.53	5,235.73	0	0.00
30	CUSIP # 466032109 J&J SNACK FOODS	3,911.70	4,272.09	0	17.25
409	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,633.97	5,016.93	0	0.00
107	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,354.90	3,581.76	0	0.00

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215	CUSIP # 49926D109 KNOWLES CORP	3,203.50	3,853.65	0	0.00
26	CUSIP # 50187A107 LHC GROUP LLC	5,526.56	3,237.12	0	0.00
49	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	8,322.16	9,624.32	0	0.00
29	CUSIP # 513847103 LANCASTER COLONY CORP	5,185.20	4,475.50	0	0.00
40	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,019.60	4,251.56	0	0.00
72	CUSIP # 526057104 LENNAR CORPORATION	5,880.96	3,561.78	0	0.00
62	CUSIP # 532457108 LILLY ELI & COMPANY	9,177.24	8,314.56	0	0.00
25	CUSIP # 536797103 LITHIA MOTORS INC	5,698.50	2,670.15	0	0.00
28	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	10,731.84	11,068.62	0	0.00
92	CUSIP # 552676108 MDC HOLDINGS INC	4,333.20	2,571.80	0	0.00
61	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	3,860.08	4,354.87	0	0.00
154	CUSIP # 556269108 STEVEN MADDEN LTD	3,003.00	4,163.66	0	0.00
56	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	3,857.28	3,470.00	0	0.00
727	CUSIP # 565849106 MARATHON OIL CORPORATION	2,973.43	2,648.39	0	0.00

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9	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	4,334.31	2,368.00	0	0.00
387	CUSIP # 576485205 MATADOR RESOURCES CO	3,196.62	1,218.57	0	0.00
63	CUSIP # 577933104 MAXIMUS INC	4,309.83	4,216.01	0	0.00
160	CUSIP # 595112103 MICRON TECHNOLOGY INC	7,513.60	6,557.33	0	0.00
44	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,293.96	4,266.68	0	0.00
25	CUSIP # 60855R100 MOLINA HEALTHCARE INC	4,576.00	3,437.45	0	0.00
147	CUSIP # 61174X109 MONSTER BEVERAGE CORP	11,789.40	9,604.49	0	0.00
322	CUSIP # 626717102 MURPHY OIL CORP	2,872.24	2,239.18	0	0.00
134	CUSIP # 629377508 NRG ENERGY INC	4,119.16	4,763.03	0	0.00
1	CUSIP # 62944T105 NVR INC	4,083.12	2,348.90	0	0.00
62	CUSIP # 635017106 NATIONAL BEVERAGE	4,216.62	3,030.34	0	0.00
11	CUSIP # 651587107 NEWMARKET CORP	3,765.52	5,010.90	0	20.90
134	CUSIP # 651639106 NEWMONT MINING CORP	8,502.30	6,135.86	0	0.00
33	CUSIP # 666807102 NORTHROP GRUMMAN CORP	10,411.17	9,431.80	0	0.00

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107	CUSIP # 670346105 NUCOR CORPORATION	4,800.02	5,191.62	0	43.07
273	CUSIP # 680223104 OLD REPUBLIC INTL CORP	4,024.02	5,351.77	0	0.00
81	CUSIP # 681919106 OMNICOM GROUP INC	4,009.50	5,473.09	0	52.65
306	CUSIP # 682680103 ONEOK INC	7,949.88	6,734.34	0	0.00
62	CUSIP # 688239201 OSHKOSH CORPORATION	4,557.00	5,240.34	0	0.00
264	CUSIP # 69327R101 PDC ENERGY INC	3,272.28	2,210.74	0	0.00
93	CUSIP # 693656100 PVH CORP	5,546.52	4,467.34	0	0.00
110	CUSIP # 693718108 PACCAR INC	9,380.80	8,435.88	0	0.00
152	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,061.28	3,955.59	0	0.00
226	CUSIP # 695263103 PACWEST BANCORP	3,860.08	5,843.93	0	0.00
417	CUSIP # 701877102 PARSLEY ENERGY INC	3,903.12	3,005.35	0	0.00
77	CUSIP # 713448108 PEPSICO INC	10,672.20	10,466.89	0	0.00
153	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	5,296.86	5,565.09	0	0.00
253	CUSIP # 717081103 PFIZER INC	9,285.10	9,891.03	0	0.00

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115	CUSIP # 718546104 PHILLIPS 66	5,961.60	7,638.80	0	0.00
263	CUSIP # 72147K108 PILGRIMS PRIDE CORP	3,935.80	6,131.24	0	0.00
85	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	7,309.15	8,403.78	0	46.75
54	CUSIP # 729132100 PLEXUS CORP	3,814.02	3,782.18	0	0.00
67	CUSIP # 74144T108 T ROWE PRICE GROUP INC	8,590.74	8,158.06	0	0.00
63	CUSIP # 741511109 PRICESMART INC	4,186.35	4,145.05	0	0.00
53	CUSIP # 74460D109 PUBLIC STORAGE INC	11,804.16	11,314.08	0	0.00
131	CUSIP # 745867101 PULTEGROUP INC	6,063.99	3,397.96	0	15.72
17	CUSIP # 74838J101 QUIDEL CORP	3,729.46	1,615.24	0	0.00
38	CUSIP # 758750103 REGAL BELOIT CORP	3,567.06	3,056.85	0	11.40
13	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	7,277.14	4,422.00	0	0.00
47	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,795.88	4,081.25	0	0.00
84	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,446.96	4,300.82	0	0.00
119	CUSIP # 778296103 ROSS STORES INC	11,105.08	10,961.09	0	0.00

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79	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	3,992.66	2,972.02	0	0.00
34	CUSIP # 78709Y105 SAIA INC	4,288.76	3,113.22	0	0.00
304	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	2,641.76	2,545.72	0	0.00
33	CUSIP # 800013104 SANDERSON FARMS INC	3,893.01	3,968.73	0	0.00
76	CUSIP # 806407102 HENRY SCHEIN INC	4,467.28	4,816.67	0	0.00
45	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	4,372.20	3,555.86	0	10.35
32	CUSIP # 833034101 SNAP-ON INC	4,708.16	4,596.31	0	0.00
242	CUSIP # 844741108 SOUTHWEST AIRLINES	9,075.00	10,622.25	0	0.00
185	CUSIP # 848577102 SPIRIT AIRLINES INC	2,978.50	2,463.72	0	0.00
171	CUSIP # 858119100 STEEL DYNAMICS INC	4,895.73	5,093.90	0	42.75
39	CUSIP # 858586100 STEPAN CO	4,251.00	4,047.38	0	0.00
56	CUSIP # 863667101 STRYKER CORP	11,668.72	11,215.79	0	32.20
119	CUSIP # 871237103 SYKES ENTERPRISES INC	4,070.99	4,044.21	0	0.00
37	CUSIP # 87162W100 SYNNEX CORPORATION	5,182.22	3,259.32	0	0.00

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186	CUSIP # 871829107 SYSCO CORPORATION	11,572.92	11,596.26	0	0.00
201	CUSIP # 872540109 TJX COMPANIES INC	11,185.65	10,332.84	0	0.00
79	CUSIP # 872590104 T-MOBILE US INC	9,034.44	5,799.41	0	0.00
224	CUSIP # 87265H109 TRI POINTE GROUP INC	4,063.36	2,339.69	0	0.00
32	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	5,287.04	3,934.13	0	0.00
39	CUSIP # 875372203 TANDEM DIABETES CARE INC	4,426.50	2,539.57	0	0.00
85	CUSIP # 87612E106 TARGET CORPORATION	13,380.70	10,087.96	0	0.00
162	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,987.28	3,963.42	0	0.00
56	CUSIP # 88162G103 TETRA TECH INC	5,348.00	4,761.78	0	0.00
73	CUSIP # 882681109 TEXAS ROADHOUSE	4,437.67	3,776.55	0	0.00
277	CUSIP # 90184L102 TWITTER INC	12,326.50	8,634.06	0	0.00
138	CUSIP # 902494103 TYSON FOODS INC CL A	8,208.24	8,258.58	0	0.00
77	CUSIP # 90278Q108 UFP INDUSTRIES INC	4,351.27	2,719.66	0	0.00
22	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,927.56	5,387.02	0	0.00

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21	CUSIP # 904708104 UNIFIRST CORP	3,976.77	3,045.90	0	0.00
106	CUSIP # 911684108 US CELLULAR	3,130.18	4,222.01	0	0.00
455	CUSIP # 912909108 UNITED STATES STEEL CORP	3,339.70	3,871.80	0	0.00
34	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	10,600.18	8,376.88	0	0.00
216	CUSIP # 917047102 URBAN OUTFITTERS INC	4,494.96	4,370.98	0	0.00
35	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	9,524.20	7,841.34	0	0.00
215	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	3,347.55	3,965.93	0	0.00
19	CUSIP # 929236107 WD-40 CO	3,596.89	3,685.79	0	0.00
85	CUSIP # 931142103 WAL-MART STORES INC	11,892.35	10,272.61	0	0.00
195	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	7,004.40	10,479.89	0	0.00
67	CUSIP # 93148P102 WALKER & DUNLOP INC	3,551.00	3,497.98	0	0.00
25	CUSIP # 942622200 WATSCO INC CL A	5,822.25	4,564.73	0	0.00
54	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,883.76	2,824.52	0	0.00
17	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	4,291.82	3,940.25	0	0.00

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131	CUSIP # 989701107 ZIONS BANCORPORATION	3,827.82	4,806.37	0	0.00
		1,090,519.98	1,000,417.47	28	943.87
	FOREIGN STOCK				
56	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	9,135.28	8,608.31	0	0.00
185	CUSIP # 064149107 BANK OF NOVA SCOTIA	7,679.35	9,395.31	0	0.00
196	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	7,085.40	7,252.86	0	0.00
76	CUSIP # 12637N204 CSL LTD SPONSORED ADR	7,858.40	7,449.09	0	36.86
45	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	8,436.83	7,441.93	0	0.00
396	CUSIP # 26874R108 ENI SPA (ADR)	6,153.84	10,657.10	0	82.03
527	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	7,409.62	9,191.54	0	0.00
117	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	7,988.76	8,516.04	0	0.00
359	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	8,323.92	8,411.14	0	0.00
298	CUSIP # 438128308 HONDA MOTORS LTD ADR	7,062.60	7,796.92	0	0.00
161	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	7,967.89	6,643.19	0	0.00

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576	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	8,023.68	9,580.79	0	0.00
512	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	6,430.72	7,748.16	0	0.00
120	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	7,818.00	6,150.59	0	0.00
292	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	7,416.80	7,993.69	0	0.00
130	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	9,217.00	6,588.55	0	0.00
328	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,776.48	7,183.08	0	0.00
116	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	8,053.88	6,008.80	0	0.00
136	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	8,213.04	7,385.17	0	0.00
176	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	7,534.56	7,258.98	0	0.00
233	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	5,864.61	11,108.48	0	0.00
342	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	8,519.22	7,249.49	0	0.00
262	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	8,588.36	7,347.58	0	0.00
110	CUSIP # 835699307 SONY CORPORATION ADR	8,442.50	7,648.51	0	0.00

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452	CUSIP # 867224107 SUNCOR ENERGY INC	5,527.96	10,634.36	0	0.00
198	CUSIP # 89151E109 TOTAL SA SPON ADR	6,791.40	9,492.85	0	127.69
326	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	6,826.44	8,720.32	0	0.00
479	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	8,497.46	8,871.58	0	0.00
36	CUSIP # G1151C101 ACCENTURE PLC	8,135.64	7,323.26	0	0.00
36	CUSIP # G5494J103 LINDE PLC	8,572.68	7,515.59	0	0.00
		230,352.32	243,173.26	6	246.58
	MUTUAL FUNDS - FIXED INCOME				
2,136	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	57,928.32	61,541.43	1	0.00
1,786	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	38,827.64	40,434.84	1	0.00
1,705	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	215,682.50	198,236.88	5	0.00
3,119	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	420,160.49	393,791.64	11	0.00
2,503	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	304,915.46	273,909.66	8	0.00

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1,402	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	117,627.80	112,937.72	3	0.00
5,512	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	608,524.80	590,200.65	15	0.00
1,895	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	115,234.95	105,691.91	3	0.00
5,338	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	267,487.18	267,802.43	7	0.00
5,276	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	156,538.92	147,809.20	4	0.00
1,382	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	36,816.48	37,366.00	1	0.00
		2,339,744.54	2,229,722.36	59	0.00
MUTUAL FUNDS - EQUITY					
378	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	38,559.78	39,292.28	1	0.00
456	CUSIP # 78463V107 SPDR GOLD TRUST	80,766.72	63,926.16	2	0.00
2,888	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	124,877.12	118,920.75	3	0.00
		244,203.62	222,139.19	6	0.00



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SHORT TERM INVESTMENTS					
218,421.51	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	218,421.51	218,421.51	4	0.00
		218,421.51	218,421.51	4	0.00
COMMON STOCK					
174	CUSIP # 000957100 ABM INDUSTRIES INC	6,378.84	6,105.18	0	32.19
480	CUSIP # 00206R102 AT&T INC	13,684.80	14,483.51	0	0.00
82	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	24,424.52	18,498.46	0	109.88
14	CUSIP # 02079K305 ALPHABET INC	20,518.40	18,617.93	0	0.00
50	CUSIP # 023436108 AMEDISYS INC	11,821.50	6,852.34	0	0.00
579	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	8,574.99	6,826.71	0	0.00
88	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	5,942.64	9,348.35	0	0.00
55	CUSIP # 036752103 ANTHEM INC	14,772.45	16,157.74	0	0.00
100	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	7,479.00	4,552.56	0	0.00
128	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	12,473.60	6,431.42	0	0.00

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133	CUSIP # 053015103 AUTO DATA PROCESSING INC.	18,552.17	21,081.49	0	123.76
18	CUSIP # 053332102 AUTOZONE INC	21,197.52	17,274.68	0	0.00
251	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	10,750.33	6,334.71	0	0.00
162	CUSIP # 062540109 BANK OF HAWAII CORP	8,184.24	10,867.93	0	0.00
269	CUSIP # 06417N103 BANK OZK	5,735.08	6,506.29	0	0.00
81	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	17,248.14	16,333.45	0	0.00
227	CUSIP # 086516101 BEST BUY INC	25,262.83	15,021.83	1	127.60
212	CUSIP # 104674106 BRADY CORP CL A	8,484.24	9,410.18	0	0.00
337	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	20,317.73	20,873.23	0	0.00
171	CUSIP # 12514G108 CDW CORP OF DELAWARE	20,439.63	19,659.73	0	0.00
77	CUSIP # 125523100 CIGNA CORP	13,044.57	15,313.24	0	0.00
730	CUSIP # 12653C108 CNX RESOURCES CORP	6,891.20	5,194.25	0	0.00
228	CUSIP # 15135B101 GENTENE CORPORATION	13,299.24	14,087.75	0	0.00
187	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	6,758.18	4,590.05	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
162	CUSIP # 166764100 CHEVRON CORP	11,664.00	16,198.06	0	0.00
305	CUSIP # 171798101 CIMAREX ENERGY CO	7,420.65	5,099.82	0	0.00
74	CUSIP # 172908105 CINTAS CORP	24,629.42	15,021.71	0	0.00
255	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	17,702.10	15,322.02	0	0.00
146	CUSIP # 19247A100 COHEN & STEERS INC	8,138.04	7,343.46	0	0.00
123	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	10,698.54	10,881.90	0	0.00
163	CUSIP # 20605P101 CONCHO RESOURCES INC	7,191.56	9,521.07	0	0.00
345	CUSIP # 20825C104 CONOCO/PHILLIPS	11,329.80	14,607.53	0	0.00
238	CUSIP # 217204106 COPART INC	25,028.08	19,910.62	1	0.00
65	CUSIP # 22160K105 COSTCO WHOLESALE CORP	23,075.00	15,784.98	0	0.00
84	CUSIP # 231021106 CUMMINS INC	17,737.44	14,607.41	0	0.00
111	CUSIP # 231561101 CURTISS WRIGHT CORP	10,351.86	12,629.04	0	18.87
151	CUSIP # 23331A109 D R HORTON INC	11,420.13	5,688.08	0	0.00
131	CUSIP # 237194105 DARDEN RESTAURANTS INC	13,196.94	7,878.71	0	0.00

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126	CUSIP # 244199105 DEERE & CO	27,925.38	20,791.90	1	95.76
517	CUSIP # 247361702 DELTA AIR LINES INC	15,809.86	18,244.70	0	0.00
201	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	6,054.12	6,005.52	0	0.00
203	CUSIP # 253393102 DICKS SPORTING GOODS INC	11,749.64	3,864.06	0	0.00
245	CUSIP # 254067101 DILLARDS INC	8,947.40	9,262.03	0	36.75
196	CUSIP # 254543101 DIODES INC	11,064.20	9,380.02	0	0.00
104	CUSIP # 256677105 DOLLAR GENERAL CORP	21,800.48	12,884.02	0	0.00
181	CUSIP # 26441C204 DUKE ENERGY CORPORATION	16,029.36	15,904.50	0	0.00
286	CUSIP # 26875P101 EOG RESOURCES INC	10,278.84	13,025.66	0	0.00
193	CUSIP # 268948106 EAGLE BANCORP INC	5,170.47	8,191.69	0	0.00
110	CUSIP # 285512109 ELECTRONIC ARTS INC	14,345.10	11,758.96	0	0.00
127	CUSIP # 29084Q100 EMCOR GROUP INC	8,599.17	9,630.77	0	0.00
209	CUSIP # 29355A107 ENPHASE ENERGY INC	17,261.31	6,485.26	0	0.00
28	CUSIP # 29444U700 EQUINIX INC	21,283.64	16,655.32	0	0.00

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196	CUSIP # 294628102 EQUITY COMMONWEALTH	5,219.48	6,234.92	0	686.00
52	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,934.56	8,929.65	0	0.00
354	CUSIP # 30161Q104 EXELIXIS INC	8,655.30	6,387.77	0	0.00
130	CUSIP # 302130109 EXPEDITORS INTL WASH INC	11,767.60	8,594.88	0	0.00
123	CUSIP # 30214U102 EXPONENT INC	8,859.69	8,507.00	0	0.00
175	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,909.25	9,393.09	0	0.00
21	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	6,694.38	8,989.94	0	8.40
72	CUSIP # 34959E109 FORTINET INC	8,482.32	7,876.01	0	0.00
102	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	10,769.16	7,832.40	0	0.00
385	CUSIP # 371901109 GENTEX CORP	9,913.75	8,272.53	0	0.00
208	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	10,300.16	11,082.78	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	7,273.98	8,877.42	0	0.00
204	CUSIP # 40412C101 HCA HOLDINGS INC	25,434.72	21,943.59	1	0.00
153	CUSIP # 427866108 HERSHEY CO	21,931.02	21,570.27	0	0.00

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300	CUSIP # 440452100 HORMEL FOODS CORP	14,667.00	13,019.49	0	0.00
778	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	8,394.62	10,348.92	0	0.00
178	CUSIP # 441593100 HOULIHAN LOKEY INC	10,510.90	8,963.04	0	0.00
132	CUSIP # 443320106 HUB GROUP INC CL A	6,625.74	5,465.06	0	0.00
37	CUSIP # 444859102 HUMANA INC	15,313.93	13,333.68	0	23.13
202	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	11,429.16	9,275.76	0	0.00
144	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	14,652.00	5,096.86	0	0.00
242	CUSIP # 458140100 INTEL CORPORATION	12,530.76	12,235.49	0	0.00
206	CUSIP # 458334109 INTER PARFUMS	7,694.10	11,072.36	0	0.00
237	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	11,454.21	11,304.50	0	0.00
578	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	9,635.26	11,352.51	0	0.00
78	CUSIP # 466032109 J&J SNACK FOODS	10,170.42	10,345.15	0	44.85
770	CUSIP # 477143101 JETBLUE AIRWAYS CORP	8,724.10	8,259.64	0	0.00
201	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	8,180.70	5,969.91	0	0.00

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414	CUSIP # 49926D109 KNOWLES CORP	6,168.60	8,087.94	0	0.00
48	CUSIP # 50187A107 LHC GROUP LLC	10,202.88	5,431.67	0	0.00
85	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	14,436.40	16,369.60	0	0.00
64	CUSIP # 513847103 LANCASTER COLONY CORP	11,443.20	9,981.95	0	0.00
88	CUSIP # 515098101 LANDSTAR SYSTEMS INC	11,043.12	9,384.77	0	0.00
136	CUSIP # 526057104 LENNAR CORPORATION	11,108.48	6,260.71	0	0.00
121	CUSIP # 532457108 LILLY ELI & COMPANY	17,910.42	16,124.37	0	0.00
66	CUSIP # 536797103 LITHIA MOTORS INC	15,044.04	4,741.03	0	0.00
54	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	20,697.12	20,909.39	0	0.00
177	CUSIP # 552676108 MDC HOLDINGS INC	8,336.70	5,160.43	0	0.00
115	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	7,277.20	7,880.91	0	0.00
402	CUSIP # 556269108 STEVEN MADDEN LTD	7,839.00	9,752.76	0	0.00
145	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	9,987.60	8,828.36	0	0.00
1,371	CUSIP # 565849106 MARATHON OIL CORPORATION	5,607.39	4,933.54	0	0.00

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20	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	9,631.80	5,185.20	0	0.00
743	CUSIP # 576485205 MATADOR RESOURCES CO	6,137.18	2,367.46	0	0.00
141	CUSIP # 577933104 MAXIMUS INC	9,645.81	9,228.55	0	0.00
281	CUSIP # 595112103 MICRON TECHNOLOGY INC	13,195.76	10,571.51	0	0.00
82	CUSIP # 608190104 MOHAWK INDUSTRIES INC	8,002.38	7,426.12	0	0.00
56	CUSIP # 60855R100 MOLINA HEALTHCARE INC	10,250.24	7,577.08	0	0.00
286	CUSIP # 61174X109 MONSTER BEVERAGE CORP	22,937.20	18,033.05	0	0.00
608	CUSIP # 626717102 MURPHY OIL CORP	5,423.36	4,042.55	0	0.00
305	CUSIP # 629377508 NRG ENERGY INC	9,375.70	10,615.24	0	0.00
3	CUSIP # 62944T105 NVR INC	12,249.36	7,607.52	0	0.00
163	CUSIP # 635017106 NATIONAL BEVERAGE	11,085.63	7,501.72	0	0.00
25	CUSIP # 651587107 NEWMARKET CORP	8,558.00	11,449.75	0	47.50
235	CUSIP # 651639106 NEWMONT MINING CORP	14,910.75	10,388.16	0	0.00
65	CUSIP # 666807102 NORTHROP GRUMMAN CORP	20,506.85	17,695.17	0	0.00

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203	CUSIP # 670346105 NUCOR CORPORATION	9,106.58	9,545.37	0	81.71
515	CUSIP # 680223104 OLD REPUBLIC INTL CORP	7,591.10	9,830.40	0	0.00
182	CUSIP # 681919106 OMNICOM GROUP INC	9,009.00	12,187.52	0	118.30
597	CUSIP # 682680103 ONEOK INC	15,510.06	13,152.97	0	0.00
117	CUSIP # 688239201 OSHKOSH CORPORATION	8,599.50	9,624.68	0	0.00
508	CUSIP # 69327R101 PDC ENERGY INC	6,296.66	4,022.68	0	0.00
175	CUSIP # 693656100 PVH CORP	10,437.00	5,901.06	0	0.00
194	CUSIP # 693718108 PACCAR INC	16,544.32	15,077.26	0	0.00
291	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	5,860.74	8,056.96	0	0.00
426	CUSIP # 695263103 PACWEST BANCORP	7,276.08	9,492.93	0	0.00
786	CUSIP # 701877102 PARSLEY ENERGY INC	7,356.96	5,426.58	0	0.00
150	CUSIP # 713448108 PEPSICO INC	20,790.00	20,130.13	0	0.00
340	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	11,770.80	10,592.07	0	0.00
443	CUSIP # 717081103 PFIZER INC	16,258.10	17,189.35	0	0.00

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202	CUSIP # 718546104 PHILLIPS 66	10,471.68	13,266.16	0	0.00
587	CUSIP # 72147K108 PILGRIMS PRIDE CORP	8,784.46	13,006.08	0	0.00
148	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	12,726.52	13,652.25	0	81.40
141	CUSIP # 729132100 PLEXUS CORP	9,958.83	8,885.22	0	0.00
117	CUSIP # 74144T108 T ROWE PRICE GROUP INC	15,001.74	14,342.00	0	0.00
164	CUSIP # 741511109 PRICESMART INC	10,897.80	10,118.33	0	0.00
103	CUSIP # 74460D109 PUBLIC STORAGE INC	22,940.16	21,101.04	0	0.00
247	CUSIP # 745867101 PULTEGROUP INC	11,433.63	5,747.17	0	29.64
44	CUSIP # 74838J101 QUIDEL CORP	9,652.72	3,699.86	0	0.00
72	CUSIP # 758750103 REGAL BELOIT CORP	6,758.64	6,034.82	0	21.60
23	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	12,874.94	8,461.18	0	0.00
88	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,979.52	7,756.85	0	0.00
188	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	9,952.72	9,127.56	0	0.00
233	CUSIP # 778296103 ROSS STORES INC	21,743.56	20,179.02	0	0.00

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152	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,682.08	5,598.75	0	0.00
89	CUSIP # 78709Y105 SAIA INC	11,226.46	7,179.24	0	0.00
792	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	6,882.48	5,579.49	0	0.00
86	CUSIP # 800013104 SANDERSON FARMS INC	10,145.42	9,831.29	0	0.00
170	CUSIP # 806407102 HENRY SCHEIN INC	9,992.60	10,691.42	0	0.00
118	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	11,464.88	8,550.71	0	27.14
61	CUSIP # 833034101 SNAP-ON INC	8,974.93	8,497.41	0	0.00
424	CUSIP # 844741108 SOUTHWEST AIRLINES	15,900.00	18,148.86	0	0.00
355	CUSIP # 848577102 SPIRIT AIRLINES INC	5,715.50	3,651.09	0	0.00
322	CUSIP # 858119100 STEEL DYNAMICS INC	9,218.86	9,278.35	0	80.50
102	CUSIP # 858586100 STEPAN CO	11,118.00	10,063.20	0	0.00
110	CUSIP # 863667101 STRYKER CORP	22,920.70	21,376.26	0	63.25
228	CUSIP # 871237103 SYKES ENTERPRISES INC	7,799.88	7,880.04	0	0.00
70	CUSIP # 87162W100 SYNNEX CORPORATION	9,804.20	5,711.27	0	0.00

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363	CUSIP # 871829107 SYSCO CORPORATION	22,585.86	19,853.45	0	0.00
392	CUSIP # 872540109 TJX COMPANIES INC	21,814.80	19,315.04	0	0.00
139	CUSIP # 872590104 T-MOBILE US INC	15,896.04	9,802.26	0	0.00
430	CUSIP # 87265H109 TRI POINTE GROUP INC	7,800.20	4,468.96	0	0.00
71	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,730.62	8,662.06	0	0.00
100	CUSIP # 875372203 TANDEM DIABETES CARE INC	11,350.00	6,132.48	0	0.00
165	CUSIP # 87612E106 TARGET CORPORATION	25,974.30	18,717.21	1	0.00
318	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,863.92	8,302.06	0	0.00
125	CUSIP # 88162G103 TETRA TECH INC	11,937.50	10,453.95	0	0.00
189	CUSIP # 882681109 TEXAS ROADHOUSE	11,489.31	8,699.70	0	0.00
487	CUSIP # 90184L102 TWITTER INC	21,671.50	14,945.54	0	0.00
243	CUSIP # 902494103 TYSON FOODS INC CL A	14,453.64	13,969.73	0	0.00
200	CUSIP # 90278Q108 UFP INDUSTRIES INC	11,302.00	6,885.55	0	0.00
49	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,975.02	11,251.15	0	0.00

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55	CUSIP # 904708104 UNIFIRST CORP	10,415.35	8,059.26	0	0.00
205	CUSIP # 911684108 US CELLULAR	6,053.65	7,872.75	0	0.00
875	CUSIP # 912909108 UNITED STATES STEEL CORP	6,422.50	7,901.80	0	0.00
67	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	20,888.59	17,111.97	0	0.00
415	CUSIP # 917047102 URBAN OUTFITTERS INC	8,636.15	8,556.39	0	0.00
68	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	18,504.16	14,995.32	0	0.00
414	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	6,445.98	8,207.82	0	0.00
50	CUSIP # 929236107 WD-40 CO	9,465.50	9,595.36	0	0.00
166	CUSIP # 931142103 WAL-MART STORES INC	23,225.06	19,965.59	0	0.00
342	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	12,284.64	18,536.36	0	0.00
124	CUSIP # 93148P102 WALKER & DUNLOP INC	6,572.00	7,013.59	0	0.00
56	CUSIP # 942622200 WATSCO INC CL A	13,041.84	9,947.17	0	0.00
121	CUSIP # 969904101 WILLIAMS-SONOMA INC	10,943.24	5,371.44	0	0.00
39	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	9,845.94	8,938.08	0	0.00

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247	CUSIP # 989701107 ZIONS BANCORPORATION	7,217.34	8,327.16	0	0.00
		2,190,515.27	1,926,577.04	44	1,858.23
FOREIGN STOCK					
160	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	26,100.80	22,965.90	1	0.00
500	CUSIP # 064149107 BANK OF NOVA SCOTIA	20,755.00	24,829.56	0	0.00
531	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	19,195.65	19,129.31	0	0.00
211	CUSIP # 12637N204 CSL LTD SPONSORED ADR	21,817.40	20,524.63	0	102.34
122	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	22,873.17	20,055.06	0	0.00
1,069	CUSIP # 26874R108 ENI SPA (ADR)	16,612.26	27,775.37	0	221.43
1,423	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	20,007.38	24,062.58	0	0.00
326	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	22,259.28	22,422.45	0	0.00
1,002	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	23,232.77	22,347.96	0	0.00
806	CUSIP # 438128308 HONDA MOTORS LTD ADR	19,102.20	22,131.26	0	0.00
453	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	22,418.97	18,599.00	0	0.00

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1,590	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	22,148.70	25,179.92	0	0.00
1,414	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	17,759.84	21,255.58	0	0.00
325	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	21,173.75	15,758.30	0	0.00
806	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	20,472.40	20,387.20	0	0.00
377	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	26,729.30	19,123.21	1	0.00
906	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	18,717.96	20,614.31	0	0.00
315	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	21,870.45	16,519.09	0	0.00
367	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	22,163.13	18,747.30	0	0.00
485	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	20,762.85	20,029.23	0	0.00
630	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	15,857.10	28,372.33	0	0.00
944	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	23,515.04	19,235.71	0	0.00
723	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	23,699.94	20,073.91	0	0.00
298	CUSIP # 835699307 SONY CORPORATION ADR	22,871.50	20,236.59	0	0.00

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1,222	CUSIP # 867224107 SUNCOR ENERGY INC	14,945.06	25,832.49	0	0.00
536	CUSIP # 89151E109 TOTAL SA SPON ADR	18,384.80	25,164.90	0	345.65
900	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	18,846.00	22,856.86	0	0.00
1,302	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	23,097.48	22,341.65	0	0.00
96	CUSIP # G1151C101 ACCENTURE PLC	21,695.04	19,112.98	0	0.00
97	CUSIP # G5494J103 LINDE PLC	23,098.61	19,843.79	0	0.00
		632,183.83	645,528.43	13	669.42
MUTUAL FUNDS - FIXED INCOME					
2,564	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	69,535.68	70,846.76	1	0.00
1,117	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	141,300.50	131,743.15	3	0.00
1,702	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	229,276.42	216,966.83	5	0.00
1,127	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	137,291.14	124,747.18	3	0.00
2,481	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	273,902.40	267,307.19	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,516	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	92,187.96	83,986.54	2	0.00
2,746	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	137,602.06	137,640.13	3	0.00
5,542	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	164,431.14	154,648.32	3	0.00
3,319	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	88,418.16	90,145.33	2	0.00
		1,333,945.46	1,278,031.43	27	0.00
	MUTUAL FUNDS - EQUITY				
1,135	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	115,781.35	116,775.95	2	0.00
957	CUSIP # 78463V107 SPDR GOLD TRUST	169,503.84	133,834.38	3	0.00
7,513	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	324,862.12	305,648.07	7	0.00
		610,147.31	556,258.40	12	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
147,797.75	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	147,797.75	147,797.75	3	0.00
		147,797.75	147,797.75	3	0.00
COMMON STOCK					
258	CUSIP # 000957100 ABM INDUSTRIES INC	9,458.28	9,515.12	0	47.73
688	CUSIP # 00206R102 AT&T INC	19,614.88	21,239.78	0	0.00
127	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	37,828.22	30,448.59	1	170.18
22	CUSIP # 02079K305 ALPHABET INC	32,243.20	30,572.24	1	0.00
73	CUSIP # 023436108 AMEDISYS INC	17,259.39	11,213.11	0	0.00
858	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,706.98	11,897.96	0	0.00
130	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	8,778.90	13,372.09	0	0.00
79	CUSIP # 036752103 ANTHEM INC	21,218.61	23,119.42	0	0.00
149	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	11,143.71	7,112.73	0	0.00
164	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	15,981.80	12,125.43	0	0.00

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207	CUSIP # 053015103 AUTO DATA PROCESSING INC.	28,874.43	33,127.13	0	182.91
27	CUSIP # 053332102 AUTOZONE INC	31,796.28	25,568.01	1	0.00
372	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	15,932.76	10,281.74	0	0.00
206	CUSIP # 062540109 BANK OF HAWAII CORP	10,407.12	14,743.34	0	0.00
399	CUSIP # 06417N103 BANK OZK	8,506.68	10,575.65	0	0.00
117	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	24,913.98	23,732.67	0	0.00
352	CUSIP # 086516101 BEST BUY INC	39,174.08	27,033.48	1	188.10
270	CUSIP # 104674106 BRADY CORP CL A	10,805.40	12,207.03	0	0.00
523	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	31,531.67	32,669.24	1	0.00
265	CUSIP # 12514G108 CDW CORP OF DELAWARE	31,675.45	32,623.02	1	0.00
111	CUSIP # 125523100 CIGNA CORP	18,804.51	21,848.98	0	0.00
1,082	CUSIP # 12653C108 CNX RESOURCES CORP	10,214.08	8,168.37	0	0.00
327	CUSIP # 15135B101 GENTENE CORPORATION	19,073.91	20,383.62	0	0.00
277	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	10,010.78	7,048.91	0	0.00

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233	CUSIP # 166764100 CHEVRON CORP	16,776.00	24,085.35	0	0.00
428	CUSIP # 171798101 CIMAREX ENERGY CO	10,413.24	8,438.03	0	0.00
115	CUSIP # 172908105 CINTAS CORP	38,275.45	27,063.22	1	0.00
366	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	25,407.72	22,829.35	0	0.00
186	CUSIP # 19247A100 COHEN & STEERS INC	10,367.64	10,464.09	0	0.00
180	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	15,656.40	16,511.03	0	0.00
228	CUSIP # 20605P101 CONCHO RESOURCES INC	10,059.36	14,592.65	0	0.00
495	CUSIP # 20825C104 CONOCO/PHILLIPS	16,255.80	25,133.58	0	0.00
369	CUSIP # 217204106 COPART INC	38,804.04	32,842.29	1	0.00
101	CUSIP # 22160K105 COSTCO WHOLESALE CORP	35,855.00	26,016.54	1	0.00
120	CUSIP # 231021106 CUMMINS INC	25,339.20	21,686.09	0	0.00
162	CUSIP # 231561101 CURTISS WRIGHT CORP	15,108.12	19,062.23	0	27.54
212	CUSIP # 23331A109 D R HORTON INC	16,033.56	9,255.52	0	0.00
191	CUSIP # 237194105 DARDEN RESTAURANTS INC	19,241.34	14,804.13	0	0.00

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196	CUSIP # 244199105 DEERE & CO	43,439.48	34,089.68	1	148.96
742	CUSIP # 247361702 DELTA AIR LINES INC	22,690.36	28,781.90	0	0.00
281	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	8,463.72	8,891.54	0	0.00
285	CUSIP # 253393102 DICKS SPORTING GOODS INC	16,495.80	6,916.70	0	0.00
363	CUSIP # 254067101 DILLARDS INC	13,256.76	14,476.94	0	54.45
250	CUSIP # 254543101 DIODES INC	14,112.50	12,855.06	0	0.00
161	CUSIP # 256677105 DOLLAR GENERAL CORP	33,748.82	20,848.77	1	0.00
260	CUSIP # 26441C204 DUKE ENERGY CORPORATION	23,025.60	22,917.93	0	0.00
411	CUSIP # 26875P101 EOG RESOURCES INC	14,771.34	24,042.27	0	0.00
286	CUSIP # 268948106 EAGLE BANCORP INC	7,661.94	11,708.04	0	0.00
158	CUSIP # 285512109 ELECTRONIC ARTS INC	20,604.78	17,446.96	0	0.00
178	CUSIP # 29084Q100 EMCOR GROUP INC	12,052.38	13,827.40	0	0.00
266	CUSIP # 29355A107 ENPHASE ENERGY INC	21,968.94	8,788.35	0	0.00
44	CUSIP # 29444U700 EQUINIX INC	33,445.72	27,201.50	1	0.00

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291	CUSIP # 294628102 EQUITY COMMONWEALTH	7,749.33	9,270.80	0	1,018.50
75	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	15,771.00	13,410.55	0	0.00
495	CUSIP # 30161Q104 EXELIXIS INC	12,102.75	8,886.62	0	0.00
190	CUSIP # 302130109 EXPEDITORS INTL WASH INC	17,198.80	13,205.46	0	0.00
156	CUSIP # 30214U102 EXPONENT INC	11,236.68	11,307.59	0	0.00
245	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,472.95	13,564.68	0	0.00
29	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	9,244.62	13,165.67	0	11.20
105	CUSIP # 34959E109 FORTINET INC	12,370.05	11,641.94	0	0.00
148	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	15,625.84	12,120.12	0	0.00
562	CUSIP # 371901109 GENTEX CORP	14,471.50	12,620.14	0	0.00
303	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	15,004.56	16,593.02	0	0.00
27	CUSIP # 384637104 GRAHAM HOLDINGS CO	10,910.97	13,901.66	0	0.00
317	CUSIP # 40412C101 HCA HOLDINGS INC	39,523.56	35,791.72	1	0.00
237	CUSIP # 427866108 HERSHEY CO	33,971.58	33,866.50	1	0.00

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431	CUSIP # 440452100 HORMEL FOODS CORP	21,071.59	19,330.30	0	0.00
1,090	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	11,761.10	15,063.91	0	0.00
228	CUSIP # 441593100 HOULIHAN LOKEY INC	13,463.40	11,745.91	0	0.00
196	CUSIP # 443320106 HUB GROUP INC CL A	9,838.22	8,560.89	0	0.00
54	CUSIP # 444859102 HUMANA INC	22,350.06	19,857.18	0	33.75
257	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	14,541.06	12,137.30	0	0.00
184	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	18,722.00	9,426.42	0	0.00
348	CUSIP # 458140100 INTEL CORPORATION	18,019.44	18,184.02	0	0.00
263	CUSIP # 458334109 INTER PARFUMS	9,823.05	14,727.85	0	0.00
303	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	14,643.99	14,797.53	0	0.00
843	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	14,052.81	17,094.18	0	0.00
100	CUSIP # 466032109 J&J SNACK FOODS	13,039.00	13,587.66	0	57.50
1,079	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,225.07	13,248.60	0	0.00
282	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	11,477.40	9,075.09	0	0.00

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613	CUSIP # 49926D109 KNOWLES CORP	9,133.70	11,756.95	0	0.00
67	CUSIP # 50187A107 LHC GROUP LLC	14,241.52	7,924.54	0	0.00
123	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	20,890.32	23,681.80	0	0.00
93	CUSIP # 513847103 LANCASTER COLONY CORP	16,628.40	14,341.26	0	0.00
129	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,188.21	14,346.55	0	0.00
191	CUSIP # 526057104 LENNAR CORPORATION	15,600.88	10,184.26	0	0.00
187	CUSIP # 532457108 LILLY ELI & COMPANY	27,679.74	25,753.58	0	0.00
84	CUSIP # 536797103 LITHIA MOTORS INC	19,146.96	8,850.30	0	0.00
84	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	32,195.52	33,075.68	1	0.00
262	CUSIP # 552676108 MDC HOLDINGS INC	12,340.20	8,348.29	0	0.00
161	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	10,188.08	11,420.35	0	0.00
513	CUSIP # 556269108 STEVEN MADDEN LTD	10,003.50	12,715.57	0	0.00
185	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	12,742.80	11,191.16	0	0.00
1,921	CUSIP # 565849106 MARATHON OIL CORPORATION	7,856.89	6,842.41	0	0.00

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29	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	13,966.11	7,794.67	0	0.00
1,101	CUSIP # 576485205 MATADOR RESOURCES CO	9,094.26	3,355.47	0	0.00
205	CUSIP # 577933104 MAXIMUS INC	14,024.05	13,860.34	0	0.00
404	CUSIP # 595112103 MICRON TECHNOLOGY INC	18,971.84	16,013.55	0	0.00
116	CUSIP # 608190104 MOHAWK INDUSTRIES INC	11,320.44	12,302.41	0	0.00
81	CUSIP # 60855R100 MOLINA HEALTHCARE INC	14,826.24	11,242.99	0	0.00
444	CUSIP # 61174X109 MONSTER BEVERAGE CORP	35,608.80	29,343.72	1	0.00
852	CUSIP # 626717102 MURPHY OIL CORP	7,599.84	5,739.65	0	0.00
444	CUSIP # 629377508 NRG ENERGY INC	13,648.56	15,957.51	0	0.00
4	CUSIP # 62944T105 NVR INC	16,332.48	10,237.34	0	0.00
208	CUSIP # 635017106 NATIONAL BEVERAGE	14,146.08	10,158.85	0	0.00
36	CUSIP # 651587107 NEWMARKET CORP	12,323.52	16,379.34	0	66.50
337	CUSIP # 651639106 NEWMONT MINING CORP	21,382.65	15,099.31	0	0.00
100	CUSIP # 666807102 NORTHROP GRUMMAN CORP	31,549.00	29,185.16	1	0.00

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284	CUSIP # 670346105 NUCOR CORPORATION	12,740.24	13,428.67	0	114.31
721	CUSIP # 680223104 OLD REPUBLIC INTL CORP	10,627.54	14,143.44	0	0.00
265	CUSIP # 681919106 OMNICOM GROUP INC	13,117.50	17,388.89	0	167.05
926	CUSIP # 682680103 ONEOK INC	24,057.48	22,445.19	0	0.00
164	CUSIP # 688239201 OSHKOSH CORPORATION	12,054.00	14,003.48	0	0.00
752	CUSIP # 69327R101 PDC ENERGY INC	9,321.04	6,162.91	0	0.00
245	CUSIP # 693656100 PVH CORP	14,611.80	13,153.12	0	0.00
278	CUSIP # 693718108 PACCAR INC	23,707.84	22,221.69	0	0.00
432	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	8,700.48	11,916.23	0	0.00
597	CUSIP # 695263103 PACWEST BANCORP	10,196.76	14,766.12	0	0.00
1,101	CUSIP # 701877102 PARSLEY ENERGY INC	10,305.36	7,830.12	0	0.00
233	CUSIP # 713448108 PEPSICO INC	32,293.80	31,665.18	1	0.00
497	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	17,206.14	17,737.49	0	0.00
636	CUSIP # 717081103 PFIZER INC	23,341.20	24,609.33	0	0.00

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289	CUSIP # 718546104 PHILLIPS 66	14,981.76	21,441.75	0	0.00
857	CUSIP # 72147K108 PILGRIMS PRIDE CORP	12,825.01	19,341.42	0	0.00
213	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	18,315.87	24,492.07	0	117.15
179	CUSIP # 729132100 PLEXUS CORP	12,642.77	12,448.80	0	0.00
168	CUSIP # 74144T108 T ROWE PRICE GROUP INC	21,540.96	21,269.41	0	0.00
210	CUSIP # 741511109 PRICESMART INC	13,954.50	13,641.20	0	0.00
160	CUSIP # 74460D109 PUBLIC STORAGE INC	35,635.20	32,990.24	1	0.00
346	CUSIP # 745867101 PULTEGROUP INC	16,016.34	9,376.32	0	40.32
57	CUSIP # 74838J101 QUIDEL CORP	12,504.66	5,052.94	0	0.00
107	CUSIP # 758750103 REGAL BELOIT CORP	10,044.09	9,239.60	0	32.10
33	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	18,472.74	11,700.00	0	0.00
124	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	12,652.96	11,362.64	0	0.00
274	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	14,505.56	14,943.39	0	0.00
361	CUSIP # 778296103 ROSS STORES INC	33,688.52	32,048.12	1	0.00

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226	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	11,422.04	8,758.33	0	0.00
114	CUSIP # 78709Y105 SAIA INC	14,379.96	10,221.31	0	0.00
1,011	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	8,785.59	8,782.17	0	0.00
109	CUSIP # 800013104 SANDERSON FARMS INC	12,858.73	12,394.87	0	0.00
248	CUSIP # 806407102 HENRY SCHEIN INC	14,577.44	16,345.53	0	0.00
150	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	14,574.00	11,735.33	0	34.50
85	CUSIP # 833034101 SNAP-ON INC	12,506.05	12,790.11	0	0.00
609	CUSIP # 844741108 SOUTHWEST AIRLINES	22,837.50	26,662.68	0	0.00
526	CUSIP # 848577102 SPIRIT AIRLINES INC	8,468.60	10,611.70	0	0.00
451	CUSIP # 858119100 STEEL DYNAMICS INC	12,912.13	13,613.57	0	112.75
130	CUSIP # 858586100 STEPAN CO	14,170.00	13,311.25	0	0.00
171	CUSIP # 863667101 STRYKER CORP	35,631.27	34,135.32	1	98.33
338	CUSIP # 871237103 SYKES ENTERPRISES INC	11,562.98	11,675.96	0	0.00
98	CUSIP # 87162W100 SYNNEX CORPORATION	13,725.88	8,639.26	0	0.00

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563	CUSIP # 871829107 SYSCO CORPORATION	35,029.86	34,916.55	1	0.00
608	CUSIP # 872540109 TJX COMPANIES INC	33,835.20	30,742.34	1	0.00
200	CUSIP # 872590104 T-MOBILE US INC	22,872.00	15,291.88	0	0.00
637	CUSIP # 87265H109 TRI POINTE GROUP INC	11,555.18	7,511.43	0	0.00
104	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	17,182.88	13,513.44	0	0.00
128	CUSIP # 875372203 TANDEM DIABETES CARE INC	14,528.00	8,257.63	0	0.00
256	CUSIP # 87612E106 TARGET CORPORATION	40,299.52	30,650.82	1	0.00
471	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	8,685.24	12,487.75	0	0.00
183	CUSIP # 88162G103 TETRA TECH INC	17,476.50	15,791.99	0	0.00
241	CUSIP # 882681109 TEXAS ROADHOUSE	14,650.39	12,361.71	0	0.00
698	CUSIP # 90184L102 TWITTER INC	31,061.00	22,681.85	1	0.00
348	CUSIP # 902494103 TYSON FOODS INC CL A	20,699.04	20,777.87	0	0.00
256	CUSIP # 90278Q108 UFP INDUSTRIES INC	14,466.56	9,333.75	0	0.00
71	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	15,902.58	17,351.83	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71	CUSIP # 904708104 UNIFIRST CORP	13,445.27	11,232.75	0	0.00
303	CUSIP # 911684108 US CELLULAR	8,947.59	11,700.96	0	0.00
1,296	CUSIP # 912909108 UNITED STATES STEEL CORP	9,512.64	11,844.08	0	0.00
104	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	32,424.08	26,450.03	1	0.00
615	CUSIP # 917047102 URBAN OUTFITTERS INC	12,798.15	13,119.44	0	0.00
106	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	28,844.72	24,342.04	0	0.00
613	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	9,544.41	12,015.40	0	0.00
64	CUSIP # 929236107 WD-40 CO	12,115.84	12,397.94	0	0.00
257	CUSIP # 931142103 WAL-MART STORES INC	35,956.87	31,603.15	1	0.00
491	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	17,636.72	25,278.24	0	0.00
184	CUSIP # 93148P102 WALKER & DUNLOP INC	9,752.00	10,888.09	0	0.00
81	CUSIP # 942622200 WATSCO INC CL A	18,864.09	15,060.01	0	0.00
176	CUSIP # 969904101 WILLIAMS-SONOMA INC	15,917.44	10,203.83	0	0.00
57	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	14,390.22	14,031.94	0	0.00

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346	CUSIP # 989701107 ZIONS BANCORPORATION	10,110.12	13,462.29	0	0.00
		3,176,577.48	2,955,289.30	54	2,723.83
FOREIGN STOCK					
240	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	39,151.20	36,562.29	1	0.00
768	CUSIP # 064149107 BANK OF NOVA SCOTIA	31,879.68	38,778.35	1	0.00
815	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	29,462.25	28,876.47	1	0.00
317	CUSIP # 12637N204 CSL LTD SPONSORED ADR	32,777.80	31,541.78	1	149.38
183	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	34,309.76	31,127.27	1	0.00
1,643	CUSIP # 26874R108 ENI SPA (ADR)	25,532.22	43,143.87	0	330.59
2,186	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	30,735.16	38,772.92	1	0.00
491	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	33,525.48	35,127.06	1	0.00
1,507	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	34,941.90	34,617.35	1	0.00
1,239	CUSIP # 438128308 HONDA MOTORS LTD ADR	29,364.30	33,859.68	1	0.00
682	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	33,752.18	29,498.97	1	0.00

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2,391	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	33,306.63	38,327.59	1	0.00
2,126	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	26,702.56	32,130.98	0	0.00
489	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	31,858.35	24,770.40	1	0.00
1,211	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	30,759.40	33,298.16	1	0.00
566	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	40,129.40	29,691.97	1	0.00
1,362	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	28,138.92	49,579.50	0	0.00
483	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	33,534.69	26,363.55	1	0.00
564	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	34,059.96	30,208.85	1	0.00
730	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	31,251.30	30,720.72	1	0.00
968	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	24,364.56	43,718.70	0	0.00
1,420	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	35,372.20	30,077.51	1	0.00
1,086	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	35,599.08	30,862.48	1	0.00
458	CUSIP # 835699307 SONY CORPORATION ADR	35,151.50	32,543.84	1	0.00

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1,878	CUSIP # 867224107 SUNCOR ENERGY INC	22,967.94	42,998.68	0	0.00
823	CUSIP # 89151E109 TOTAL SA SPON ADR	28,228.90	38,550.09	0	530.73
1,353	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	28,331.82	35,321.94	0	0.00
1,957	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	34,717.18	35,668.00	1	0.00
147	CUSIP # G1151C101 ACCENTURE PLC	33,220.53	30,850.60	1	0.00
149	CUSIP # G5494J103 LINDE PLC	35,481.37	32,199.79	1	0.00
		958,608.22	1,029,789.36	16	1,010.70
	MUTUAL FUNDS - FIXED INCOME				
2,027	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	54,972.24	57,465.35	1	0.00
662	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	83,743.00	78,880.04	1	0.00
807	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	108,710.97	104,944.99	2	0.00
445	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	54,209.90	49,622.05	1	0.00
1,348	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	81,971.88	75,834.84	1	0.00

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1,085	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	54,369.35	54,480.28	1	0.00
5,632	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	167,101.44	160,034.75	3	0.00
3,934	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	104,801.76	106,299.37	2	0.00
		709,880.54	687,561.67	12	0.00
MUTUAL FUNDS - EQUITY					
1,345	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	137,203.45	141,818.85	2	0.00
1,135	CUSIP # 78463V107 SPDR GOLD TRUST	201,031.20	164,988.57	3	0.00
11,646	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	503,573.04	493,221.78	9	0.00
		841,807.69	800,029.20	14	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
89,670.53	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	89,670.53	89,670.53	4	0.00
		89,670.53	89,670.53	4	0.00
COMMON STOCK					
96	CUSIP # 000957100 ABM INDUSTRIES INC	3,519.36	3,368.44	0	17.76
245	CUSIP # 00206R102 AT&T INC	6,984.95	7,980.19	0	0.00
51	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	15,190.86	11,532.59	1	68.34
9	CUSIP # 02079K305 ALPHABET INC	13,190.40	11,914.90	1	0.00
27	CUSIP # 023436108 AMEDISYS INC	6,383.61	3,941.41	0	0.00
319	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,724.39	3,784.64	0	0.00
48	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	3,241.44	4,891.31	0	0.00
28	CUSIP # 036752103 ANTHEM INC	7,520.52	8,048.58	0	0.00
55	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	4,113.45	2,517.01	0	0.00
61	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	5,944.45	3,407.79	0	0.00

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84	CUSIP # 053015103 AUTO DATA PROCESSING INC.	11,717.16	13,175.73	1	71.89
11	CUSIP # 053332102 AUTOZONE INC	12,954.04	10,993.66	1	0.00
138	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	5,910.54	3,516.48	0	0.00
77	CUSIP # 062540109 BANK OF HAWAII CORP	3,890.04	5,256.82	0	0.00
148	CUSIP # 06417N103 BANK OZK	3,155.36	3,572.55	0	0.00
41	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	8,730.54	8,238.72	0	0.00
142	CUSIP # 086516101 BEST BUY INC	15,803.18	9,515.38	1	78.10
100	CUSIP # 104674106 BRADY CORP CL A	4,002.00	4,576.33	0	0.00
211	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	12,721.19	12,972.30	1	0.00
107	CUSIP # 12514G108 CDW CORP OF DELAWARE	12,789.71	12,203.22	1	0.00
39	CUSIP # 125523100 CIGNA CORP	6,606.99	7,551.24	0	0.00
402	CUSIP # 12653C108 CNX RESOURCES CORP	3,794.88	2,812.38	0	0.00
116	CUSIP # 15135B101 CENTENE CORPORATION	6,766.28	7,017.16	0	0.00
103	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,722.42	2,636.17	0	0.00

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83	CUSIP # 166764100 CHEVRON CORP	5,976.00	8,670.28	0	0.00
159	CUSIP # 171798101 CIMAREX ENERGY CO	3,868.47	2,625.84	0	0.00
47	CUSIP # 172908105 CINTAS CORP	15,643.01	9,922.17	1	0.00
129	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	8,955.18	7,734.65	0	0.00
69	CUSIP # 19247A100 COHEN & STEERS INC	3,846.06	3,587.00	0	0.00
67	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,827.66	5,969.83	0	0.00
83	CUSIP # 20605P101 CONCHO RESOURCES INC	3,661.96	4,945.15	0	0.00
176	CUSIP # 20825C104 CONOCO/PHILLIPS	5,779.84	7,727.99	0	0.00
149	CUSIP # 217204106 COPART INC	15,668.84	12,512.34	1	0.00
41	CUSIP # 22160K105 COSTCO WHOLESALE CORP	14,555.00	11,203.62	1	0.00
43	CUSIP # 231021106 CUMMINS INC	9,079.88	7,436.66	0	0.00
60	CUSIP # 231561101 CURTISS WRIGHT CORP	5,595.60	6,858.86	0	10.20
79	CUSIP # 23331A109 D R HORTON INC	5,974.77	3,362.03	0	0.00
71	CUSIP # 237194105 DARDEN RESTAURANTS INC	7,152.54	4,537.65	0	0.00

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79	CUSIP # 244199105 DEERE & CO	17,508.77	13,082.68	1	60.04
264	CUSIP # 247361702 DELTA AIR LINES INC	8,073.12	10,284.27	0	0.00
104	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	3,132.48	3,037.53	0	0.00
106	CUSIP # 253393102 DICKS SPORTING GOODS INC	6,135.28	2,165.35	0	0.00
135	CUSIP # 254067101 DILLARDS INC	4,930.20	5,214.45	0	20.25
94	CUSIP # 254543101 DIODES INC	5,306.30	4,577.70	0	0.00
65	CUSIP # 256677105 DOLLAR GENERAL CORP	13,625.30	9,241.70	1	0.00
93	CUSIP # 26441C204 DUKE ENERGY CORPORATION	8,236.08	8,183.60	0	0.00
146	CUSIP # 26875P101 EOG RESOURCES INC	5,247.24	7,047.35	0	0.00
106	CUSIP # 268948106 EAGLE BANCORP INC	2,839.74	4,272.59	0	0.00
56	CUSIP # 285512109 ELECTRONIC ARTS INC	7,302.96	5,919.82	0	0.00
66	CUSIP # 29084Q100 EMCOR GROUP INC	4,468.86	5,095.86	0	0.00
99	CUSIP # 29355A107 ENPHASE ENERGY INC	8,176.41	3,304.38	0	0.00
18	CUSIP # 29444U700 EQUINIX INC	13,682.34	10,882.54	1	0.00

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108	CUSIP # 294628102 EQUITY COMMONWEALTH	2,876.04	3,426.48	0	378.00
29	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,098.12	5,108.41	0	0.00
184	CUSIP # 30161Q104 EXELIXIS INC	4,498.80	3,236.74	0	0.00
71	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,426.92	5,111.24	0	0.00
58	CUSIP # 30214U102 EXPONENT INC	4,177.74	4,038.45	0	0.00
91	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,632.81	4,935.66	0	0.00
11	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	3,506.58	4,973.87	0	4.40
39	CUSIP # 34959E109 FORTINET INC	4,594.59	4,054.18	0	0.00
55	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	5,806.90	4,542.59	0	0.00
209	CUSIP # 371901109 GENTEX CORP	5,381.75	4,842.02	0	0.00
113	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,595.76	6,037.43	0	0.00
10	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,041.10	4,824.00	0	0.00
128	CUSIP # 40412C101 HCA HOLDINGS INC	15,959.04	13,541.10	1	0.00
96	CUSIP # 427866108 HERSHEY CO	13,760.64	13,586.71	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
153	CUSIP # 440452100 HORMEL FOODS CORP	7,480.17	6,741.35	0	0.00
405	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	4,369.95	5,419.01	0	0.00
84	CUSIP # 441593100 HOULIHAN LOKEY INC	4,960.20	4,231.33	0	0.00
73	CUSIP # 443320106 HUB GROUP INC CL A	3,664.24	3,165.34	0	0.00
19	CUSIP # 444859102 HUMANA INC	7,863.91	6,629.90	0	11.88
96	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	5,431.68	4,358.49	0	0.00
68	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	6,919.00	2,724.52	0	0.00
123	CUSIP # 458140100 INTEL CORPORATION	6,368.94	6,113.12	0	0.00
98	CUSIP # 458334109 INTER PARFUMS	3,660.30	5,306.36	0	0.00
113	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	5,461.29	5,327.73	0	0.00
312	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	5,201.04	6,278.60	0	0.00
37	CUSIP # 466032109 J&J SNACK FOODS	4,824.43	5,118.47	0	21.28
396	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,486.68	4,467.42	0	0.00
108	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,395.60	3,514.49	0	0.00

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228	CUSIP # 49926D109 KNOWLES CORP	3,397.20	4,294.12	0	0.00
25	CUSIP # 50187A107 LHC GROUP LLC	5,314.00	2,800.75	0	0.00
44	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	7,472.96	8,422.20	0	0.00
35	CUSIP # 513847103 LANCASTER COLONY CORP	6,258.00	5,304.59	0	0.00
48	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,023.52	5,166.58	0	0.00
71	CUSIP # 526057104 LENNAR CORPORATION	5,799.28	3,447.77	0	0.00
76	CUSIP # 532457108 LILLY ELI & COMPANY	11,249.52	10,155.51	1	0.00
31	CUSIP # 536797103 LITHIA MOTORS INC	7,066.14	2,489.53	0	0.00
34	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	13,031.52	13,023.07	1	0.00
97	CUSIP # 552676108 MDC HOLDINGS INC	4,568.70	3,128.41	0	0.00
60	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	3,796.80	3,977.52	0	0.00
191	CUSIP # 556269108 STEVEN MADDEN LTD	3,724.50	4,659.01	0	0.00
69	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,752.72	4,417.98	0	0.00
714	CUSIP # 565849106 MARATHON OIL CORPORATION	2,920.26	2,477.48	0	0.00

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11	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	5,297.49	3,575.63	0	0.00
409	CUSIP # 576485205 MATADOR RESOURCES CO	3,378.34	1,151.86	0	0.00
75	CUSIP # 577933104 MAXIMUS INC	5,130.75	5,142.88	0	0.00
143	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,715.28	5,920.97	0	0.00
43	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,196.37	4,101.29	0	0.00
31	CUSIP # 60855R100 MOLINA HEALTHCARE INC	5,674.24	4,094.15	0	0.00
179	CUSIP # 61174X109 MONSTER BEVERAGE CORP	14,355.80	11,478.49	1	0.00
317	CUSIP # 626717102 MURPHY OIL CORP	2,827.64	2,004.80	0	0.00
165	CUSIP # 629377508 NRG ENERGY INC	5,072.10	5,715.63	0	0.00
2	CUSIP # 62944T105 NVR INC	8,166.24	5,762.96	0	0.00
77	CUSIP # 635017106 NATIONAL BEVERAGE	5,236.77	3,623.41	0	0.00
13	CUSIP # 651587107 NEWMARKET CORP	4,450.16	5,853.51	0	24.70
120	CUSIP # 651639106 NEWMONT MINING CORP	7,614.00	5,389.53	0	0.00
40	CUSIP # 666807102 NORTHROP GRUMMAN CORP	12,619.60	12,411.02	1	0.00

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105	CUSIP # 670346105 NUCOR CORPORATION	4,710.30	4,817.99	0	42.26
267	CUSIP # 680223104 OLD REPUBLIC INTL CORP	3,935.58	5,199.55	0	0.00
98	CUSIP # 681919106 OMNICOM GROUP INC	4,851.00	6,679.38	0	60.45
374	CUSIP # 682680103 ONEOK INC	9,716.52	8,056.45	0	0.00
61	CUSIP # 688239201 OSHKOSH CORPORATION	4,483.50	4,988.48	0	0.00
279	CUSIP # 69327R101 PDC ENERGY INC	3,458.21	2,200.89	0	0.00
94	CUSIP # 693656100 PVH CORP	5,606.16	3,869.66	0	0.00
98	CUSIP # 693718108 PACCAR INC	8,357.44	7,430.82	0	0.00
160	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,222.40	4,317.79	0	0.00
222	CUSIP # 695263103 PACWEST BANCORP	3,791.76	5,093.75	0	0.00
409	CUSIP # 701877102 PARSLEY ENERGY INC	3,828.24	2,822.35	0	0.00
94	CUSIP # 713448108 PEPSICO INC	13,028.40	12,622.30	1	0.00
185	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	6,404.70	5,943.70	0	0.00
226	CUSIP # 717081103 PFIZER INC	8,294.20	8,450.50	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103	CUSIP # 718546104 PHILLIPS 66	5,339.52	7,078.26	0	0.00
318	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,758.87	7,038.69	0	0.00
76	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	6,535.24	7,539.68	0	41.80
70	CUSIP # 729132100 PLEXUS CORP	4,944.10	4,539.82	0	0.00
60	CUSIP # 74144T108 T ROWE PRICE GROUP INC	7,693.20	7,283.52	0	0.00
78	CUSIP # 741511109 PRICESMART INC	5,183.10	4,833.65	0	0.00
65	CUSIP # 74460D109 PUBLIC STORAGE INC	14,476.80	14,011.44	1	0.00
128	CUSIP # 745867101 PULTEGROUP INC	5,925.12	3,430.05	0	14.64
21	CUSIP # 74838J101 QUIDEL CORP	4,606.98	1,782.65	0	0.00
40	CUSIP # 758750103 REGAL BELOIT CORP	3,754.80	3,314.49	0	12.00
12	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	6,717.36	4,802.73	0	0.00
46	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,693.84	4,214.19	0	0.00
102	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	5,399.88	5,035.32	0	0.00
145	CUSIP # 778296103 ROSS STORES INC	13,531.40	13,210.00	1	0.00

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88	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,447.52	3,253.00	0	0.00
42	CUSIP # 78709Y105 SAIA INC	5,297.88	3,513.44	0	0.00
375	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	3,258.75	2,634.47	0	0.00
41	CUSIP # 800013104 SANDERSON FARMS INC	4,836.77	4,850.26	0	0.00
92	CUSIP # 806407102 HENRY SCHEIN INC	5,407.76	5,835.75	0	0.00
56	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	5,440.96	4,174.93	0	12.88
33	CUSIP # 833034101 SNAP-ON INC	4,855.29	4,775.67	0	0.00
216	CUSIP # 844741108 SOUTHWEST AIRLINES	8,100.00	9,919.37	0	0.00
195	CUSIP # 848577102 SPIRIT AIRLINES INC	3,139.50	2,114.58	0	0.00
167	CUSIP # 858119100 STEEL DYNAMICS INC	4,781.21	4,817.69	0	41.75
48	CUSIP # 858586100 STEPAN CO	5,232.00	4,836.69	0	0.00
69	CUSIP # 863667101 STRYKER CORP	14,377.53	13,262.67	1	39.68
125	CUSIP # 871237103 SYKES ENTERPRISES INC	4,276.25	4,333.05	0	0.00
36	CUSIP # 87162W100 SYNNEX CORPORATION	5,042.16	3,056.56	0	0.00

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227	CUSIP # 871829107 SYSCO CORPORATION	14,123.94	12,558.58	1	0.00
245	CUSIP # 872540109 TJX COMPANIES INC	13,634.25	12,398.54	1	0.00
71	CUSIP # 872590104 T-MOBILE US INC	8,119.56	5,563.57	0	0.00
237	CUSIP # 87265H109 TRI POINTE GROUP INC	4,299.18	2,693.72	0	0.00
39	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	6,443.58	4,772.58	0	0.00
48	CUSIP # 875372203 TANDEM DIABETES CARE INC	5,448.00	3,006.09	0	0.00
104	CUSIP # 87612E106 TARGET CORPORATION	16,371.68	11,827.92	1	0.00
175	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,227.00	4,659.03	0	0.00
68	CUSIP # 88162G103 TETRA TECH INC	6,494.00	5,763.88	0	0.00
92	CUSIP # 882681109 TEXAS ROADHOUSE	5,592.68	4,414.15	0	0.00
248	CUSIP # 90184L102 TWITTER INC	11,036.00	8,299.88	0	0.00
124	CUSIP # 902494103 TYSON FOODS INC CL A	7,375.52	7,843.99	0	0.00
95	CUSIP # 90278Q108 UFP INDUSTRIES INC	5,368.45	3,524.28	0	0.00
26	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,823.48	6,345.42	0	0.00

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26	CUSIP # 904708104 UNIFIRST CORP	4,923.62	4,098.33	0	0.00
113	CUSIP # 911684108 US CELLULAR	3,336.89	4,283.65	0	0.00
481	CUSIP # 912909108 UNITED STATES STEEL CORP	3,530.54	4,190.35	0	0.00
42	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	13,094.34	10,357.19	1	0.00
228	CUSIP # 917047102 URBAN OUTFITTERS INC	4,744.68	4,803.70	0	0.00
43	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	11,701.16	9,458.05	1	0.00
228	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	3,549.96	4,405.09	0	0.00
24	CUSIP # 929236107 WD-40 CO	4,543.44	4,629.07	0	0.00
104	CUSIP # 931142103 WAL-MART STORES INC	14,550.64	12,396.47	1	0.00
174	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,250.08	8,742.77	0	0.00
70	CUSIP # 93148P102 WALKER & DUNLOP INC	3,710.00	4,068.05	0	0.00
30	CUSIP # 942622200 WATSCO INC CL A	6,986.70	5,397.97	0	0.00
66	CUSIP # 969904101 WILLIAMS-SONOMA INC	5,969.04	3,050.42	0	0.00
21	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	5,301.66	4,868.19	0	0.00

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132	CUSIP # 989701107 ZIONS BANCORPORATION	3,857.04	4,749.56	0	0.00
		1,207,331.08	1,081,631.27	55	1,032.30
FOREIGN STOCK					
88	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	14,355.44	12,712.90	1	0.00
284	CUSIP # 064149107 BANK OF NOVA SCOTIA	11,788.84	14,232.35	1	0.00
302	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	10,917.30	10,922.99	0	0.00
118	CUSIP # 12637N204 CSL LTD SPONSORED ADR	12,201.20	11,526.42	1	54.32
66	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	12,374.01	10,910.77	1	0.00
610	CUSIP # 26874R108 ENI SPA (ADR)	9,479.40	15,412.40	0	119.72
812	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	11,416.72	13,636.49	1	0.00
173	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	11,812.44	11,806.14	1	0.00
538	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	12,474.28	11,984.50	1	0.00
458	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,854.60	11,964.79	0	0.00
253	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	12,520.97	10,539.53	1	0.00

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888	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	12,369.84	14,011.96	1	0.00
749	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	9,407.44	11,219.68	0	0.00
182	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	11,857.30	9,281.58	1	0.00
450	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	11,430.00	11,364.71	1	0.00
202	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	14,321.80	10,233.87	1	0.00
480	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,916.80	10,795.51	0	0.00
179	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	12,427.97	9,626.85	1	0.00
209	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,621.51	10,811.63	1	0.00
271	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	11,601.51	11,220.50	1	0.00
360	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	9,061.20	15,949.42	0	0.00
527	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	13,127.57	10,784.01	1	0.00
400	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	13,112.00	11,072.02	1	0.00
169	CUSIP # 835699307 SONY CORPORATION ADR	12,970.75	11,366.44	1	0.00

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698	CUSIP # 867224107 SUNCOR ENERGY INC	8,536.54	14,736.36	0	0.00
305	CUSIP # 89151E109 TOTAL SA SPON ADR	10,461.50	14,220.57	0	196.69
481	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	10,072.14	12,139.90	0	0.00
727	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	12,896.98	12,431.76	1	0.00
55	CUSIP # G1151C101 ACCENTURE PLC	12,429.45	11,059.72	1	0.00
55	CUSIP # G5494J103 LINDE PLC	13,097.15	11,230.64	1	0.00
		351,914.65	359,206.41	16	370.73
MUTUAL FUNDS - FIXED INCOME					
750	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	20,340.00	20,840.09	1	0.00
164	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	20,746.00	19,045.20	1	0.00
375	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	50,516.25	48,955.90	2	0.00
165	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	20,100.30	18,728.48	1	0.00
605	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	30,316.55	30,280.15	1	0.00

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2,092	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	62,069.64	58,920.62	3	0.00
1,462	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	38,947.68	40,171.01	2	0.00
		243,036.42	236,941.45	11	0.00
	MUTUAL FUNDS - EQUITY				
500	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	51,005.00	54,311.82	2	0.00
422	CUSIP # 78463V107 SPDR GOLD TRUST	74,744.64	60,244.16	3	0.00
4,326	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	187,056.24	176,417.33	8	0.00
		312,805.88	290,973.31	14	0.00



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SHORT TERM INVESTMENTS					
67,651.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	67,651.62	67,651.62	4	0.00
		67,651.62	67,651.62	4	0.00
COMMON STOCK					
243	CUSIP # 00206R102 AT&T INC	6,927.93	7,366.28	0	0.00
247	CUSIP # 002896207 ABERCROMBIE & FITCH CO	3,440.71	4,240.20	0	0.00
410	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	3,575.20	8,203.78	0	0.00
54	CUSIP # 01748X102 ALLEGIANT TRAVEL	6,469.20	9,287.67	0	0.00
9	CUSIP # 02079K305 ALPHABET INC	13,190.40	12,304.32	1	0.00
350	CUSIP # 02156K103 ALTICE USA INC-A	9,100.00	9,654.99	1	0.00
76	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	7,619.00	9,448.20	0	0.00
113	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	10,951.96	9,548.67	1	0.00
57	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	8,784.27	9,462.82	1	0.00
53	CUSIP # 031162100 AMGEN INC	13,470.48	12,651.24	1	0.00

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866	CUSIP # 03938L203 ARCELORMITTAL	11,474.50	20,048.99	1	0.00
94	CUSIP # 039653100 ARCOSA INC	4,144.46	4,236.67	0	0.00
197	CUSIP # 04280A100 ARROWHEAD PHARMACEUTICALS INC	8,482.82	12,074.78	1	0.00
84	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	8,185.80	9,132.66	1	0.00
383	CUSIP # 045487105 ASSOCIATED BANC-CORP	4,833.46	8,285.09	0	0.00
158	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	9,622.20	5,308.92	1	0.00
540	CUSIP # 05508R106 B & G FOODS INC	14,995.80	9,439.11	1	256.50
277	CUSIP # 06417N103 BANK OZK	5,905.64	6,473.62	0	0.00
328	CUSIP # 089302103 BIG LOTS INC	14,628.80	8,891.40	1	0.00
75	CUSIP # 09062X103 BIOGEN IDEC INC	21,276.00	22,041.86	1	0.00
183	CUSIP # 097793400 BONANZA CREEK ENERGY INC	3,440.40	3,916.18	0	0.00
6	CUSIP # 09857L108 BOOKING HOLDINGS INC	10,264.08	12,344.25	1	0.00
133	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	11,036.34	6,148.38	1	0.00
217	CUSIP # 10922N103 BRIGHTHOUSE FINANCIAL INC	5,839.47	8,306.90	0	0.00

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198	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	11,937.42	12,483.30	1	0.00
187	CUSIP # 115637209 BROWN FORMAN CORP CL B	14,084.84	12,446.67	1	34.34
47	CUSIP # 125523100 CIGNA CORP	7,962.27	9,480.09	0	0.00
463	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	7,426.52	8,253.00	0	0.00
975	CUSIP # 12653C108 CNX RESOURCES CORP	9,204.00	9,811.26	1	0.00
128	CUSIP # 126650100 CVS HEALTH CORP	7,475.20	9,312.90	0	0.00
92	CUSIP # 13123X508 CALLON PETROLEUM COMPANY	443.44	4,163.26	0	0.00
190	CUSIP # 144285103 CARPENTER TECHNOLOGY CORP	3,450.40	9,181.97	0	0.00
60	CUSIP # 147528103 CASEYS GENERAL STORES INC	10,659.00	7,644.48	1	0.00
221	CUSIP # 149150104 CATHAY GENERAL BANCORP	4,791.28	8,264.72	0	0.00
241	CUSIP # 149205106 CATO CORP CLASS A	1,884.62	4,120.14	0	0.00
352	CUSIP # 15189T107 CENTERPOINT ENERGY INC	6,811.20	9,302.37	0	0.00
538	CUSIP # 163851108 THE CHEMOURS CO	11,249.58	9,496.62	1	0.00
53	CUSIP # 165167743 CHESAPEAKE ENERGY CORP	215.71	8,841.28	0	0.00

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234	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	5,915.52	9,308.99	0	0.00
114	CUSIP # 177376100 CITRIX SYSTEMS INC	15,698.94	12,730.79	1	0.00
233	CUSIP # 194014106 COLFAX CORP	7,306.88	8,404.72	0	0.00
424	CUSIP # 201723103 COMMERCIAL METALS COMPANY	8,471.52	9,309.15	1	0.00
307	CUSIP # 20854L108 CONSOL ENERGY INC	1,360.01	4,400.29	0	0.00
145	CUSIP # 216831107 COOPER TIRE & RUBBER	4,596.50	4,149.48	0	0.00
139	CUSIP # 217204106 COPART INC	14,617.24	12,781.85	1	0.00
485	CUSIP # 21871N101 CORECIVIC INC	3,880.00	8,265.07	0	0.00
174	CUSIP # 228368106 CROWN HOLDINGS, INC	13,373.64	12,319.90	1	0.00
177	CUSIP # 23204G100 CUSTOMERS BANCORP INC	1,982.40	4,087.24	0	0.00
180	CUSIP # 23331A109 D R HORTON INC	13,613.40	9,267.69	1	0.00
463	CUSIP # 235825205 DANA HOLDING CORP	5,704.16	8,324.61	0	0.00
128	CUSIP # 23918K108 DAVITA INC	10,963.20	9,601.04	1	0.00
287	CUSIP # 24665A103 DELEK US HOLDINGS INC	3,194.31	9,488.97	0	0.00

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161	CUSIP # 247361702 DELTA AIR LINES INC	4,923.38	9,330.93	0	0.00
114	CUSIP # 254067101 DILLARDS INC	4,163.28	7,119.18	0	17.10
112	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	6,471.36	9,364.87	0	0.00
104	CUSIP # 26441C204 DUKE ENERGY CORPORATION	9,210.24	9,360.50	1	0.00
172	CUSIP # 27579R104 EAST WEST BANCORP INC	5,631.28	8,376.86	0	0.00
109	CUSIP # 29084Q100 EMCOR GROUP INC	7,380.39	9,268.53	0	0.00
119	CUSIP # 292554102 ENCORE CAPITAL GROUP INC	4,592.21	4,257.14	0	0.00
137	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	8,902.26	9,360.70	1	38.36
251	CUSIP # 29362U104 ENTEGRIS INC	18,659.34	12,692.00	1	0.00
209	CUSIP # 30161N101 EXELON CORPORATION	7,473.84	9,404.46	0	0.00
926	CUSIP # 30219E103 EXPRESS INC	564.86	4,355.24	0	0.00
127	CUSIP # 302491303 FMC CORPORATION	13,450.57	12,537.85	1	55.88
664	CUSIP # 302520101 FNB CORP	4,501.92	8,306.68	0	0.00
93	CUSIP # 31620R303 FNF GROUP	2,911.83	3,771.90	0	0.00

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PORTFOLIO

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
397	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	2,072.34	4,110.06	0	0.00
182	CUSIP # 320867104 FIRST MIDWEST BANCORP INC	1,961.96	4,108.26	0	25.48
118	CUSIP # 34959E109 FORTINET INC	13,901.58	12,757.15	1	0.00
1,550	CUSIP # 36472T109 GANNETT CO INC	2,015.00	12,713.13	0	0.00
531	CUSIP # 364760108 GAP INC	9,042.93	8,946.75	1	0.00
54	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,475.22	9,481.67	0	0.00
146	CUSIP # 375558103 GILEAD SCIENCES, INC	9,225.74	9,338.57	1	0.00
1,174	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	9,004.58	19,017.70	1	0.00
37	CUSIP # 384802104 WW GRAINGER INC	13,200.49	12,557.32	1	0.00
300	CUSIP # 393657101 GREENBRIER COMPANIES INC	8,820.00	9,439.65	1	0.00
192	CUSIP # 410120109 HANCOCK WHITNEY CORP	3,611.52	8,224.09	0	0.00
600	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	5,622.00	8,010.03	0	76.08
2,662	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	612.26	4,297.79	0	0.00
190	CUSIP # 436106108 HOLLYFRONTIER CORP	3,744.90	9,529.94	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 444859102 HUMANA INC	10,761.14	9,323.00	1	16.25
293	CUSIP # 45031U101 ISTAR INC	3,460.33	2,747.80	0	0.00
410	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	6,834.70	9,122.28	0	0.00
228	CUSIP # 466313103 JABIL CIRCUIT INC	7,811.28	9,361.34	0	0.00
450	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,098.50	7,227.13	0	0.00
386	CUSIP # 48203R104 JUNIPER NETWORKS INC	8,299.00	9,450.35	1	0.00
239	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	18,324.13	21,879.41	1	0.00
170	CUSIP # 526057104 LENNAR CORPORATION	13,885.60	9,300.75	1	0.00
96	CUSIP # 532457108 LILLY ELI & COMPANY	14,209.92	12,678.11	1	0.00
32	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	12,264.96	12,604.74	1	0.00
106	CUSIP # 55305B101 M/I HOMES INC	4,881.30	2,641.68	0	0.00
362	CUSIP # 554489104 MACK-CALI REALTY GROUP	4,568.44	8,073.42	0	0.00
159	CUSIP # 56585A102 MARATHON PETROLEUM CORP	4,665.06	9,537.73	0	0.00
147	CUSIP # 576323109 MASTEC INC	6,203.40	9,156.98	0	0.00

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476	CUSIP # 576485205 MATADOR RESOURCES CO	3,931.76	8,296.05	0	0.00
761	CUSIP # 588056101 MERCER INTERNATIONAL INC	5,022.60	9,309.53	0	49.47
296	CUSIP # 589433101 MEREDITH CORP	3,883.52	9,172.58	0	0.00
155	CUSIP # 59001A102 MERITAGE HOMES CORP	17,110.45	8,181.46	1	0.00
228	CUSIP # 600544100 HERMAN MILLER INC	6,876.48	9,178.38	0	0.00
176	CUSIP # 60871R209 MOLSON COORS BREWING CO B	5,906.56	9,337.56	0	0.00
53	CUSIP # 615369105 MOODYS CORP	15,362.05	12,685.12	1	0.00
320	CUSIP # 626717102 MURPHY OIL CORP	2,854.40	8,257.30	0	0.00
6	CUSIP # 62944T105 NVR INC	24,498.72	22,263.21	2	0.00
206	CUSIP # 636180101 NATIONAL FUEL GAS	8,361.54	9,198.94	1	91.67
616	CUSIP # 63938C108 NAVIENT CORPORATION	5,205.20	8,243.57	0	0.00
125	CUSIP # 654106103 NIKE INC CLASS B	15,692.50	12,582.03	1	32.34
1,443	CUSIP # 674215108 OASIS PETROLEUM INC	404.04	4,458.11	0	0.00
1,035	CUSIP # 684060106 ORANGE SPON ADR	10,743.30	17,012.28	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
163	CUSIP # 69327R101 PDC ENERGY INC	2,020.39	5,365.98	0	0.00
240	CUSIP # 693718108 PACCAR INC	20,467.20	18,813.89	1	0.00
471	CUSIP # 703395103 PATTERSON COS INC	11,353.46	9,479.58	1	0.00
801	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	2,282.85	8,886.92	0	0.00
147	CUSIP # 70788V102 PENN VIRGINIA CORP	1,447.95	4,269.45	0	0.00
188	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	8,960.08	7,672.62	1	0.00
184	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	6,370.08	9,180.29	0	0.00
243	CUSIP # 717081103 PFIZER INC	8,918.10	10,332.83	1	0.00
289	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,324.89	9,116.18	0	0.00
132	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	4,697.88	8,346.60	0	0.00
173	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	6,966.71	7,635.80	0	0.00
102	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	6,479.04	8,376.97	0	0.00
143	CUSIP # 747525103 QUALCOMM INC	16,828.24	12,565.34	1	0.00
98	CUSIP # 758750103 REGAL BELOIT CORP	9,199.26	8,361.42	1	29.40

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
62	CUSIP # 773903109 ROCKWELL AUTOMATION	13,682.16	12,543.10	1	0.00
176	CUSIP # 783549108 RYDER SYSTEMS INC	7,434.24	8,443.78	0	0.00
46	CUSIP # 78409V104 S&P GLOBAL INC	16,587.60	12,645.97	1	0.00
943	CUSIP # 78442P106 SLM CORPORATION	7,628.87	8,308.71	0	0.00
400	CUSIP # 78454L100 SM ENERGY COMPANY	636.00	7,609.95	0	0.00
276	CUSIP # 801056102 SANMINA CORPORATION	7,465.80	9,349.54	0	0.00
114	CUSIP # 806037107 SCANSOURCE INC	2,260.62	4,095.82	0	0.00
89	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	13,608.99	9,363.57	1	0.00
1,806	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	4,244.10	6,343.54	0	0.00
137	CUSIP # 860630102 STIFEL FINANCIAL CORP	6,926.72	8,242.75	0	0.00
73	CUSIP # 87162W100 SYNNEX CORPORATION	10,224.38	9,273.16	1	0.00
263	CUSIP # 87165B103 SYNCHRONY FINANCIAL	6,882.71	9,312.28	0	0.00
258	CUSIP # 871829107 SYSCO CORPORATION	16,052.76	19,048.27	1	0.00
73	CUSIP # 87612E106 TARGET CORPORATION	11,491.66	5,245.98	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
379	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,988.76	11,572.47	0	0.00
184	CUSIP # 880770102 TERADYNE INC	14,620.64	12,666.46	1	0.00
159	CUSIP # 88337F105 THE ODP CORPORATION COM	3,092.55	4,117.29	0	0.00
804	CUSIP # 896522109 TRINITY INDUSTRIES, INC	15,678.00	17,172.56	1	0.00
81	CUSIP # 911312106 UNITED PARCEL SERVICE INC	13,497.03	9,351.54	1	0.00
225	CUSIP # 912008109 US FOODS HOLDING CORP	4,999.50	9,027.28	0	0.00
167	CUSIP # 913456109 UNIVERSAL CORPORATION	6,993.96	9,050.05	0	0.00
329	CUSIP # 91529Y106 UNUM GROUP	5,537.07	9,484.87	0	0.00
58	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,782.96	9,724.21	1	0.00
79	CUSIP # 931142103 WAL-MART STORES INC	11,052.89	9,373.62	1	0.00
234	CUSIP # 948849104 WEIS MARKETS INC	11,232.00	9,444.38	1	0.00
222	CUSIP # 96145D105 WESTROCK CO	7,712.28	9,469.76	0	0.00
8	CUSIP # 966387508 WHITING PETROLEUM CORP	138.32	4,588.53	0	0.00
618	CUSIP # 98212B103 WPX ENERGY INC	3,028.20	8,207.89	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	12,623.00	7,956.53	1	0.00
373	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	15,237.05	15,216.90	1	96.98
		1,245,857.23	1,420,033.25	77	819.85
FOREIGN STOCK					
403	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	7,036.38	15,037.29	0	0.00
2,725	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	7,466.50	16,135.84	0	0.00
3,668.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	6,786.13	17,243.53	0	0.00
471	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	7,540.71	11,431.87	0	159.23
555	CUSIP # 138006309 CANON INC SPONS ADR	9,207.45	15,151.77	1	0.00
359	CUSIP # 16941M109 CHINA MOBILE LTD	11,545.44	17,232.48	1	336.69
1,626	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	10,634.04	17,488.13	1	0.00
1,128	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	11,246.16	15,164.48	1	0.00
220	CUSIP # 257559203 DOMTAR CORP	5,779.40	8,276.65	0	0.00
490	CUSIP # 26874R108 ENI SPA (ADR)	7,614.60	15,811.91	0	101.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
764	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	10,741.84	15,268.60	1	0.00
536	CUSIP # 438128308 HONDA MOTORS LTD ADR	12,703.20	15,461.48	1	0.00
1,263	CUSIP # 456837103 ING GROEP NV ADR	8,942.04	13,434.26	1	0.00
55	CUSIP # 550021109 LULULEMON ATHLETICA INC	18,115.35	12,647.95	1	0.00
2,790	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	11,187.90	15,783.63	1	0.00
320	CUSIP # 67077M108 NUTRIEN LTD	12,553.60	14,940.44	1	144.00
299	CUSIP # 693483109 POSCO ADR	12,516.14	19,481.18	1	0.00
953	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	6,785.36	10,763.97	0	87.24
258	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	6,493.86	15,064.20	0	0.00
2,045	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	11,431.55	14,602.22	1	0.00
2,140	CUSIP # 879382208 TELEFONICA SA SPONS ADR	7,361.60	15,008.70	0	0.00
275	CUSIP # 89151E109 TOTAL SA SPON ADR	9,432.50	12,890.92	1	177.34
108	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	14,303.52	13,748.37	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102	CUSIP # G0176J109 ALLEGION PLC	10,088.82	12,639.40	1	0.00
1,016	CUSIP # G37585109 GASLOG LTD	2,753.36	9,723.18	0	0.00
575	CUSIP # G45667105 HOLLYSYS AUTOMATION TECH LTD	6,353.75	9,654.17	0	0.00
31	CUSIP # G6359F137 NABORS INDUSTRIES LTD	757.64	4,415.53	0	0.00
195	CUSIP # G81276100 SIGNET JEWELERS LTD	3,646.50	3,582.85	0	0.00
1,204	CUSIP # H42097107 UBS GROUP AG	13,424.60	15,309.50	1	0.00
1,307	CUSIP # H8817H100 TRANSOCEAN LIMITED	1,054.62	8,731.09	0	0.00
259	CUSIP # L9340P101 TRINSEO SA	6,640.76	9,266.82	0	0.00
377	CUSIP # M6158M104 ITURAN LOCATION AND CONTROL LTD	5,247.84	9,388.61	0	0.00
291	CUSIP # N97284108 YANDEX NV A	18,987.75	12,715.96	1	0.00
		296,380.91	433,496.98	18	1,006.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
AUSTRALIA						
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
		0.00	1,366.73	0.00	0.00	0.00
CANADIAN DOLLAR						
CANADA						
DIVIDENDS RECEIVABLE RECLAIM		0.00	22,719.03	0.00		0.00
		0.00	17,008.53	0.00	0.00	0.00
NON-BASE CURRENCY		4,714.97	0.00	4,714.97		0.00
		3,529.83	0.00	3,529.83	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,714.97	0.00	-4,714.97		0.00
		-3,515.47	0.00	-3,529.83	0.00	-14.36
SUBTOTAL CANADIAN DOLLAR		0.00	22,719.03	0.00		0.00
		14.36	17,008.53	0.00	0.00	-14.36
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		0.00	22,719.03	0.00		0.00
		14.36	17,008.53	0.00	0.00	-14.36
CHILEAN PESO						
CHILE						
NON-BASE CURRENCY		-3.00	0.00	-3.00		0.00
		0.00	0.00	0.00	0.00	0.00
DANISH KRONE						
DENMARK						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM		0.00	58,057.16	0.00		0.00
		0.00	9,146.10	0.00	0.00	0.00
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
DIVIDENDS RECEIVABLE RECLAIM		0.00	114,567.44	0.00		0.00
		0.00	134,347.52	0.00	0.00	0.00
NON-BASE CURRENCY		-18.14	0.00	-18.14		0.00
		-21.17	0.00	-21.27	0.00	-0.10
SUBTOTAL EURO CURRENCY UNIT		-18.14	114,567.44	-18.14		0.00
		-21.17	134,347.52	-21.27	0.00	-0.10
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		-18.14	114,567.44	-18.14		0.00
		-21.17	134,347.52	-21.27	0.00	-0.10
JAPANESE YEN						
JAPAN						
DIVIDENDS RECEIVABLE RECLAIM		0.00	333,867.00	0.00		0.00
		0.00	3,163.72	0.00	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-5,159,000.00	0.00	-5,159,000.00		0.00
		-48,811.41	0.00	-48,886.57	-0.02	-75.16
NON-BASE CURRENCY		5,153,837.00	0.00	5,153,837.00		0.00
		48,837.65	0.00	48,837.65	0.02	0.00
SUBTOTAL JAPANESE YEN		-5,163.00	333,867.00	-5,163.00		0.00
		26.24	3,163.72	-48.92	0.00	-75.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		-5,163.00	333,867.00	-5,163.00		0.00
		26.24	3,163.72	-48.92	0.00	-75.16
NEW TAIWAN DOLLAR						
TAIWAN						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-349,598.00	0.00	-349,598.00		0.00
		-12,006.21	0.00	-12,076.19	0.00	-69.98
RECEIVABLE FOR INVESTMENTS SOLD		834,396.00	0.00	834,396.00		0.00
		28,793.80	0.00	28,825.05	0.01	31.25
SUBTOTAL NEW TAIWAN DOLLAR		484,798.00	0.00	484,798.00		0.00
		16,787.59	0.00	16,748.86	0.01	-38.73
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		484,798.00	0.00	484,798.00		0.00
		16,787.59	0.00	16,748.86	0.01	-38.73
POUND STERLING						
UNITED KINGDOM						
DIVIDENDS RECEIVABLE RECLAIM		0.00	492.17	0.00		0.00
		0.00	636.28	0.00	0.00	0.00
NON-BASE CURRENCY		20,770.69	0.00	20,770.69		0.00
		26,487.37	0.00	26,852.35	0.01	364.98
SUBTOTAL POUND STERLING		20,770.69	492.17	20,770.69		0.00
		26,487.37	636.28	26,852.35	0.01	364.98
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		20,770.69	492.17	20,770.69		0.00
		26,487.37	636.28	26,852.35	0.01	364.98
SOUTH AFRICAN RAND						
SOUTH AFRICA						



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		8.46	0.00	8.46		0.00
			0.50	0.00	0.51	0.00	0.01
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		13,834,440.00	0.00	13,834,440.00		0.00
			11,629.00	0.00	11,829.36	0.00	200.36
SWEDISH KRONA							
SWEDEN							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	15,355.85	0.00		0.00
			0.00	1,715.74	0.00	0.00	0.00
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	6,071.80	0.00		0.00
			0.00	6,608.76	0.00	0.00	0.00
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
			5,391.73	0.00	5,216.08	0.00	-175.65
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-14,720.00	0.00	-14,720.00		0.00
			-14,720.00	0.00	-14,720.00	0.00	0.00



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,700.06	0.00		0.00
		0.00	1,700.06	0.00	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-13,108.45	0.00	-13,108.45		0.00
		-13,108.45	0.00	-13,108.45	0.00	0.00
FFX CONTRACTS RECEIVABLE		64,333.09	0.00	64,333.09		0.00
		64,333.09	0.00	64,333.09	0.02	0.00
MSC PAYABLE - CLASS C1		-102,040.71	0.00	-102,040.71		0.00
		-102,040.71	0.00	-102,040.71	-0.03	0.00
REBATE RECEIVABLE		58,796.55	0.00	58,796.55		0.00
		58,796.55	0.00	58,796.55	0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,460.40	0.00	-4,460.40		0.00
		-4,460.40	0.00	-4,460.40	0.00	0.00
5,749,959.060 BLACKROCK LIQ T FUND INSTL	100.0000	5,749,959.06	247.01	5,749,959.06		0.00
996229696 VAR RT 12/31/2049 DD 01/31/12	100.0000	5,749,959.06	247.01	5,749,959.06	1.95	0.00
SUBTOTAL UNITED STATES		5,738,759.14	1,947.07	5,738,759.14		0.00
		5,738,759.14	1,947.07	5,738,759.14	1.96	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		5,738,759.14	1,947.07	5,738,759.14		0.00
		5,738,759.14	1,947.07	5,738,759.14	1.96	0.00
TOTAL CASH & CASH EQUIVALENTS		5,799,074.76	175,940.45	5,799,336.11	1.98	261.35
PREFERRED SECURITIES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EURO CURRENCY UNIT						
GERMANY						
113,818.000 SCHAEFFLER AG	5.2700	700,549.82	0.00	599,820.86		-100,728.96
EDBZ1DNL8	6.1799	757,889.82	0.00	703,379.93	0.24	-54,509.89
EQUITY						
AUSTRALIAN DOLLAR						
AUSTRALIA						
227,809.000 FORTESCUE METALS GROUP LTD	16.3000	2,859,003.13	227,809.00	3,713,286.70		854,283.57
AA6086257	11.6830	1,833,621.66	163,282.10	2,661,498.24	0.90	827,876.58
9,425.000 CSL LTD	287.0000	2,844,842.00	11,959.59	2,704,975.00		-139,867.00
AA6185497	205.7073	1,824,539.42	8,572.04	1,938,790.83	0.66	114,251.41
43,554.000 CIMIC GROUP LTD	18.5500	997,386.59	0.00	807,926.70		-189,459.89
AABX17Q17	13.2957	639,673.89	0.00	579,081.46	0.20	-60,592.43
SUBTOTAL AUSTRALIA		6,701,231.72	239,768.59	7,226,188.40		524,956.68
		4,297,834.97	171,854.14	5,179,370.53	1.76	881,535.56
TOTAL EQUITY AUSTRALIAN DOLLAR		6,701,231.72	239,768.59	7,226,188.40		524,956.68
		4,297,834.97	171,854.14	5,179,370.53	1.76	881,535.56
BRAZIL REAL						
BRAZIL						
105,031.000 CPFL ENERGIA SA	27.6400	3,260,563.79	189,158.04	2,903,056.84		-357,506.95
LBB031NN1	4.9038	607,633.96	33,476.22	515,050.58	0.17	-92,583.38
116,161.000 CIA DE SANEAMENTO DE MINAS GER	46.8900	6,782,907.43	49,311.51	5,446,789.29		-1,336,118.14
LBB0YBZJ1	8.3191	1,262,245.10	8,728.85	966,351.03	0.33	-295,894.07

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
102,854.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	34.1500 6.0588	3,232,741.83 605,799.63	0.00 0.00	3,512,464.10 623,169.56	0.21	279,722.27 17,369.93
79,715.000 CIA DE SANEAMENTO DO PARANA LBBF0WB71	25.3400 4.4957	2,502,257.67 466,317.11	0.00 0.00	2,019,978.10 358,377.72	0.12	-482,279.57 -107,939.39
SUBTOTAL BRAZIL		15,778,470.72	238,469.55	13,882,288.33		-1,896,182.39
		2,941,995.80	42,205.07	2,462,948.89	0.83	-479,046.91
TOTAL EQUITY BRAZIL REAL		15,778,470.72	238,469.55	13,882,288.33		-1,896,182.39
		2,941,995.80	42,205.07	2,462,948.89	0.83	-479,046.91
CANADIAN DOLLAR						
CANADA						
103,498.000 ALIMENTATION COUCHE-TARD INC NC2011640	46.3700 34.7146	4,368,040.98 3,176,846.83	0.00 0.00	4,799,202.26 3,592,889.58	1.22	431,161.28 416,042.75
45,531.000 BANK OF MONTREAL NC2076007	77.8400 58.2744	2,839,768.46 2,017,382.49	0.00 0.00	3,544,133.04 2,653,290.69	0.90	704,364.58 635,908.20
40,358.000 BANK OF NOVA SCOTIA NC2076288	55.3200 41.4149	2,016,689.25 1,432,663.84	0.00 0.00	2,232,604.56 1,671,423.96	0.57	215,915.31 238,760.12
9,647.000 CANADIAN NATIONAL RAILWAY CO NC2180635	141.8100 106.1651	1,158,860.35 859,146.94	0.01 0.01	1,368,041.07 1,024,174.49	0.35	209,180.72 165,027.55
25,360.000 ENBRIDGE INC NC2466141	38.9000 29.1222	1,157,686.54 858,276.71	0.00 0.00	986,504.00 738,539.40	0.25	-171,182.54 -119,737.31



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
1,249,000 CONSTELLATION SOFTWARE INC NCB15C4L4	1,479.6300 1,107.7148	1,823,989.64 1,295,769.29	1,418.09 1,061.65	1,848,057.87 1,383,535.74	0.47	24,068.23 87,766.45
72,939,000 CI FINANCIAL INC NCB3KT0S5	16.8900 12.6446	1,317,424.22 973,202.50	11,159.67 8,354.95	1,231,939.71 922,283.14	0.31	-85,484.51 -50,919.36
129,118,000 SUPERIOR PLUS CORP NCB3KTPS8	11.7600 8.8040	1,591,380.71 1,212,003.34	6,585.02 4,930.03	1,518,427.68 1,136,760.38	0.38	-72,953.03 -75,242.96
SUBTOTAL CANADA		16,273,840.15	19,162.79	17,528,910.19		1,255,070.04
		11,825,291.94	14,346.64	13,122,897.38	4.45	1,297,605.44
TOTAL EQUITY CANADIAN DOLLAR		16,273,840.15	19,162.79	17,528,910.19		1,255,070.04
		11,825,291.94	14,346.64	13,122,897.38	4.45	1,297,605.44
CHILEAN PESO						
CHILE						
9,651,177,000 ENEL AMERICAS SA LC2299452	102.0000 0.1295	1,164,733,509.00 1,422,514.66	0.00 0.00	984,420,054.00 1,249,548.99	0.42	-180,313,455.00 -172,965.67
DANISH KRONE						
DENMARK						
2,965,000 GENMAB A/S SD4595734	2,300.0000 362.3331	6,784,705.00 1,031,776.61	0.00 0.00	6,819,500.00 1,074,317.67	0.36	34,795.00 42,541.06
66,162,000 NOVO NORDISK A/S SDBHC8X98	439.3500 69.2135	29,028,579.73 4,215,214.96	0.00 0.00	29,068,274.70 4,579,303.65	1.55	39,694.97 364,088.69
SUBTOTAL DENMARK		35,813,284.73	0.00	35,887,774.70		74,489.97
		5,246,991.57	0.00	5,653,621.32	1.91	406,629.75

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY DANISH KRONE		35,813,284.73	0.00	35,887,774.70		74,489.97
		5,246,991.57	0.00	5,653,621.32	1.91	406,629.75
EURO CURRENCY UNIT						
BELGIUM						
17,384.000 UCB SA	97.0000	1,439,742.88	0.00	1,686,248.00		246,505.12
EB5596995	113.7471	1,557,585.83	0.00	1,977,378.72	0.67	419,792.89
FINLAND						
60,109.000 FORTUM OYJ	17.2750	896,826.28	0.00	1,038,382.98		141,556.70
SF5579559	20.2575	970,231.51	0.00	1,217,659.80	0.41	247,428.29
113,500.000 TOKMANNI GROUP CORP	15.0600	1,182,670.00	0.00	1,709,310.00		526,640.00
SFBD3CWG8	17.6601	1,279,471.54	0.00	2,004,422.37	0.68	724,950.83
SUBTOTAL FINLAND		2,079,496.28	0.00	2,747,692.98		668,196.70
		2,249,703.05	0.00	3,222,082.17	1.09	972,379.12
FRANCE						
1,291.000 CHRISTIAN DIOR SE	349.6000	513,137.89	0.00	451,333.60		-61,804.29
EF4061398	409.9584	581,112.50	0.00	529,256.35	0.18	-51,856.15
11,802.000 CAPGEMINI SE	109.7500	962,335.08	0.00	1,295,269.50		332,934.42
EF4163434	128.6983	1,041,102.21	0.00	1,518,897.78	0.51	477,795.57
9,167.000 SCHNEIDER ELECTRIC SE	106.0500	716,309.38	0.00	972,160.35		255,850.97
EF4834109	124.3595	774,939.30	0.00	1,140,003.83	0.39	365,064.53

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,842.000 SANOFI EF5671732	85.3300 100.0622	1,294,519.24 1,400,475.64	0.00 0.00	1,266,467.86 1,485,123.54	0.50	-28,051.38 84,647.90
24,479.000 BNP PARIBAS SA EF7309687	30.9750 36.3228	892,871.58 1,057,204.60	0.00 0.00	758,237.03 889,146.65	0.30	-134,634.55 -168,057.95
25,737.000 IPSEN SA EFB0R7JF3	89.5500 105.0108	1,721,805.30 1,862,735.06	0.00 0.00	2,304,748.35 2,702,663.15	0.91	582,943.05 839,928.09
32,170.000 TOTAL SE EFB15C551	29.2000 34.2414	1,073,050.55 1,270,545.51	15,287.18 17,926.51	939,364.00 1,101,545.19	0.37	-133,686.55 -169,000.32
11,116.000 GERARD PERRIER INDUSTRIE SA EFB1BRLP9	61.4000 72.0007	646,951.20 699,904.16	0.00 0.00	682,522.40 800,359.89	0.27	35,571.20 100,455.73
47,045.000 UBISOFT ENTERTAINMENT SA EFB1L3CS5	77.0600 90.3644	3,391,754.39 3,753,762.99	0.00 0.00	3,625,287.70 4,251,193.62	1.44	233,533.31 497,430.63
SUBTOTAL FRANCE		11,212,734.61 12,441,781.97	15,287.18 17,926.51	12,295,390.79 14,418,190.00	4.87	1,082,656.18 1,976,408.03
GERMANY						
96,866.000 DEUTSCHE POST AG ED4617855	38.9000 45.6161	2,605,695.40 2,818,971.57	0.00 0.00	3,768,087.40 4,418,647.69	1.50	1,162,392.00 1,599,676.12
39,761.000 MERCK KGAA ED4741846	124.5500 146.0536	4,152,161.85 4,537,749.68	0.00 0.00	4,952,232.55 5,807,235.50	1.97	800,070.70 1,269,485.82



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
7,332.000 BAYER AG ED5069213	53.3100 62.5140	465,407.30 527,190.12	0.00 0.00	390,868.92 458,352.44	0.16	-74,538.38 -68,837.68
6,648.000 HOCHTIEF AG ED5108664	66.4500 77.9226	437,106.00 472,883.13	0.00 0.00	441,759.60 518,029.39	0.18	4,653.60 45,146.26
11,066.000 ALLIANZ SE ED5231482	163.6200 191.8690	1,973,541.58 2,214,214.98	0.00 0.00	1,810,618.92 2,123,222.28	0.72	-162,922.66 -90,992.70
4,969.000 RHEINMETALL AG ED5334583	76.7600 90.0126	319,307.94 345,443.30	0.00 0.00	381,420.44 447,272.68	0.15	62,112.50 101,829.38
347,414.000 DEUTSCHE TELEKOM AG ED5842353	14.2900 16.7572	4,738,726.96 5,126,591.76	0.00 0.00	4,964,546.06 5,821,674.94	1.97	225,819.10 695,083.18
111,078.000 FREENET AG EDB1SK0S8	17.2700 20.2517	1,745,299.64 1,979,541.04	0.00 0.00	1,918,317.06 2,249,514.50	0.76	173,017.42 269,973.46
223,163.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.1890 2.5669	601,870.52 651,133.62	0.00 0.00	488,503.81 572,843.99	0.19	-113,366.71 -78,289.63
SUBTOTAL GERMANY		17,039,117.19 18,673,719.20	0.00 0.00	19,116,354.76 22,416,793.41	7.60	2,077,237.57 3,743,074.21
GREECE						
42,475.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	12.3100 14.4353	538,293.64 639,627.41	0.00 0.00	522,867.25 613,140.28	0.21	-15,426.39 -26,487.13
IRELAND						

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
8,611.000	FLUTTER ENTERTAINMENT PLC	135.7000	1,043,514.10	0.00	1,168,512.70		124,998.60
	EZBWT6H87	159.1286	1,182,040.59	0.00	1,370,256.42	0.46	188,215.83
ITALY							
266,967.000	IREN SPA	2.1940	570,775.38	0.00	585,725.60		14,950.22
	EI4783219	2.5728	617,493.34	0.00	686,851.12	0.23	69,357.78
1,065,800.000	A2A SPA	1.2400	1,332,250.50	0.00	1,321,592.00		-10,658.50
	EI5499138	1.4541	1,441,295.20	0.00	1,549,764.86	0.52	108,469.66
37,861.000	ACEA SPA	17.9800	643,637.00	0.00	680,740.78		37,103.78
	EI5728122	21.0842	696,318.69	0.00	798,270.68	0.27	101,951.99
58,275.000	BUZZI UNICEM SPA	11.2200	529,137.00	0.00	653,845.50		124,708.50
	EI5782285	13.1571	572,446.86	0.00	766,731.93	0.26	194,285.07
167,073.000	ENEL SPA	7.4180	1,096,996.98	0.00	1,239,347.51		142,350.53
	EI7144567	8.6987	1,203,734.79	0.00	1,453,320.86	0.49	249,586.07
43,142.000	PRYSMIAN SPA	24.8400	1,032,793.57	0.00	1,071,647.28		38,853.71
	EIB1W4V62	29.1286	1,222,879.23	0.00	1,256,667.18	0.43	33,787.95
SUBTOTAL ITALY			5,205,590.43	0.00	5,552,898.67		347,308.24
			5,754,168.11	0.00	6,511,606.63	2.20	757,438.52
LUXEMBOURG							
39,799.000	APERAM SA	24.0400	984,388.57	0.00	956,767.96		-27,620.61
	ENB58C6H5	28.1905	1,168,635.55	0.00	1,121,953.95	0.38	-46,681.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NETHERLANDS						
393,268.000 POSTNL NV EN5481556	2.6080 3.0583	1,036,493.30 1,227,064.09	0.00 0.00	1,025,642.94 1,202,720.19	0.41	-10,850.36 -24,343.90
1,125,556.000 KONINKLIJKE KPN NV EN5956078	2.0070 2.3535	2,502,792.06 2,762,309.58	0.00 0.00	2,258,990.89 2,649,005.67	0.90	-243,801.17 -113,303.91
24,723.000 KONINKLIJKE PHILIPS NV EN5986620	40.2000 47.1405	1,061,321.22 1,202,211.61	0.00 0.00	993,864.60 1,165,455.32	0.39	-67,456.62 -36,756.29
468,054.000 PHARMING GROUP NV ENB8RC746	0.9504 1.1145	515,158.77 596,934.98	0.00 0.00	444,838.52 521,639.89	0.18	-70,320.25 -75,295.09
66,406.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	25.2500 29.6094	1,593,319.72 1,793,338.98	0.00 0.00	1,676,751.50 1,966,242.65	0.67	83,431.78 172,903.67
43,917.000 SIGNIFY NV ENBYY7VY9	31.5800 37.0323	915,499.59 1,014,184.28	0.00 0.00	1,386,898.86 1,626,346.95	0.55	471,399.27 612,162.67
SUBTOTAL NETHERLANDS		7,624,584.66 8,596,043.52	0.00 0.00	7,786,987.31 9,131,410.67	3.10	162,402.65 535,367.15
PORTUGAL						
97,207.000 GALP ENERGIA SGPS SA EPB1FW752	7.9120 9.2780	1,036,250.69 1,173,575.90	0.00 0.00	769,101.78 901,887.20	0.31	-267,148.91 -271,688.70
31,758.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	13.7050 16.0712	435,402.19 471,039.87	0.00 0.00	435,243.39 510,388.16	0.17	-158.80 39,348.29

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL PORTUGAL		1,471,652.88	0.00	1,204,345.17		-267,307.71
		1,644,615.77	0.00	1,412,275.36	0.48	-232,340.41
SPAIN						
44,652.000 ENDESA SA EE5271783	22.8300 26.7716	889,467.84 962,270.78	0.00 0.00	1,019,405.16 1,195,405.46	0.40	129,937.32 233,134.68
267,722.000 TELEFONICA SA EE5732529	2.9370 3.4441	1,121,331.87 1,216,477.63	0.00 0.00	786,299.51 922,054.12	0.31	-335,032.36 -294,423.51
24,780.000 ENAGAS SA EE7383073	19.6950 23.0953	528,805.20 572,087.90	0.00 0.00	488,042.10 572,302.57	0.19	-40,763.10 214.67
61,690.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	19.3650 22.7084	1,357,180.00 1,468,265.18	0.00 0.00	1,194,626.85 1,400,879.18	0.47	-162,553.15 -67,386.00
487,452.000 MAPFRE SA EEB1G40S5	1.3370 1.5678	741,902.07 802,626.76	0.00 0.00	651,723.32 764,243.35	0.26	-90,178.75 -38,383.41
37,993.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	23.8000 27.9091	892,979.98 1,057,332.95	0.00 0.00	904,233.40 1,060,349.30	0.36	11,253.42 3,016.35
SUBTOTAL SPAIN		5,531,666.96	0.00	5,044,330.34		-487,336.62
		6,079,061.20	0.00	5,915,233.98	1.99	-163,827.22
UNITED KINGDOM						
10,902.000 UNILEVER NV ENB1527V7	51.5000 60.3915	483,285.66 522,842.59	0.00 0.00	561,453.00 658,387.86	0.22	78,167.34 135,545.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY EURO CURRENCY UNIT		54,654,067.86	15,287.18	58,643,848.93		3,989,781.07
		60,509,824.79	17,926.51	68,768,709.45	23.27	8,258,884.66
HONG KONG DOLLAR						
CHINA						
594,403.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	53.3000 6.8774	33,826,222.63 4,363,627.51	0.00 0.00	31,681,679.90 4,087,958.69	1.38	-2,144,542.73 -275,668.82
1,187,780.000 LENOVO GROUP LTD FH6218082 HK/00992	5.1100 0.6594	5,024,311.31 648,164.42	0.00 0.00	6,069,555.80 783,168.49	0.27	1,045,244.49 135,004.07
94,030.000 ENN ENERGY HOLDINGS LTD FH6333931 HK/02688	84.4000 10.8903	8,490,909.06 1,095,375.03	0.00 0.00	7,936,132.00 1,024,017.03	0.35	-554,777.06 -71,358.00
4,982,756.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	5.3900 0.6955	33,109,377.47 4,271,612.77	0.00 0.00	26,857,054.84 3,465,426.43	1.17	-6,252,322.63 -806,186.34
116,802.000 PING AN INSURANCE GROUP CO OF FHB01FLR9 HK/02318	79.5000 10.2581	8,999,593.74 1,160,998.22	94,231.71 12,157.97	9,285,759.00 1,198,162.45	0.41	286,165.26 37,164.23
1,651,410.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	4.0200 0.5187	8,290,075.18 1,069,466.33	0.00 0.00	6,638,668.20 856,602.35	0.29	-1,651,406.98 -212,863.98
1,277,149.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	4.5400 0.5858	6,819,975.25 879,815.17	0.00 0.00	5,798,256.46 748,162.12	0.25	-1,021,718.79 -131,653.05
1,266,244.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.4800 1.2232	12,523,156.80 1,615,557.67	295,034.85 38,063.25	12,003,993.12 1,548,902.34	0.52	-519,163.68 -66,655.33



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
242,860.000 CHINA PACIFIC INSURANCE GROUP FHB2Q5H53 HK/02601	21.9000 2.8258	5,318,633.67 686,133.66	0.00 0.00	5,318,634.00 686,275.35	0.23	0.33 141.69
1,504,902.000 CRRC CORP LTD FHB2R2ZC4 HK/01766	3.0800 0.3974	5,823,973.41 751,325.33	0.00 0.00	4,635,098.16 598,077.18	0.20	-1,188,875.25 -153,248.15
398,193.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	30.2000 3.8968	13,160,278.92 1,697,750.01	0.00 0.00	12,025,428.60 1,551,668.21	0.53	-1,134,850.32 -146,081.80
1,209,962.000 CHINA MINSHENG BANKING CORP LT FHB57JY25 HK/01988	4.0600 0.5239	6,642,692.52 856,944.70	0.00 0.00	4,912,445.72 633,863.96	0.21	-1,730,246.80 -223,080.74
2,216,341.000 PEOPLE'S INSURANCE CO GROUP OF FHB8RZJZ5 HK/01339	2.2900 0.2955	5,452,201.64 703,364.68	0.00 0.00	5,075,420.89 654,893.02	0.22	-376,780.75 -48,471.66
1,239,235.000 LOGAN GROUP CO LTD FHBH6X935 HK/03380	12.2200 1.5768	14,821,247.99 1,912,024.36	0.00 0.00	15,143,451.70 1,953,993.77	0.66	322,203.71 41,969.41
131,819.000 LIVZON PHARMACEUTICAL GROUP IN FHB34615 HK/01513	35.4000 4.5677	4,317,072.02 556,926.57	0.00 0.00	4,666,392.60 602,115.17	0.20	349,320.58 45,188.60
32,856.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	511.5000 66.0000	14,051,803.16 1,812,903.72	0.00 0.00	16,805,844.00 2,168,496.00	0.73	2,754,040.84 355,592.28
912,886.000 CHINA VANKE CO LTD FHBN320P3 HK/02202	23.6500 3.0516	24,409,052.79 3,149,304.35	0.00 0.00	21,589,753.90 2,785,774.70	0.94	-2,819,298.89 -363,529.65

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CHINA		211,080,577.56	389,266.56	196,443,568.89		-14,637,008.67
		27,231,294.50	50,221.22	25,347,557.26	8.56	-1,883,737.24
HONG KONG						
267,230.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	19.4000 2.5032	6,507,050.60 839,446.13	120,253.50 15,516.63	5,184,262.00 668,937.03	0.23	-1,322,788.60 -170,509.10
327,238.000 CHINA RESOURCES LAND LTD FH6193764 HK/01109	34.9000 4.5032	9,817,140.61 1,266,466.36	54,975.98 7,093.46	11,420,606.20 1,473,626.61	0.50	1,603,465.59 207,160.25
1,558,636.000 KUNLUN ENERGY CO LTD FH6340076 HK/00135	5.0800 0.6555	7,434,695.74 959,117.57	0.00 0.00	7,917,870.88 1,021,660.76	0.35	483,175.14 62,543.19
4,071,953.000 YUEXIU PROPERTY CO LTD FH6392424 HK/00123	1.5100 0.1948	5,782,173.65 745,932.93	0.00 0.00	6,148,649.03 793,374.07	0.27	366,475.38 47,441.14
381,445.000 SHIMAO GROUP HOLDINGS LTD FHB16YNS7 HK/00813	32.0000 4.1290	12,034,588.34 1,552,529.59	0.00 0.00	12,206,240.00 1,574,998.71	0.53	171,651.66 22,469.12
677,524.000 KINGBOARD LAMINATES HOLDINGS L FHB1HHFV4 HK/01888	10.6000 1.3677	5,169,508.54 666,895.68	0.00 0.00	7,181,754.40 926,677.99	0.31	2,012,245.86 259,782.31
1,051,500.000 WH GROUP LTD FHBLHKZ0 HK/00288	6.2800 0.8103	6,741,144.03 869,572.58	52,575.00 6,783.67	6,603,420.00 852,054.19	0.29	-137,724.03 -17,518.39
SUBTOTAL HONG KONG		53,486,301.51	227,804.48	56,662,802.51		3,176,501.00
		6,899,960.84	29,393.76	7,311,329.36	2.48	411,368.52
TOTAL EQUITY HONG KONG DOLLAR		264,566,879.07	617,071.04	253,106,371.40		-11,460,507.67
		34,131,255.34	79,614.98	32,658,886.62	11.04	-1,472,368.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
HUNGARIAN FORINT						
HUNGARY						
65,496.000 RICHTER GEDEON NYRT EMBC9ZH88	6,550.0000 21.1492	450,284,993.76 1,373,620.49	0.00 0.00	428,998,800.00 1,385,187.36	 0.47	-21,286,193.76 11,566.87
JAPANESE YEN						
JAPAN						
25,500.000 BENESSE HOLDINGS INC FJ6121928	2,705.0000 25.6325	74,337,738.00 689,365.58	637,500.00 6,048.79	68,977,500.00 653,629.27	 0.22	-5,360,238.00 -35,736.31
48,600.000 NTT DOCOMO INC FJ6129277	3,885.0000 36.8142	148,375,799.00 1,382,748.20	3,037,500.00 28,820.70	188,811,000.00 1,789,168.88	 0.61	40,435,201.00 406,420.68
57,100.000 BROTHER INDUSTRIES LTD FJ6146503	1,666.0000 15.7870	117,711,004.00 1,091,584.40	970,700.00 9,210.29	95,128,600.00 901,436.52	 0.31	-22,582,404.00 -190,147.88
20,000.000 CAPCOM CO LTD FJ6173697	5,860.0000 55.5292	70,299,999.00 655,141.86	400,000.00 3,795.32	117,200,000.00 1,110,584.62	 0.38	46,900,001.00 455,442.76
133,100.000 KDDI CORP FJ6248994	2,656.0000 25.1682	421,619,868.00 3,904,301.55	7,986,000.00 75,773.53	353,513,600.00 3,349,887.10	 1.13	-68,106,268.00 -554,414.45
60,900.000 KINTETSU WORLD EXPRESS INC FJ6282217	2,228.0000 21.1125	93,359,702.00 870,040.54	609,000.00 5,778.37	135,685,200.00 1,285,749.97	 0.44	42,325,498.00 415,709.43
17,800.000 EISAI CO LTD FJ6307204	9,584.0000 90.8178	132,681,199.00 1,236,486.61	1,424,000.00 13,511.33	170,595,200.00 1,616,556.36	 0.55	37,914,001.00 380,069.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,100.000 SOKEN CHEMICAL & ENGINEERING C FJ6338910	1,499.0000 14.2045	32,658,502.00 304,352.09	0.00 0.00	45,119,900.00 427,555.18	0.14	12,461,398.00 123,203.09
47,100.000 FUJIFILM HOLDINGS CORP FJ6356524	5,185.0000 49.1329	241,528,798.00 2,250,862.42	2,237,250.00 21,227.69	244,213,500.00 2,314,161.75	0.78	2,684,702.00 63,299.33
81,700.000 CYBERNET SYSTEMS CO LTD FJ6397429	884.0000 8.3768	55,719,402.00 519,261.92	721,627.00 6,838.12	72,222,800.00 684,381.66	0.23	16,503,398.00 165,119.74
152,500.000 HITACHI ZOKEN CORP FJ6429305	444.0000 4.2073	54,747,507.00 510,204.61	0.00 0.00	67,710,000.00 641,618.47	0.22	12,962,493.00 131,413.86
13,000.000 HOYA CORP FJ6441508	11,860.0000 112.3851	125,814,001.00 1,172,489.61	585,000.00 5,550.65	154,180,000.00 1,461,006.29	0.49	28,365,999.00 288,516.68
207,200.000 K'S HOLDINGS CORP FJ6484276	1,420.0000 13.4559	275,606,067.00 2,563,518.57	3,108,000.00 29,489.62	294,224,000.00 2,788,060.15	0.94	18,617,933.00 224,541.58
74,100.000 KIRIN HOLDINGS CO LTD FJ6493749	1,973.5000 18.7008	154,454,142.00 1,434,863.31	0.00 0.00	146,236,350.00 1,385,732.44	0.47	-8,217,792.00 -49,130.87
24,800.000 MORINAGA & CO LTD/JAPAN FJ6602604	4,145.0000 39.2779	97,576,383.00 918,863.88	0.00 0.00	102,796,000.00 974,092.63	0.33	5,219,617.00 55,228.75
7,300.000 NINTENDO CO LTD FJ6639556	59,660.0000 565.3368	349,494,800.00 3,253,864.64	1,825,000.00 17,316.14	435,518,000.00 4,126,958.99	1.40	86,023,200.00 873,094.35

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,500.000 ONO PHARMACEUTICAL CO LTD FJ6660107	3,304.0000 31.3086	93,365,155.00 879,558.67	641,250.00 6,084.37	94,164,000.00 892,295.99	0.30	798,845.00 12,737.32
177,300.000 ORIX CORP FJ6661147	1,305.0000 12.3662	234,805,916.00 2,183,608.25	6,205,500.00 58,879.62	231,376,500.00 2,192,518.62	0.74	-3,429,416.00 8,910.37
38,100.000 T-GAIA CORP FJ6744679	1,972.0000 18.6866	81,838,800.00 762,674.61	1,428,750.00 13,556.40	75,133,200.00 711,960.55	0.24	-6,705,600.00 -50,714.06
66,200.000 SEKISUI HOUSE LTD FJ6793908	1,857.5000 17.6016	119,358,603.00 1,112,330.27	0.00 0.00	122,966,500.00 1,165,227.85	0.39	3,607,897.00 52,897.58
5,400.000 SHIONOGI & CO LTD FJ6804689	5,629.0000 53.3403	30,855,600.00 287,550.43	286,200.00 2,715.55	30,396,600.00 288,037.51	0.10	-459,000.00 487.08
35,200.000 SUNDRUG CO LTD FJ6817897	3,965.0000 37.5723	130,415,999.00 1,215,376.69	1,196,800.00 11,355.59	139,568,000.00 1,322,543.30	0.45	9,152,001.00 107,166.61
31,100.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,744.0000 35.4781	124,773,201.00 1,162,790.16	2,799,000.00 26,557.74	116,438,400.00 1,103,367.72	0.37	-8,334,801.00 -59,422.44
337,300.000 ASTELLAS PHARMA INC FJ6985389	1,567.0000 14.8489	584,219,898.00 5,442,616.62	7,083,300.00 67,208.45	528,549,100.00 5,008,519.64	1.70	-55,670,798.00 -434,096.98
6,600.000 SHIP HEALTHCARE HOLDINGS INC FJB05MTR8	5,130.0000 48.6118	30,974,531.00 288,081.56	0.00 0.00	33,858,000.00 320,837.66	0.11	2,883,469.00 32,756.10

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,300.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	1,994.0000 18.8951	74,175,296.00 687,859.19	1,492,000.00 14,156.54	74,376,200.00 704,787.23	0.24	200,904.00 16,928.04
105,000.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	2,824.0000 26.7602	314,805,253.00 2,923,811.45	7,875,000.00 74,720.33	296,520,000.00 2,809,817.00	0.95	-18,285,253.00 -113,994.45
34,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,448.0000 42.1492	145,843,600.00 1,359,150.05	0.00 0.00	152,566,400.00 1,445,715.85	0.49	6,722,800.00 86,565.80
18,500.000 MEIJI HOLDINGS CO LTD FJB60DQV4	8,040.0000 76.1869	143,300,176.00 1,331,865.95	1,387,500.00 13,165.01	148,740,000.00 1,409,456.97	0.48	5,439,824.00 77,591.02
21,800.000 TECHNOPRO HOLDINGS INC FJB5M8SQ2	6,520.0000 61.7834	133,852,000.00 1,247,397.57	-333,867.00 -3,163.72	142,136,000.00 1,346,877.61	0.46	8,284,000.00 99,480.04
SUBTOTAL JAPAN		4,688,568,939.00	53,603,010.00	4,878,920,550.00		190,351,611.00
		43,642,621.26	508,596.43	46,232,543.78	15.66	2,589,922.52
TOTAL EQUITY JAPANESE YEN		4,688,568,939.00	53,603,010.00	4,878,920,550.00		190,351,611.00
		43,642,621.26	508,596.43	46,232,543.78	15.66	2,589,922.52
MEXICAN PESO						
MEXICO						
252,474.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	76.3900 3.4604	16,996,547.93 710,468.91	0.00 0.00	19,286,488.86 873,650.44	0.30	2,289,940.93 163,181.53
557,760.000 KIMBERLY-CLARK DE MEXICO SAB D LM2491917	34.9400 1.5827	19,672,189.83 822,312.82	200,793.60 9,095.66	19,488,134.40 882,784.70	0.30	-184,055.43 60,471.88

Asset and Accrual Detail - By Asset type

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198,138.000 COCA-COLA FEMSA SAB DE CV LMBHHP0S6	89.6400 4.0606	18,695,066.10 833,488.48	0.00 0.00	17,761,090.32 804,552.06	0.27	-933,975.78 -28,936.42
432,793.000 QUALITAS CONTROLADORA SAB DE C LMBYMXF68	83.5100 3.7829	39,812,623.17 1,664,198.58	0.00 0.00	36,142,543.43 1,637,205.68	0.55	-3,670,079.74 -26,992.90
SUBTOTAL MEXICO		95,176,427.03	200,793.60	92,678,257.01		-2,498,170.02
		4,030,468.79	9,095.66	4,198,192.88	1.42	167,724.09
TOTAL EQUITY MEXICAN PESO		95,176,427.03	200,793.60	92,678,257.01		-2,498,170.02
		4,030,468.79	9,095.66	4,198,192.88	1.42	167,724.09
NEW TAIWAN DOLLAR						
TAIWAN						
158,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	368.5000 12.7236	51,770,537.00 1,746,522.47	1,439,380.00 49,735.10	58,223,000.00 2,010,323.86	0.68	6,452,463.00 263,801.39
1,236,000.000 QISDA CORP FA6054466	18.5000 0.6388	20,631,556.00 687,323.47	0.00 0.00	22,866,000.00 789,517.29	0.27	2,234,444.00 102,193.82
1,477,000.000 CHENG LOONG CORP FA6190237	31.5500 1.0894	36,732,028.00 1,249,176.27	0.00 0.00	46,599,350.00 1,608,982.45	0.54	9,867,322.00 359,806.18
188,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	265.5000 9.1672	45,047,965.00 1,515,890.94	0.00 0.00	49,914,000.00 1,723,430.69	0.58	4,866,035.00 207,539.75
417,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	41.9000 1.4467	18,124,989.00 615,271.96	0.00 0.00	17,472,300.00 603,283.61	0.20	-652,689.00 -11,988.35

Asset and Accrual Detail - By Asset type

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462,000.000 CATHAY FINANCIAL HOLDING CO LT FA6425666	38.6000 1.3328	18,936,359.00 642,814.78	0.00 0.00	17,833,200.00 615,744.77	0.21	-1,103,159.00 -27,070.01
217,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	77.4000 2.6725	18,883,673.00 641,026.30	0.00 0.00	16,795,800.00 579,925.42	0.20	-2,087,873.00 -61,100.88
1,211,000.000 KINDOM DEVELOPMENT CO LTD FA6491320	39.1000 1.3500	49,521,398.00 1,690,421.58	0.00 0.00	47,350,100.00 1,634,904.35	0.55	-2,171,298.00 -55,517.23
699,000.000 ITE TECHNOLOGY INC FA6548756	69.4000 2.3962	41,729,260.71 1,390,396.02	0.00 0.00	48,510,600.00 1,674,974.09	0.57	6,781,339.29 284,578.07
1,542,000.000 WISTRON CORP FA6672481	29.8000 1.0289	43,907,135.00 1,462,961.59	0.00 0.00	45,951,600.00 1,586,616.94	0.54	2,044,465.00 123,655.35
176,000.000 PIXART IMAGING INC FA6673364	178.0000 6.1460	29,372,492.00 978,675.28	0.00 0.00	31,328,000.00 1,081,693.25	0.37	1,955,508.00 103,017.97
282,000.000 SITRONIX TECHNOLOGY CORP FA6718771	130.5000 4.5059	42,433,547.00 1,413,862.45	0.00 0.00	36,801,000.00 1,270,665.00	0.43	-5,632,547.00 -143,197.45
76,000.000 APACER TECHNOLOGY INC FA6728994	34.9000 1.2050	3,736,664.54 124,503.61	0.00 0.00	2,652,400.00 91,582.07	0.03	-1,084,264.54 -32,921.54
88,000.000 TAIWAN SEMICONDUCTOR MANUFACTU FA6889101	433.0000 14.9506	29,799,967.00 1,011,591.46	173,800.00 6,012.12	38,104,000.00 1,315,654.99	0.45	8,304,033.00 304,063.53

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
279,000.000 PEGATRON CORP FAB4PLX11	63.8000 2.2029	17,838,608.00 608,037.63	0.00 0.00	17,800,200.00 614,605.34	0.21	-38,408.00 6,567.71
183,600.000 INNODISK CORP FAB8DJMF1	158.5000 5.4727	34,425,672.00 1,152,255.98	0.00 0.00	29,100,600.00 1,004,785.58	0.34	-5,325,072.00 -147,470.40
SUBTOTAL TAIWAN		502,891,851.25 16,930,731.79	1,613,180.00 55,747.22	527,302,150.00 18,206,689.70	6.17	24,410,298.75 1,275,957.91
TOTAL EQUITY NEW TAIWAN DOLLAR		502,891,851.25 16,930,731.79	1,613,180.00 55,747.22	527,302,150.00 18,206,689.70	6.17	24,410,298.75 1,275,957.91
NORWEGIAN KRONE						
NORWAY						
63,076.000 TELENOR ASA SN4732491	156.4500 16.7208	9,240,633.74 900,668.51	0.00 0.00	9,868,240.20 1,054,682.27	0.36	627,606.46 154,013.76
28,520.000 YARA INTERNATIONAL ASA SN7751258	359.5000 38.4221	9,571,247.62 1,017,736.03	0.00 0.00	10,252,940.00 1,095,797.61	0.37	681,692.38 78,061.58
112,031.000 ORKLA ASA SNB1VQF41	94.3800 10.0870	9,545,041.34 930,338.59	0.00 0.00	10,573,485.78 1,130,056.40	0.38	1,028,444.44 199,717.81
26,953.000 FJORDKRAFT HOLDING ASA SNBG0SKQ3	90.5000 9.6723	2,220,927.25 216,469.92	0.00 0.00	2,439,246.50 260,697.96	0.09	218,319.25 44,228.04
SUBTOTAL NORWAY		30,577,849.95 3,065,213.05	0.00 0.00	33,133,912.48 3,541,234.24	1.20	2,556,062.53 476,021.19
TOTAL EQUITY NORWEGIAN KRONE		30,577,849.95 3,065,213.05	0.00 0.00	33,133,912.48 3,541,234.24	1.20	2,556,062.53 476,021.19
POUND STERLING						



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
107,005.000 BHP GROUP PLC	16.5380	1,512,194.66	0.00	1,769,648.69		257,454.03
EXBH0P3Z9	21.3803	1,833,536.03	0.00	2,287,801.83	0.77	454,265.80
NETHERLANDS						
86,688.000 ROYAL DUTCH SHELL PLC	9.6390	1,033,724.50	0.00	835,585.63		-198,138.87
EXB03MLX5 A SHS	12.4613	1,358,599.43	0.00	1,080,245.10	0.37	-278,354.33
UNITED KINGDOM						
118,448.000 ASHTEAD GROUP PLC	28.0000	2,616,516.32	0.00	3,316,544.00		700,027.68
EX0053671	36.1984	3,172,526.04	0.00	4,287,628.08	1.45	1,115,102.04
308,349.000 AVIVA PLC	2.8570	876,966.23	0.00	880,953.09		3,986.86
EX0216237	3.6935	1,104,451.27	0.00	1,138,896.15	0.39	34,444.88
0.000 DIAGEO PLC	0.0000	0.00	10,121.45	0.00		0.00
EX0237407	0.0000	0.00	13,085.36	0.00	0.00	0.00
726,214.000 BAE SYSTEMS PLC	4.8200	3,618,859.54	0.00	3,500,351.48		-118,508.06
EX0263494	6.2313	4,392,705.43	0.00	4,525,254.39	1.53	132,548.96
525,974.000 SPIRENT COMMUNICATIONS PLC	2.8600	1,314,525.18	0.00	1,504,285.64		189,760.46
EX0472608	3.6974	1,620,534.96	0.00	1,944,740.48	0.66	324,205.52
24,693.000 RIO TINTO PLC	46.5550	968,459.46	0.00	1,149,582.62		181,123.16
EX0718877	60.1863	1,174,257.10	0.00	1,486,180.41	0.50	311,923.31

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
226,555.000 TATE & LYLE PLC EX0875412	6.6520 8.5997	1,467,314.21 1,784,274.28	0.00 0.00	1,507,043.86 1,948,306.30	0.66	39,729.65 164,032.02
118,800.000 GLAXOSMITHKLINE PLC EX0925282	14.5200 18.7715	1,957,586.40 2,373,573.51	22,572.00 29,181.86	1,724,976.00 2,230,048.97	0.75	-232,610.40 -143,524.54
317,907.000 KINGFISHER PLC EX3319525	2.9670 3.8357	838,147.65 1,098,348.95	0.00 0.00	943,230.07 1,219,407.83	0.41	105,082.42 121,058.88
15,592.000 UNILEVER PLC EXB10RZP7	47.7600 61.7441	678,719.47 854,948.99	0.00 0.00	744,673.92 962,714.44	0.33	65,954.45 107,765.45
41,709.000 SAFESTORE HOLDINGS PLC EXB1N7Z01	7.8000 10.0838	263,600.88 319,616.07	0.00 0.00	325,330.20 420,586.88	0.14	61,729.32 100,970.81
66,823.000 NATIONAL GRID PLC EXBDR05C3	8.8980 11.5033	612,633.27 742,817.83	0.00 0.00	594,591.05 768,687.31	0.26	-18,042.22 25,869.48
508,155.000 MAN GROUP PLC/JERSEY EXBJ1DLW8	1.1500 1.4867	670,256.65 812,686.19	0.00 0.00	584,378.25 755,484.20	0.26	-85,878.40 -57,201.99
24,558.000 FERGUSON PLC EXBJVNSS5	78.1200 100.9935	1,392,438.60 1,688,331.80	0.00 0.00	1,918,470.96 2,480,199.26	0.84	526,032.36 791,867.46
254,915.000 RSA INSURANCE GROUP PLC EXBKMKR6	4.5170 5.8396	1,037,533.80 1,267,140.02	0.00 0.00	1,151,451.06 1,488,595.93	0.50	113,917.26 221,455.91

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
114,224.000 GAMESYS GROUP PLC	11.9200	1,300,223.82	13,706.88	1,361,550.08		61,326.26
EXBZ14BX1	15.4102	1,725,722.06	17,721.39	1,760,211.94	0.60	34,489.88
SUBTOTAL UNITED KINGDOM		19,613,781.48	46,400.33	21,207,412.28		1,593,630.80
		24,131,934.50	59,988.61	27,416,942.57	9.28	3,285,008.07
TOTAL EQUITY POUND STERLING		22,159,700.64	46,400.33	23,812,646.60		1,652,945.96
		27,324,069.96	59,988.61	30,784,989.50	10.42	3,460,919.54
SINGAPORE DOLLAR						
SINGAPORE						
752,000.000 AEM HOLDINGS LTD	3.8500	2,391,580.69	0.00	2,895,200.00		503,619.31
FMBXC7XC2	2.8203	1,682,908.09	0.00	2,120,870.27	0.72	437,962.18
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,102.000 ANGLO AMERICAN PLATINUM LTD	1,163.0500	15,251,358.62	0.00	17,564,381.10		2,313,022.48
KS6761008	69.7272	821,157.52	0.00	1,053,020.44	0.36	231,862.92
137,940.000 VODACOM GROUP LTD	123.2700	17,763,913.14	0.00	17,003,863.80		-760,049.34
KSB65B4D1	7.3903	956,437.47	0.00	1,019,416.29	0.35	62,978.82
SUBTOTAL SOUTH AFRICA		33,015,271.76	0.00	34,568,244.90		1,552,973.14
		1,777,594.99	0.00	2,072,436.73	0.71	294,841.74
TOTAL EQUITY SOUTH AFRICAN RAND		33,015,271.76	0.00	34,568,244.90		1,552,973.14
		1,777,594.99	0.00	2,072,436.73	0.71	294,841.74
SOUTH KOREAN WON						
SOUTH KOREA						
60,224.000 LG ELECTRONICS INC	91,700.0000	4,170,407,170.00	0.00	5,522,540,800.00		1,352,133,630.00
FK6520738	78.4096	3,474,010.93	0.00	4,722,136.87	1.60	1,248,125.94

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
136,966.000 NH INVESTMENT & SECURITIES CO FK6537088	9,140.0000 7.8153	1,285,303,493.00 1,084,233.19	0.00 0.00	1,251,869,240.00 1,070,430.82	0.36	-33,434,253.00 -13,802.37
252,606.000 SAMSUNG ENGINEERING CO LTD FK6765234	10,550.0000 9.0209	3,068,455,221.00 2,575,045.86	0.00 0.00	2,664,993,300.00 2,278,745.16	0.77	-403,461,921.00 -296,300.70
85,624.000 SAMSUNG ELECTRONICS CO LTD FK6771729	58,200.0000 49.7648	4,386,382,959.00 3,603,544.34	23,642,498.88 20,292.60	4,983,316,800.00 4,261,064.76	1.44	596,933,841.00 657,520.42
7,682.000 HYUNDAI GLOVIS CO LTD FKB0V3XR3	144,000.0000 123.1295	856,665,070.00 694,021.21	0.00 0.00	1,106,208,000.00 945,880.85	0.32	249,542,930.00 251,859.64
SUBTOTAL SOUTH KOREA		13,767,213,913.00 11,430,855.53	23,642,498.88 20,292.60	15,528,928,140.00 13,278,258.46	4.49	1,761,714,227.00 1,847,402.93
TOTAL EQUITY SOUTH KOREAN WON		13,767,213,913.00 11,430,855.53	23,642,498.88 20,292.60	15,528,928,140.00 13,278,258.46	4.49	1,761,714,227.00 1,847,402.93
SWEDISH KRONA						
SWEDEN						
218,594.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	98.2800 10.9810	18,473,307.82 1,913,638.36	0.00 0.00	21,483,418.32 2,400,381.94	0.81	3,010,110.50 486,743.58
77,137.000 SKANSKA AB SS7142093	189.8000 21.2067	14,363,495.10 1,487,905.44	0.00 0.00	14,640,602.60 1,635,821.53	0.55	277,107.50 147,916.09
81,071.000 SANDVIK AB SSB1VQ251	175.9000 19.6536	11,402,636.19 1,155,604.27	0.00 0.00	14,260,388.90 1,593,339.55	0.54	2,857,752.71 437,735.28



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,604.000 ATLAS COPCO AB SSBD97BS2	375.2000 41.9218	27,290,924.89 3,132,315.47	0.00 0.00	28,741,820.80 3,211,376.64	1.09	1,450,895.91 79,061.17
19,872.000 EVOLUTION GAMING GROUP AB SSBJXSCH9	594.8000 66.4581	12,011,306.61 1,273,442.40	0.00 0.00	11,819,865.60 1,320,655.38	0.45	-191,441.01 47,212.98
81,610.000 SCANDI STANDARD AB SSBNJZRJ0	68.6000 7.6648	4,937,404.79 500,383.07	0.00 0.00	5,598,446.00 625,524.70	0.21	661,041.21 125,141.63
SUBTOTAL SWEDEN		88,479,075.40	0.00	96,544,542.22		8,065,466.82
		9,463,289.01	0.00	10,787,099.74	3.65	1,323,810.73
TOTAL EQUITY SWEDISH KRONA		88,479,075.40	0.00	96,544,542.22		8,065,466.82
		9,463,289.01	0.00	10,787,099.74	3.65	1,323,810.73
SWISS FRANC						
SWITZERLAND						
22,417.000 NOVARTIS AG ES7103066	79.9100 86.9769	1,819,363.73 1,870,330.23	0.00 0.00	1,791,342.47 1,949,760.51	0.66	-28,021.26 79,430.28
15,236.000 ROCHE HOLDING AG ES7108917	316.2000 344.1633	5,366,119.21 5,516,442.26	0.00 0.00	4,817,623.20 5,243,671.51	1.77	-548,496.01 -272,770.75
22,132.000 ADECCO GROUP AG ES7110723	48.6800 52.9850	868,459.67 892,788.15	0.00 0.00	1,077,385.76 1,172,664.77	0.40	208,926.09 279,876.62
95,259.000 CREDIT SUISSE GROUP AG ES7171584	9.2440 10.0615	964,408.16 1,063,822.36	0.00 0.00	880,574.20 958,448.11	0.32	-83,833.96 -105,374.25

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,601.000 SCHINDLER HOLDING AG ESB11TCY9	251.5000 273.7415	817,460.86 849,707.25	0.00 0.00	905,651.50 985,743.13	0.33	88,190.64 136,035.88
4,337.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	179.3000 195.1565	577,905.25 594,094.32	0.00 0.00	777,624.10 846,393.58	0.29	199,718.85 252,299.26
23,735.000 JULIUS BAER GROUP LTD ESB4R2R51	39.2700 42.7429	966,640.49 1,028,925.40	0.00 0.00	932,073.45 1,014,501.71	0.34	-34,567.04 -14,423.69
16,555.000 DKSH HOLDING AG ESB71QPM4	64.2500 69.9320	825,432.29 848,555.43	0.00 0.00	1,063,658.75 1,157,723.81	0.39	238,226.46 309,168.38
18,464.000 GALENICA AG ESBYQCQ30	64.2000 69.8776	1,214,823.71 1,329,812.10	0.00 0.00	1,185,388.80 1,290,219.10	0.44	-29,434.91 -39,593.00
SUBTOTAL SWITZERLAND		13,420,613.37	0.00	13,431,322.23		10,708.86
		13,994,477.50	0.00	14,619,126.23	4.94	624,648.73
TOTAL EQUITY SWISS FRANC		13,420,613.37	0.00	13,431,322.23		10,708.86
		13,994,477.50	0.00	14,619,126.23	4.94	624,648.73
TURKISH LIRA						
TURKEY						
764,468.000 AKSIGORTA AS ETB03MND6	7.7500 1.0060	4,487,426.38 648,800.17	0.00 0.00	5,924,627.00 769,017.61	0.26	1,437,200.62 120,217.44
316,550.000 DEVA HOLDING AS ETB03MR91	18.8300 2.4441	5,982,795.06 865,003.26	0.00 0.00	5,960,636.50 773,691.65	0.26	-22,158.56 -91,311.61



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
129,039.000 FORD OTOMOTIV SANAYI AS ETB03MSR0	87.5000 11.3575	7,484,261.80 1,082,088.02	0.00 0.00	11,290,912.50 1,465,562.40	0.50	3,806,650.70 383,474.38
416,799.000 TOFAS TURK OTOMOBIL FABRIKASI ETB03MY36	24.6000 3.1931	9,137,167.11 1,324,480.05	0.00 0.00	10,253,255.40 1,330,874.32	0.45	1,116,088.29 6,394.27
668,048.000 TURKCELL ILETISIM HIZMETLERI A ETB03MYN2	15.2000 1.9730	9,695,015.62 1,350,007.51	0.00 0.00	10,154,329.60 1,318,033.74	0.45	459,313.98 -31,973.77
82,994.000 COCA-COLA ICECEK AS ETB058ZV2	44.8000 5.8150	3,660,214.18 495,863.20	0.00 0.00	3,718,131.20 482,614.07	0.16	57,917.02 -13,249.13
94,554.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	69.6000 9.0341	5,342,301.29 772,399.52	0.00 0.00	6,580,958.40 854,209.54	0.29	1,238,657.11 81,810.02
1,032,871.000 TURK TELEKOMUNIKASYON AS ETB2RCGV6	7.1400 0.9268	7,715,546.17 1,115,527.53	0.00 0.00	7,374,698.94 957,237.20	0.32	-340,847.23 -158,290.33
1,252,507.000 ENERJISA ENERJI AS ETBD0MXB4	8.9200 1.1578	9,819,652.40 1,419,742.99	0.00 0.00	11,172,362.44 1,450,174.58	0.49	1,352,710.04 30,431.59
SUBTOTAL TURKEY		63,324,380.01	0.00	72,429,911.98		9,105,531.97
		9,073,912.25	0.00	9,401,415.11	3.18	327,502.86
TOTAL EQUITY TURKISH LIRA		63,324,380.01	0.00	72,429,911.98		9,105,531.97
		9,073,912.25	0.00	9,401,415.11	3.18	327,502.86

U.S. DOLLAR

IRELAND

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,981.000 ICON PLC G4705A100	191.0900	1,325,136.21	0.00	1,333,999.29		8,863.08
	191.0900	1,325,136.21	0.00	1,333,999.29	0.45	8,863.08
5,787.000 ICON PLC NAB94G474	191.0900	908,732.61	0.00	1,105,837.83		197,105.22
	191.0900	908,732.61	0.00	1,105,837.83	0.37	197,105.22
SUBTOTAL IRELAND		2,233,868.82	0.00	2,439,837.12		205,968.30
		2,233,868.82	0.00	2,439,837.12	0.82	205,968.30
ISRAEL						
6,368.000 CHECK POINT SOFTWARE TECHNOLOG NA2181330	120.3400	667,048.00	0.00	766,325.12		99,277.12
	120.3400	667,048.00	0.00	766,325.12	0.26	99,277.12
TOTAL EQUITY U.S. DOLLAR		2,900,916.82	0.00	3,206,162.24		305,245.42
		2,900,916.82	0.00	3,206,162.24	1.08	305,245.42
TOTAL EQUITY		267,066,388.60	979,667.86	288,930,189.42	97.79	21,863,800.82
TOTAL ASSETS - BASE:		273,623,353.18	1,155,608.31	295,432,905.46	100.01	21,809,552.28
NET ASSETS - BASE:				296,588,513.77		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,495.59	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	21,495.59	21,495.59	1	0.00
		21,495.59	21,495.59	1	0.00
U S TREASURY BILLS					
182,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	181,901.72	181,901.72	10	3.64
380,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	379,699.80	379,757.29	21	0.00
109,000	CUSIP # 9127963L1 U S TREASURY BILL 12/24/2020	108,972.21	108,972.21	6	2.72
		670,573.73	670,631.22	37	6.36
MUTUAL FUNDS - FIXED INCOME					
6,126	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	309,791.82	309,701.77	17	0.00
12,307.25	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	254,760.08	255,153.12	14	161.22
16,744.82	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	362,860.25	364,724.91	20	450.44
		927,412.15	929,579.80	51	611.66
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
955.599	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	111,871.97	109,296.80	6	0.00
		111,871.97	109,296.80	6	0.00
COMMON TRUST FUNDS - FIXED INCOME					
90,731.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,731.25	90,731.25	5	0.00
		90,731.25	90,731.25	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
15,514.94	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	15,514.94	15,514.94	0	0.00
		15,514.94	15,514.94	0	0.00
U S TREASURY BILLS					
11,650,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	11,643,709.00	11,643,709.00	14	233.00
23,787,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	23,768,208.27	23,771,807.24	28	0.00
17,500,000	CUSIP # 9127963L1 U S TREASURY BILL 12/24/2020	17,495,537.50	17,495,537.50	21	437.50
		52,907,454.77	52,911,053.74	63	670.50
MUTUAL FUNDS - EQUITY					
148,413.258	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	17,374,740.11	16,972,273.32	21	0.00
65,320	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	3,448,896.00	3,394,709.75	4	0.00
96,292	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	2,576,773.92	2,554,580.53	3	0.00
83,315	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,495,284.25	2,940,185.92	3	0.00
		25,895,694.28	25,861,749.52	31	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

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Account Number

07/01/2020 through 09/30/2020
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,771,688.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,771,688.69	5,771,688.69	7	0.00
		5,771,688.69	5,771,688.69	7	0.00



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XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
246,908.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	246,908.26	246,908.26	0	0.00
		246,908.26	246,908.26	0	0.00
COMMON TRUST FUNDS - EQUITY					
2,622,657.121	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	75,174,794.65	58,824,249.69	100	0.00
		75,174,794.65	58,824,249.69	100	0.00



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XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
113,219.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,219.18	113,219.18	1	0.00
		113,219.18	113,219.18	1	0.00
COMMON TRUST FUNDS - EQUITY					
232,892.375	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	21,176,664.01	20,921,775.50	99	0.00
		21,176,664.01	20,921,775.50	99	0.00



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XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
40,878.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	40,878.24	40,878.24	0	0.00
		40,878.24	40,878.24	0	0.00
COMMON TRUST FUNDS - EQUITY					
739,197.913	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,839,993.92	8,405,795.90	99	0.00
		8,839,993.92	8,405,795.90	99	0.00



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XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
91,154.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	91,154.35	91,154.35	1	0.00
		91,154.35	91,154.35	1	0.00
COMMON TRUST FUNDS - EQUITY					
281,248.618	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	13,349,381.28	12,757,879.66	99	0.00
		13,349,381.28	12,757,879.66	99	0.00



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HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
278,166.368	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,250,707.81	3,022,459.80	99	0.00
19,049.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19,049.21	19,049.21	1	0.00
		3,269,757.02	3,041,509.01	100	0.00



ACCOUNT STATEMENT

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07/01/2020 through 09/30/2020
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,448,045.461	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	18,845,292.25	16,526,806.83	99	0.00
210,184.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	210,184.01	210,184.01	1	0.00
		19,055,476.26	16,736,990.84	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
INSURANCE POLICIES/ANNUITIES					
170,902,105.768	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	198,075,540.59	196,862,967.86	100	0.00
		198,075,540.59	196,862,967.86	100	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
886,815.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	886,815.02	886,815.02	4	0.00
		886,815.02	886,815.02	4	0.00
INSURANCE POLICIES/ANNUITIES					
198,312.566	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	22,853,540.11	22,272,096.98	96	0.00
		22,853,540.11	22,272,096.98	96	0.00

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XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

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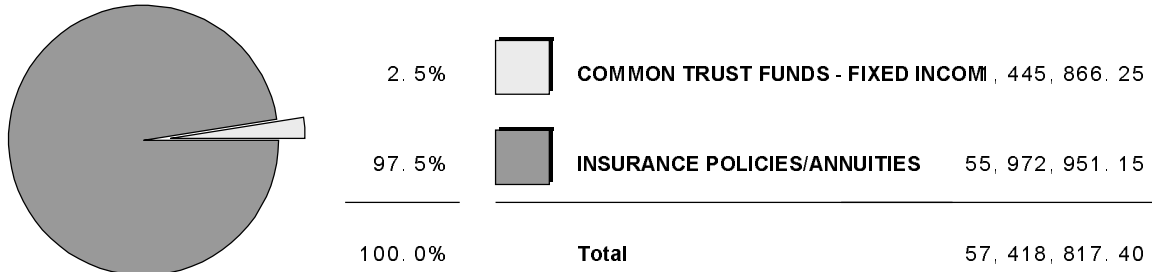
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XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Summary As Of 09/30/2020

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME	1,445,866.25	1,445,866.25	3	0.00
INSURANCE POLICIES/ANNUITIES	55,972,951.15	52,736,811.28	97	0.00
TOTAL INVESTMENTS	57,418,817.40	54,182,677.53		0.00
CASH	205.07			
DUE FROM BROKER	4,648.26			
DUE TO BROKER	205.07			
ACCRUED INCOME	0.00			
TOTAL MARKET VALUE	57,423,465.66			

Ending Asset Allocation



ACCOUNT STATEMENT

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XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,445,866.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,445,866.25	1,445,866.25	3	0.00
		1,445,866.25	1,445,866.25	3	0.00
INSURANCE POLICIES/ANNUITIES					
4,254,880.361	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	55,972,951.15	52,736,811.28	97	0.00
		55,972,951.15	52,736,811.28	97	0.00
TOTAL INVESTMENTS		57,418,817.40			
CASH		205.07			
DUE FROM BROKER		4,648.26			
DUE TO BROKER		205.07			
NET ASSETS		57,423,465.66			
ACCRUED INCOME		0.00			
TOTAL MARKET VALUE		57,423,465.66			



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07/01/2020 through 09/30/2020
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,338.1	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,338.10	1,338.10	0	0.00
16,559,501.68	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	16,559,501.68	15,506,424.58	56	0.00
		16,560,839.78	15,507,762.68	56	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 55607KM78 MACQUARIE BANK LTD A1/P1 12/07/2020	1,999,359.72	1,999,359.72	7	150.28
2,000,000	CUSIP # 62479LMB8 MUFG BANK LTD A1/P1 12/11/2020	1,999,492.50	1,999,492.50	7	159.50
2,000,000	CUSIP # PPE20UJN3 BARCLAYS BANK PLC A1/P1 10/01/2020	1,999,813.06	1,999,813.06	7	180.94
		5,998,665.28	5,998,665.28	20	490.72
GUARANTEED CONTRACTS					
3,803,239.3	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,803,239.30	3,803,239.30	13	0.00
		3,803,239.30	3,803,239.30	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,281,164.84	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,281,164.84	3,281,164.84	11	0.00



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XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,148,961.08	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,148,961.08	1,148,961.08	3	0.00
		1,148,961.08	1,148,961.08	3	0.00
COMMON STOCK					
1,570	CUSIP # 02079K305 ALPHABET INC	2,300,992.00	1,902,484.07	6	0.00
2,490	CUSIP # 032095101 AMPHENOL CORP CL A	269,592.30	242,870.74	1	622.50
16,290	CUSIP # 037833100 APPLE INC	1,886,544.90	865,773.48	5	0.00
6,260	CUSIP # 053015103 AUTO DATA PROCESSING INC.	873,207.40	941,632.31	2	4,213.30
9,750	CUSIP # 075887109 BECTON DICKINSON AND CO	2,268,630.00	2,485,806.56	5	0.00
6,940	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	916,080.00	900,666.51	2	3,990.50
18,860	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,309,261.20	1,224,859.01	3	0.00
5,180	CUSIP # 294429105 EQUIFAX INC	812,742.00	674,504.69	2	0.00
24,240	CUSIP # 370334104 GENERAL MILLS INC	1,495,123.20	1,323,538.94	4	0.00
2,970	CUSIP # 437076102 HOME DEPOT INC	824,798.70	830,924.86	2	0.00

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XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,970	CUSIP # 461202103 INTUIT INC	1,295,053.70	1,068,194.57	3	0.00
16,150	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,404,412.00	2,108,188.66	6	0.00
3,030	CUSIP # 57636Q104 MASTERCARD INC	1,024,655.10	847,759.37	2	0.00
13,440	CUSIP # 594918104 MICROSOFT CORPORATION	2,826,835.20	1,893,105.38	7	0.00
15,470	CUSIP # 654106103 NIKE INC CLASS B	1,942,103.80	1,395,937.95	5	3,714.20
3,900	CUSIP # 681919106 OMNICOM GROUP INC	193,050.00	310,252.01	0	3,074.50
19,110	CUSIP # 713448108 PEPSICO INC	2,648,646.00	2,507,914.39	6	0.00
41,870	CUSIP # 717081103 PFIZER INC	1,536,629.00	1,686,723.78	4	0.00
6,580	CUSIP # 742718109 PROCTER & GAMBLE CO	914,554.20	770,444.72	2	0.00
10,980	CUSIP # 855244109 STARBUCKS CORP	943,401.60	857,253.06	2	0.00
8,680	CUSIP # 863667101 STRYKER CORP	1,808,651.60	1,747,862.44	4	4,991.00
12,450	CUSIP # 872540109 TJX COMPANIES INC	692,842.50	652,977.78	2	0.00
5,760	CUSIP # 882508104 TEXAS INSTRUMENTS INC	822,470.40	699,342.19	2	0.00
12,390	CUSIP # 88579Y101 3M COMPANY	1,984,630.20	2,137,761.46	5	0.00

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XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,970	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,328,041.10	868,637.26	3	0.00
5,250	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,636,792.50	1,361,293.73	4	0.00
13,820	CUSIP # 918204108 VF CORP	970,855.00	1,213,175.84	2	0.00
3,630	CUSIP # 94106L109 WASTE MANAGEMENT INC	410,807.10	423,528.55	1	0.00
		38,341,402.70	33,943,414.31	93	20,606.00
	FOREIGN STOCK				
8,430	CUSIP # G1151C101 ACCENTURE PLC	1,905,095.70	1,636,382.06	5	0.00
		1,905,095.70	1,636,382.06	5	0.00



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XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
59,480	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	59,480.00	59,480.00	2	0.00
		59,480.00	59,480.00	2	0.00
U S GOVERNMENT OBLIGATIONS					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	29,213.00	25,306.25	1	83.85
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	49,403.25	43,735.95	2	340.00
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	47,911.05	44,395.20	2	377.50
60,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	62,050.80	59,547.00	2	200.00
		188,578.10	172,984.40	7	1,001.35
MUTUAL FUNDS - FIXED INCOME					
2,022.777	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	52,956.30	53,482.41	2	0.00
4,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	104,420.00	99,886.99	4	0.00
825	CUSIP # 72201R643 PIMCO ENHANCED SH M ACTIVE ESM	83,242.50	83,159.92	3	0.00

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XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,146.676	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	111,613.44	104,411.88	4	2.79
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	134,056.65	125,007.39	5	0.00
		486,288.89	465,948.59	17	2.79
MUTUAL FUNDS - EQUITY					
15,224.809	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	465,270.16	379,723.23	17	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	48,296.17	50,697.59	2	464.39
6,029.785	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	111,731.92	100,729.71	4	0.00
7,036.82	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	124,129.50	112,855.54	4	0.00
15,411.78	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	115,126.00	122,289.15	4	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	195,616.00	194,677.60	7	0.00
2,900	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	103,269.00	99,470.00	4	0.00
6,160	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	469,453.60	394,672.24	17	0.00
3,875	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	245,985.00	249,976.25	9	0.00

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Account Number

07/01/2020 through 09/30/2020
XXXXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	81,076.29	78,410.03	3	0.00
		1,959,953.64	1,783,501.34	70	464.39
COMMON TRUST FUNDS - FIXED INCOME					
101,372.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,372.88	101,372.88	4	0.00
		101,372.88	101,372.88	4	0.00



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XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
52,465.06	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	52,465.06	52,465.06	2	0.00
		52,465.06	52,465.06	2	0.00
U S GOVERNMENT OBLIGATIONS					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	64,268.60	55,673.75	2	184.48
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	104,295.75	92,331.45	4	717.78
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	101,145.55	93,723.20	4	796.94
130,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	134,443.40	129,018.50	5	433.33
		404,153.30	370,746.90	15	2,132.53
MUTUAL FUNDS - FIXED INCOME					
3,034.791	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	79,450.83	80,224.59	3	0.00
6,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	156,630.00	149,826.99	6	0.00
1,370	CUSIP # 72201R643 PIMCO ENHANCED SH M ACTIVE ESM	138,233.00	138,095.86	5	0.00

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XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,221.585	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	167,437.44	156,618.49	6	4.15
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	267,835.75	249,742.00	10	0.00
		809,587.02	774,507.93	29	4.15
MUTUAL FUNDS - EQUITY					
10,149.454	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	310,167.31	253,148.69	11	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	48,296.17	50,697.59	2	464.39
3,013.958	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	55,848.64	50,364.74	2	0.00
3,630.127	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	64,035.44	58,240.77	2	0.00
7,945.961	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	59,356.33	63,060.63	2	0.00
2,800	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	136,931.20	136,274.32	5	0.00
2,580	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	91,873.80	82,407.29	3	0.00
4,760	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	362,759.60	305,012.40	13	0.00
3,100	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	196,788.00	200,043.00	7	0.00

ACCOUNT STATEMENT

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Account Number

07/01/2020 through 09/30/2020
XXXXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	81,076.29	78,410.03	3	0.00
		1,407,132.78	1,277,659.46	51	464.39
	COMMON TRUST FUNDS - FIXED INCOME				
101,368.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,368.77	101,368.77	4	0.00
		101,368.77	101,368.77	4	0.00

Holdings

As of: September 30, 2020



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: October 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
AUSTRALIAN DOLLAR							Exchange Rate:	1.396161	
AUD	AUSTRALIAN DOLLAR								
		32,572.570	Local	1.000000	32,572.57	1.000000	32,572.57	0.00	1.68
			Base	0.704181	22,936.99	0.716250	23,330.10	393.11	0.03
AUSTRALIAN DOLLAR Total									
		32,572.570	Local		32,572.57		32,572.57	0.00	1.68
			Base		22,936.99		23,330.10	393.11	0.03
BRAZILIAN REAL							Exchange Rate:	5.615900	
BRL	BRAZILIAN REAL								
		21,330.580	Local	1.000000	21,330.58	1.000000	21,330.58	0.00	0.58
			Base	0.185673	3,960.51	0.178066	3,798.25	-162.26	0.00
BRAZILIAN REAL Total									
		21,330.580	Local		21,330.58		21,330.58	0.00	0.58
			Base		3,960.51		3,798.25	-162.26	0.00
CANADIAN DOLLAR							Exchange Rate:	1.331550	
CAD	CANADIAN DOLLAR								
		3,674.320	Local	1.000000	3,674.32	1.000000	3,674.32	0.00	0.16
			Base	0.751589	2,761.58	0.751004	2,759.43	-2.15	0.00
CANADIAN DOLLAR Total									
		3,674.320	Local		3,674.32		3,674.32	0.00	0.16
			Base		2,761.58		2,759.43	-2.15	0.00
CHILEAN PESO							Exchange Rate:	785.065000	
CLP	CHILEAN PESO								
		53,502.000	Local	1.000000	53,502.00	1.000000	53,502.00	0.00	0.06
			Base	0.001219	65.24	0.001274	68.15	2.91	0.00

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		53,502.000	Local	53,502.00		53,502.00	0.00	0.06
			Base	65.24		68.15	2.91	0.00
							Exchange Rate:	3,827.000000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		2,083,023.000	Local	2,083,023.00	1.000000	2,083,023.00	0.00	1.46
			Base	567.74	0.000261	544.30	-23.44	0.00
COLOMBIAN PESO Total								
		2,083,023.000	Local	2,083,023.00		2,083,023.00	0.00	1.46
			Base	567.74		544.30	-23.44	0.00
							Exchange Rate:	23.079450
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,618.340	Local	5,618.34	1.000000	5,618.34	0.00	0.49
			Base	246.83	0.043329	243.43	-3.40	0.00
CZECH KORUNA Total								
		5,618.340	Local	5,618.34		5,618.34	0.00	0.49
			Base	246.83		243.43	-3.40	0.00
							Exchange Rate:	6.349900
DANISH KRONE								
DKK	DANISH KRONE							
		8,647.030	Local	8,647.03	1.000000	8,647.03	0.00	0.13
			Base	1,364.11	0.157483	1,361.76	-2.35	0.00
DANISH KRONE Total								
		8,647.030	Local	8,647.03		8,647.03	0.00	0.13
			Base	1,364.11		1,361.76	-2.35	0.00
							Exchange Rate:	0.852915
EURO CURRENCY								

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
EUR	EURO CURRENCY							
		11,324.760	Local 1.000000	11,324.76	1.000000	11,324.76	0.00	0.12
			Base 1.179206	13,354.22	1.172450	13,277.71	-76.51	0.02
INTERNATIONAL Total		11,324.760	Local Base	11,324.76 13,354.22		11,324.76 13,277.71	0.00 -76.51	0.12 0.02
EURO CURRENCY Total		11,324.760	Local Base	11,324.76 13,354.22		11,324.76 13,277.71	0.00 -76.51	0.12 0.02
HONG KONG DOLLAR							Exchange Rate:	7.750050
HKD	HONG KONG DOLLAR							
		139,957.770	Local 1.000000	139,957.77	1.000000	139,957.77	0.00	0.41
			Base 0.129027	18,058.29	0.129031	18,058.95	0.66	0.02
HONG KONG DOLLAR Total		139,957.770	Local Base	139,957.77 18,058.29		139,957.77 18,058.95	0.00 0.66	0.41 0.02
INDIAN RUPEE							Exchange Rate:	73.780000
INR	INDIAN RUPEE							
		434,551.520	Local 1.000000	434,551.52	1.000000	434,551.52	0.00	0.55
			Base 0.013464	5,850.70	0.013554	5,889.83	39.13	0.01
INDIAN RUPEE Total		434,551.520	Local Base	434,551.52 5,850.70		434,551.52 5,889.83	0.00 39.13	0.55 0.01
INDONESIAN RUPIAH							Exchange Rate:	14,880.000000
IDR	INDONESIAN RUPIAH							
		46,398,276.400	Local 1.000000	46,398,276.40	1.000000	46,398,276.40	0.00	7.55

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.000069	3,190.63	0.000067	3,118.16	-72.47	0.00
INDONESIAN RUPIAH Total								
	46,398,276.400	Local		46,398,276.40		46,398,276.40	0.00	7.55
		Base		3,190.63		3,118.16	-72.47	0.00
JAPANESE YEN								
							Exchange Rate:	105.465000
JPY	JAPANESE YEN							
	273,566.000	Local	1.000000	273,566.00	1.000000	273,566.00	0.00	0.03
		Base	0.009496	2,597.89	0.009482	2,593.90	-3.99	0.00
JAPANESE YEN Total								
	273,566.000	Local		273,566.00		273,566.00	0.00	0.03
		Base		2,597.89		2,593.90	-3.99	0.00
MALAYSIAN RINGGIT								
							Exchange Rate:	4.155500
MYR	MALAYSIAN RINGGIT							
	8,241.240	Local	1.000000	8,241.24	1.000000	8,241.24	0.00	0.97
		Base	0.233371	1,923.27	0.240645	1,983.21	59.94	0.00
MALAYSIAN RINGGIT Total								
	8,241.240	Local		8,241.24		8,241.24	0.00	0.97
		Base		1,923.27		1,983.21	59.94	0.00
MEXICAN PESO								
							Exchange Rate:	22.111500
MXN	MEXICAN PESO (NEW)							
	21,815.590	Local	1.000000	21,815.59	1.000000	21,815.59	0.00	0.55
		Base	0.044684	974.81	0.045225	986.62	11.81	0.00
MEXICAN PESO Total								
	21,815.590	Local		21,815.59		21,815.59	0.00	0.55
		Base		974.81		986.62	11.81	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NEW ISRAELI SHEQEL							Exchange Rate:	3.425700
ILS	NEW ISRAELI SHEQEL							
		867.770	Local	1.000000	867.77	1.000000	867.77	0.00
			Base	0.291160	252.66	0.291911	253.31	0.65
NEW ISRAELI SHEQEL Total		867.770	Local		867.77		867.77	0.00
			Base		252.66		253.31	0.65
NEW TAIWAN DOLLAR							Exchange Rate:	28.962000
TWD	NEW TAIWAN DOLLAR							
		871,760.000	Local	1.000000	871,760.00	1.000000	871,760.00	0.00
			Base	0.034190	29,805.27	0.034528	30,100.13	294.86
NEW TAIWAN DOLLAR Total		871,760.000	Local		871,760.00		871,760.00	0.00
			Base		29,805.27		30,100.13	294.86
NEW ZEALAND DOLLAR							Exchange Rate:	1.511602
NZD	NEW ZEALAND DOLLAR							
		391.390	Local	1.000000	391.39	1.000000	391.39	0.00
			Base	0.641049	250.90	0.661550	258.92	8.02
NEW ZEALAND DOLLAR Total		391.390	Local		391.39		391.39	0.00
			Base		250.90		258.92	8.02
NORWEGIAN KRONE							Exchange Rate:	9.327500
NOK	NORWEGIAN KRONE							
		2,255.480	Local	1.000000	2,255.48	1.000000	2,255.48	0.00
			Base	0.111027	250.42	0.107210	241.81	-8.61

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NORWEGIAN KRONE Total								
		2,255.480	Local	2,255.48		2,255.48	0.00	0.04
			Base	250.42		241.81	-8.61	0.00
							Exchange Rate:	48.480000
PHILIPPINE PISO								
PHP	PHILIPPINE PESO							
		200,926.460	Local	200,926.46	1.000000	200,926.46	0.00	100.00
			Base	3,965.99	0.020627	4,144.52	178.53	0.01
PHILIPPINE PISO Total								
		200,926.460	Local	200,926.46		200,926.46	0.00	100.00
			Base	3,965.99		4,144.52	178.53	0.01
							Exchange Rate:	3.865400
POLISH ZLOTY								
PLN	POLISH ZLOTY							
		999.310	Local	999.31	1.000000	999.31	0.00	100.00
			Base	251.88	0.252054	258.53	6.65	0.00
POLISH ZLOTY Total								
		999.310	Local	999.31		999.31	0.00	100.00
			Base	251.88		258.53	6.65	0.00
							Exchange Rate:	0.774984
POUND STERLING								
GBP	POUND STERLING							
		14,085.080	Local	14,085.08	1.000000	14,085.08	0.00	0.30
			Base	19,115.16	1.290349	18,174.67	-940.49	0.02
POUND STERLING Total								
		14,085.080	Local	14,085.08		14,085.08	0.00	0.30
			Base	19,115.16		18,174.67	-940.49	0.02
							Exchange Rate:	3.641750
QATARI RIAL								
QAR	QATARI RIAL							

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		289.500	1.000000	289.50	1.000000	289.50	0.00	0.12
			0.274646	79.51	0.274593	79.49	-0.02	0.00
QATARI RIAL Total								
		289.500		289.50		289.50	0.00	0.12
				79.51		79.49	-0.02	0.00
SAUDI RIYAL							Exchange Rate:	3.750900
SAR	SAUDI RIYAL							
		4,537.200	1.000000	4,537.20	1.000000	4,537.20	0.00	0.43
			0.266590	1,209.57	0.266603	1,209.63	0.06	0.00
SAUDI RIYAL Total								
		4,537.200		4,537.20		4,537.20	0.00	0.43
				1,209.57		1,209.63	0.06	0.00
SINGAPORE DOLLAR							Exchange Rate:	1.365050
SGD	SINGAPORE DOLLAR							
		349.040	1.000000	349.04	1.000000	349.04	0.00	0.06
			0.725619	253.27	0.732574	255.70	2.43	0.00
SINGAPORE DOLLAR Total								
		349.040		349.04		349.04	0.00	0.06
				253.27		255.70	2.43	0.00
SOUTH AFRICAN RAND							Exchange Rate:	16.750000
ZAR	SOUTH AFRICAN RAND							
		7,833.290	1.000000	7,833.29	1.000000	7,833.29	0.00	0.17
			0.058485	458.13	0.059701	467.66	9.53	0.00
SOUTH AFRICAN RAND Total								
		7,833.290		7,833.29		7,833.29	0.00	0.17
				458.13		467.66	9.53	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH KOREAN WON							Exchange Rate:	1,169.500000
KRW	SOUTH KOREAN WON							
		1,988,672.000	Local 1.000000	1,988,672.00	1.000000	1,988,672.00	0.00	0.15
			Base 0.000850	1,690.98	0.000855	1,700.45	9.47	0.00
SOUTH KOREAN WON Total								
		1,988,672.000	Local	1,988,672.00		1,988,672.00	0.00	0.15
			Base	1,690.98		1,700.45	9.47	0.00
SWEDISH KRONA							Exchange Rate:	8.955850
SEK	SWEDISH KRONA							
		2,199.130	Local 1.000000	2,199.13	1.000000	2,199.13	0.00	0.02
			Base 0.113818	250.30	0.111659	245.55	-4.75	0.00
SWEDISH KRONA Total								
		2,199.130	Local	2,199.13		2,199.13	0.00	0.02
			Base	250.30		245.55	-4.75	0.00
SWISS FRANC							Exchange Rate:	0.921050
CHF	SWISS FRANC							
		2,112.730	Local 1.000000	2,112.73	1.000000	2,112.73	0.00	0.08
			Base 1.093666	2,310.62	1.085717	2,293.83	-16.79	0.00
SWISS FRANC Total								
		2,112.730	Local	2,112.73		2,112.73	0.00	0.08
			Base	2,310.62		2,293.83	-16.79	0.00
THAILAND BAHT							Exchange Rate:	31.687500
THB	THAILAND BAHT							
		5,213.200	Local 1.000000	5,213.20	1.000000	5,213.20	0.00	0.05
			Base 0.032387	168.84	0.031558	164.52	-4.32	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
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THAILAND BAHT Total

5,213.200	Local			5,213.20		5,213.20	0.00	0.05
	Base			168.84		164.52	-4.32	0.00

TURKISH LIRA

Exchange Rate: 7.722750

TRY TURKISH LIRA

1,446.000	Local	1.000000		1,446.00	1.000000	1,446.00	0.00	0.82
	Base	0.178313		257.84	0.129488	187.24	-70.60	0.00

TURKISH LIRA Total

1,446.000	Local			1,446.00		1,446.00	0.00	0.82
	Base			257.84		187.24	-70.60	0.00

UAE DIRHAM

Exchange Rate: 3.673150

AED UAE DIRHAM

3,121.820	Local	1.000000		3,121.82	1.000000	3,121.82	0.00	0.78
	Base	0.272248		849.91	0.272246	849.90	-0.01	0.00

UAE DIRHAM Total

3,121.820	Local			3,121.82		3,121.82	0.00	0.78
	Base			849.91		849.90	-0.01	0.00

US DOLLAR

Exchange Rate: 1.000000

USD US DOLLAR

160,888.550	Local	1.000000		160,888.55	1.000000	160,888.55	0.00	0.48
	Base	1.000000		160,888.55	1.000000	160,888.55	0.00	0.21

US DOLLAR Total

160,888.550	Local			160,888.55		160,888.55	0.00	0.48
	Base			160,888.55		160,888.55	0.00	0.21

YUAN RENMINBI

Exchange Rate: 6.810600

CNY YUAN RENMINBI

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		86,530.540	Local 1.000000	86,530.54	1.000000	86,530.54	0.00	3.61
			Base 0.141391	12,234.62	0.146830	12,705.27	470.65	0.02
YUAN RENMINBI Total								
		86,530.540	Local	86,530.54		86,530.54	0.00	3.61
			Base	12,234.62		12,705.27	470.65	0.02
CASH Total								
		52,850,579.610	Base	312,397.23		312,493.48	96.25	0.40

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.023680	31 Dec 2030		
		999,031.270	Local	100.000000	999,031.27	100.000000	999,031.27	0.00
			Base	100.000000	999,031.27	100.000000	999,031.27	0.00
US DOLLAR Total								
		999,031.270	Local	999,031.27		999,031.27	0.00	3.00
			Base	999,031.27		999,031.27	0.00	1.28
CASH EQUIVALENT Total								
		999,031.270	Base	999,031.27		999,031.27	0.00	1.28

EQUITY

AUSTRALIAN DOLLAR							Exchange Rate:	1.396161
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	126,258.70	17.220000	70,326.48	-55,932.22
			Base	22.923800	93,620.80	12.333821	50,371.33	-43,249.47
607614005 WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	16.840000	63,402.60	-64,558.40
			Base	25.201344	94,883.06	12.061646	45,412.10	-49,470.96

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK	2,290.000	Local	13.876934	31,778.18	16.300000	37,327.00	5,548.82	1.92
			Base	9.536231	21,837.97	11.674871	26,735.46	4,897.49	0.03
614469005	BHP GROUP LTD COMMON STOCK	4,974.000	Local	22.841415	113,613.20	35.600000	177,074.40	63,461.20	9.12
			Base	16.936906	84,244.17	25.498492	126,829.50	42,585.33	0.16
616197901	MIRVAC GROUP REIT	30,723.000	Local	3.191595	98,055.37	2.180000	66,976.14	-31,079.23	3.45
			Base	2.207467	67,820.00	1.561425	47,971.65	-19,848.35	0.06
618549901	CSL LTD COMMON STOCK	476.000	Local	134.397164	63,973.05	287.000000	136,612.00	72,638.95	7.03
			Base	99.655462	47,436.00	205.563685	97,848.31	50,412.31	0.13
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK	1,545.000	Local	85.042498	131,390.66	63.610000	98,277.45	-33,113.21	5.06
			Base	63.058997	97,426.15	45.560648	70,391.20	-27,034.95	0.09
622010007	RIO TINTO LTD COMMON STOCK	884.000	Local	57.588778	50,908.48	94.320000	83,378.88	32,470.40	4.29
			Base	42.702070	37,748.63	67.556679	59,720.10	21,971.47	0.08
624730909	APA GROUP STAPLED SECURITY	4,062.000	Local	11.335665	46,045.47	10.330000	41,960.46	-4,085.01	2.16
			Base	7.789872	31,642.46	7.398860	30,054.17	-1,588.29	0.04
651200008	LENLEASE GROUP STAPLED SECURITY	3,561.000	Local	12.156074	43,287.78	11.030000	39,277.83	-4,009.95	2.02
			Base	8.353656	29,747.37	7.900235	28,132.74	-1,614.63	0.04
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	3,873.000	Local	32.906445	127,446.66	17.750000	68,745.75	-58,700.91	3.54
			Base	24.400124	94,501.68	12.713433	49,239.13	-45,262.55	0.06
663710002	NEWCREST MINING LTD COMMON STOCK	1,791.000	Local	21.180586	37,934.43	31.240000	55,950.84	18,016.41	2.88
			Base	15.625974	27,986.12	22.375643	40,074.78	12,088.66	0.05

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
685085003	STOCKLAND REIT NPV		14,105.000	Local	3.451725	48,686.58	3.780000	53,316.90	4,630.32	2.74
				Base	2.372026	33,457.43	2.707424	38,188.22	4,730.79	0.05
694883000	WESFARMERS LTD COMMON STOCK		1,180.000	Local	31.491449	37,159.91	44.420000	52,415.60	15,255.69	2.70
				Base	23.350898	27,554.06	31.815815	37,542.66	9,988.60	0.05
698123908	WOOLWORTHS GROUP LTD COMMON STOCK		8,380.000	Local	28.925129	242,392.58	36.430000	305,283.40	62,890.82	15.72
				Base	20.771795	174,067.64	26.092979	218,659.17	44,591.53	0.28
B033YN903	DEXUS REIT		5,823.000	Local	13.616806	79,290.66	8.890000	51,766.47	-27,524.19	2.66
				Base	9.418063	54,841.38	6.367460	37,077.72	-17,763.66	0.05
B03FYZ909	GOODMAN GROUP REIT		7,591.000	Local	14.837662	112,632.69	17.940000	136,182.54	23,549.85	7.01
				Base	9.833524	74,646.28	12.849521	97,540.71	22,894.43	0.13
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK		569.000	Local	95.627786	54,412.21	119.570000	68,035.33	13,623.12	3.50
				Base	70.907979	40,346.64	85.641985	48,730.29	8,383.65	0.06
BLZH0Z901	SCENTRE GROUP REIT		29,919.000	Local	2.121060	63,459.99	2.200000	65,821.80	2,361.81	3.39
				Base	1.457593	43,609.72	1.575750	47,144.85	3,535.13	0.06
BSS7GP901	AGL ENERGY LTD COMMON STOCK		4,825.000	Local	27.643816	133,381.41	13.620000	65,716.50	-67,664.91	3.38
				Base	20.497884	98,902.29	9.755322	47,069.43	-51,832.86	0.06
BYWR0T908	COLES GROUP LTD COMMON STOCK		9,933.000	Local	13.806663	137,141.58	17.000000	168,861.00	31,719.42	8.69
				Base	9.383925	93,210.53	12.176246	120,946.65	27,736.12	0.16
AUSTRALIAN DOLLAR Total			144,353.000	Local		1,907,210.59		1,906,709.37	-501.22	98.15
				Base		1,369,530.38		1,365,680.17	-3,850.21	1.75

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Holdings

QS INVESTORS GLOBAL DBI CIF

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BRAZILIAN REAL

Exchange Rate: 5.615900

219628005	VALE SA COMMON STOCK	10,127.000	Local Base	26.581203 8.191876	269,187.84 82,959.13	59.110000 10.525472	598,606.97 106,591.46	329,419.13 23,632.33	16.15 0.14
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	18,400.000	Local Base	28.777399 7.005268	529,504.15 128,896.93	19.770000 3.520362	363,768.00 64,774.66	-165,736.15 -64,122.27	9.82 0.08
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	17,200.000	Local Base	23.756439 6.361719	408,610.75 109,421.56	19.610000 3.491871	337,292.00 60,060.19	-71,318.75 -49,361.37	9.10 0.08
294542907	WEG SA COMMON STOCK	3,300.000	Local Base	46.151073 8.659306	152,298.54 28,575.71	65.700000 11.698926	216,810.00 38,606.46	64,511.46 10,030.75	5.85 0.05
ACIONT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local Base	28.318410 8.545600	141,592.05 42,728.00	40.350000 7.184957	201,750.00 35,924.78	60,157.95 -6,803.22	5.44 0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE	12,600.000	Local Base	26.040851 8.183929	328,114.72 103,117.50	22.500000 4.006482	283,500.00 50,481.67	-44,614.72 -52,635.83	7.65 0.06
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK	4,500.000	Local Base	41.437636 7.774927	186,469.36 34,987.17	56.670000 10.090992	255,015.00 45,409.46	68,545.64 10,422.29	6.88 0.06
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local Base	11.220271 3.526225	157,083.79 49,367.15	21.180000 3.771435	296,520.00 52,800.09	139,436.21 3,432.94	8.00 0.07
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK	3,700.000	Local Base	60.026430 11.262735	222,097.79 41,672.12	46.800000 8.333482	173,160.00 30,833.88	-48,937.79 -10,838.24	4.67 0.04
B2QY96901	HYPERA SA COMMON STOCK								

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,100.000	Local		30.071706	153,365.70	29.820000	152,082.00	-1,283.70	4.10
		Base		9.450718	48,198.66	5.309924	27,080.61	-21,118.05	0.03
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK								
	3,600.000	Local		58.555103	210,798.37	65.060000	234,216.00	23,417.63	6.32
		Base		14.285564	51,428.03	11.584964	41,705.87	-9,722.16	0.05
BG36ZK906	B3 SA BRASIL BOLSA BALCAO COMMON STOCK								
	4,400.000	Local		52.858498	232,577.39	55.010000	242,044.00	9,466.61	6.53
		Base		9.917818	43,638.40	9.795402	43,099.77	-538.63	0.06
BG7ZWY901	AMBEV SA COMMON STOCK								
	15,500.000	Local		18.977567	294,152.29	12.540000	194,370.00	-99,782.29	5.25
		Base		5.964131	92,444.03	2.232946	34,610.66	-57,833.37	0.04
BYXZ2W900	RUMO SA COMMON STOCK								
	7,100.000	Local		23.285065	165,323.96	19.060000	135,326.00	-29,997.96	3.65
		Base		4.368968	31,019.67	3.393935	24,096.94	-6,922.73	0.03
BRAZILIAN REAL Total									
	124,527.000	Local			3,451,176.70		3,684,459.97	233,283.27	99.42
		Base			888,454.06		656,076.50	-232,377.56	0.84
CANADIAN DOLLAR								Exchange Rate:	1.331550
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
	628.000	Local		59.569761	37,409.81	106.090000	66,624.52	29,214.71	2.93
		Base		44.846624	28,163.68	79.674064	50,035.31	21,871.63	0.06
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK								
	2,580.000	Local		18.888132	48,731.38	19.340000	49,897.20	1,165.82	2.20
		Base		14.321124	36,948.50	14.524426	37,473.02	524.52	0.05
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK								
	5,662.000	Local		38.466210	217,795.68	46.370000	262,546.94	44,751.26	11.55
		Base		28.626383	162,082.58	34.824077	197,173.93	35,091.35	0.25
067901959	BARRICK GOLD CORP COMMON STOCK								
	3,573.000	Local		19.529244	69,777.99	37.400000	133,630.20	63,852.21	5.88

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QS INVESTORS GLOBAL DBI CIF

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		Base	14.412592	51,496.19	28.087567	100,356.88	48,860.69	0.13
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		1,704.000 Local	44.022001	75,013.49	44.060000	75,078.24	64.75	3.30
		Base	32.268281	54,985.15	33.089257	56,384.09	1,398.94	0.07
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,377.000 Local	109.817153	151,218.22	141.810000	195,272.37	44,054.15	8.59
		Base	81.465338	112,177.77	106.499944	146,650.42	34,472.65	0.19
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		1,851.000 Local	41.501756	76,819.75	21.340000	39,500.34	-37,319.41	1.74
		Base	30.158974	55,824.26	16.026435	29,664.93	-26,159.33	0.04
290876952	EMERA INC COMMON STOCK							
		888.000 Local	55.075135	48,906.72	54.700000	48,573.60	-333.12	2.14
		Base	41.758390	37,081.45	41.079944	36,478.99	-602.46	0.05
291843951	EMPIRE CO LTD A COMMON STOCK							
		2,233.000 Local	34.410031	76,837.60	38.650000	86,305.45	9,467.85	3.80
		Base	26.089946	58,258.85	29.026323	64,815.78	6,556.93	0.08
29250N956	ENBRIDGE INC COMMON STOCK							
		4,438.000 Local	44.108531	195,753.66	38.900000	172,638.20	-23,115.46	7.60
		Base	31.912114	141,625.96	29.214074	129,652.06	-11,973.90	0.17
349553958	FORTIS INC COMMON STOCK							
		918.000 Local	53.355370	48,980.23	54.440000	49,975.92	995.69	2.20
		Base	40.454444	37,137.18	40.884683	37,532.14	394.96	0.05
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000 Local	89.882356	37,391.06	186.070000	77,405.12	40,014.06	3.41
		Base	65.316707	27,171.75	139.739401	58,131.59	30,959.84	0.07
448811950	HYDRO ONE LTD COMMON STOCK							
		1,884.000 Local	26.088089	49,149.96	28.220000	53,166.48	4,016.52	2.34
		Base	19.780186	37,265.87	21.193346	39,928.26	2,662.39	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		1,926.000 Local	68.979548	132,854.61	46.350000	89,270.10	-43,584.51	3.93

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STATE STREET

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		Base	52.300820	100,731.38	34.809057	67,042.24	-33,689.14	0.09
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		1,306.000 Local	78.479564	102,494.31	69.730000	91,067.38	-11,426.93	4.01
		Base	57.030421	74,481.73	52.367542	68,392.01	-6,089.72	0.09
59162N950	METRO INC/CN COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	63.890000	185,281.00	50,241.01	8.15
		Base	33.838759	98,132.40	47.981675	139,146.86	41,014.46	0.18
67077M959	NUTRIEN LTD COMMON STOCK							
		2,128.000 Local	55.090738	117,233.09	52.210000	111,102.88	-6,130.21	4.89
		Base	40.884431	87,002.07	39.209943	83,438.76	-3,563.31	0.11
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		2,245.000 Local	31.515751	70,752.86	28.260000	63,443.70	-7,309.16	2.79
		Base	23.913612	53,686.06	21.223386	47,646.50	-6,039.56	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		54.000 Local	1,212.385926	65,468.84	1,361.690000	73,531.26	8,062.42	3.23
		Base	888.683148	47,988.89	1,022.635275	55,222.30	7,233.41	0.07
867224958	SUNCOR ENERGY INC COMMON STOCK							
		3,759.000 Local	42.210782	158,670.33	16.260000	61,121.34	-97,548.99	2.69
		Base	31.892703	119,884.67	12.211333	45,902.40	-73,982.27	0.06
87807B909	TC ENERGY CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	55.900000	117,390.00	-16,005.37	5.16
		Base	46.160600	96,937.26	41.981150	88,160.41	-8,776.85	0.11
961148954	WESTON (GEORGE) LTD COMMON STOCK							
		830.000 Local	102.621386	85,175.75	97.910000	81,265.30	-3,910.45	3.58
		Base	76.961241	63,877.83	73.530848	61,030.60	-2,847.23	0.08
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
		1,305.000 Local	36.748858	47,957.26	65.330000	85,255.65	37,298.39	3.75
		Base	27.863264	36,361.56	49.063122	64,027.37	27,665.81	0.08

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CANADIAN DOLLAR Total									
		46,705.000	Local	2,182,827.96		2,269,343.19	86,515.23	99.84	
			Base	1,619,303.04		1,704,286.85	84,983.81	2.19	
							Exchange Rate:	785.065000	
CHILEAN PESO									
229945902	ENEL AMERICAS SA COMMON STOCK								
		340,097.000	Local	134.929120	45,888,989.00	102.000000	34,689,894.00	-11,199,095.00	39.13
			Base	0.199857	67,970.60	0.129926	44,187.29	-23,783.31	0.06
BYMLZD909	ENEL CHILE SA COMMON STOCK								
		978,198.000	Local	62.482988	61,120,734.00	55.100000	53,898,709.80	-7,222,024.20	60.80
			Base	0.077263	75,579.00	0.070185	68,655.09	-6,923.91	0.09
CHILEAN PESO Total									
		1,318,295.000	Local	107,009,723.00		88,588,603.80	-18,421,119.20	99.94	
			Base	143,549.60		112,842.38	-30,707.22	0.14	
							Exchange Rate:	3,827.000000	
COLOMBIAN PESO									
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8								
		6,896.000	Local	18,816.988963	129,761,955.89	20,380.000000	140,540,480.00	10,778,524.11	98.54
			Base	5.042741	34,774.74	5.325320	36,723.41	1,948.67	0.05
COLOMBIAN PESO Total									
		6,896.000	Local	129,761,955.89		140,540,480.00	10,778,524.11	98.54	
			Base	34,774.74		36,723.41	1,948.67	0.05	
							Exchange Rate:	23.079450	
CZECH KORUNA									
562403907	CEZ AS COMMON STOCK CZK100.								
		2,593.000	Local	429.157721	1,112,805.97	437.000000	1,133,141.00	20,335.03	99.51
			Base	17.550023	45,507.21	18.934593	49,097.40	3,590.19	0.06
CZECH KORUNA Total									
		2,593.000	Local	1,112,805.97		1,133,141.00	20,335.03	99.51	

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		Base		45,507.21		49,097.40	3,590.19	0.06
DANISH KRONE							Exchange Rate:	6.349900
416921005	CARLSBERG AS B COMMON STOCK DKK20.							
		431.000	Local 872.283712	375,954.28	856.000000	368,936.00	-7,018.28	5.48
			Base 131.298817	56,589.79	134.805273	58,101.07	1,511.28	0.07
450109905	GN STORE NORD A/S COMMON STOCK DKK4.							
		745.000	Local 357.439168	266,292.18	480.800000	358,196.00	91,903.82	5.32
			Base 53.802846	40,083.12	75.717728	56,409.71	16,326.59	0.07
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	86.100000	232,211.70	-450,849.46	3.45
			Base 37.358324	100,755.40	13.559269	36,569.35	-64,186.05	0.05
459573903	GENMAB A/S COMMON STOCK DKK1.0							
		140.000	Local 2,167.083000	303,391.62	2,300.000000	322,000.00	18,608.38	4.78
			Base 326.196000	45,667.44	362.210429	50,709.46	5,042.02	0.07
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	439.350000	1,293,007.05	458,136.73	19.19
			Base 41.844414	123,148.11	69.190066	203,626.36	80,478.25	0.26
B1WT5G909	DSV PANALPINA A/S COMMON STOCK DKK1.0							
		179.000	Local 795.597598	142,411.97	1,037.500000	185,712.50	43,300.53	2.76
			Base 119.755810	21,436.29	163.388400	29,246.52	7,810.23	0.04
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000	Local 456.697675	286,806.14	705.800000	443,242.40	156,436.26	6.58
			Base 67.365494	42,305.53	111.151357	69,803.05	27,497.52	0.09
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		1,599.000	Local 294.871807	471,500.02	399.900000	639,440.10	167,940.08	9.49
			Base 43.495266	69,548.93	62.977370	100,700.81	31,151.88	0.13
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		3,297.000	Local 528.661435	1,742,996.75	875.400000	2,886,193.80	1,143,197.05	42.84
			Base 80.272178	264,657.37	137.860439	454,525.87	189,868.50	0.58

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

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

12,659.000	Local			5,107,284.44		6,728,939.55	1,621,655.11	99.87
	Base			764,191.98		1,059,692.20	295,500.22	1.36

EURO CURRENCY

Exchange Rate: 0.852915

BELGIUM

559699905	UCB SA COMMON STOCK							
458.000	Local		73.658537	33,735.61	97.000000	44,426.00	10,690.39	0.48
	Base		80.788712	37,001.23	113.727628	52,087.25	15,086.02	0.07

ACI009ZR8	COLRUYT SA COMMON STOCK							
392.000	Local		48.758903	19,113.49	55.360000	21,701.12	2,587.63	0.23
	Base		54.714821	21,448.21	64.906820	25,443.47	3,995.26	0.03

ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
3,972.000	Local		60.604028	240,719.20	46.225000	183,605.70	-57,113.50	1.99
	Base		67.575788	268,411.03	54.196491	215,268.46	-53,142.57	0.28

B00D9P907	PROXIMUS COMMON STOCK							
1,137.000	Local		28.618399	32,539.12	15.575000	17,708.78	-14,830.34	0.19
	Base		31.388672	35,688.92	18.260905	20,762.66	-14,926.26	0.03

BELGIUM Total								
5,959.000	Local			326,107.42		267,441.60	-58,665.82	2.89
	Base			362,549.39		313,561.84	-48,987.55	0.40

FINLAND

505125906	UPM KYMMENE OYJ COMMON STOCK							
2,776.000	Local		22.935054	63,667.71	25.990000	72,148.24	8,480.53	0.78
	Base		25.871873	71,820.32	30.471970	84,590.19	12,769.87	0.11

557955903	FORTUM OYJ COMMON STOCK EUR3.4							
3,278.000	Local		16.540009	54,218.15	17.275000	56,627.45	2,409.30	0.61
	Base		18.560381	60,840.93	20.254070	66,392.84	5,551.91	0.09

570151902	ELISA OYJ COMMON STOCK							
1,562.000	Local		53.560262	83,661.13	50.280000	78,537.36	-5,123.77	0.85

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	58.712330	91,708.66	58.950775	92,081.11	372.45	0.12
590294906	NOKIA OYJ COMMON STOCK							
		10,593.000 Local	4.467859	47,328.03	3.350000	35,486.55	-11,841.48	0.38
		Base	5.039966	53,388.36	3.927707	41,606.20	-11,782.16	0.05
B06YV4907	NESTE OYJ COMMON STOCK							
		1,495.000 Local	12.693993	18,977.52	44.970000	67,230.15	48,252.63	0.73
		Base	13.922783	20,814.56	52.725066	78,823.97	58,009.41	0.10
FINLAND Total								
		19,704.000 Local		267,852.54		310,029.75	42,177.21	3.35
		Base		298,572.83		363,494.31	64,921.48	0.47
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000 Local	122.450397	86,449.98	62.070000	43,821.42	-42,628.56	0.47
		Base	138.130099	97,519.85	72.773958	51,378.41	-46,141.44	0.07
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		4,498.000 Local	20.622370	92,759.42	18.420000	82,853.16	-9,906.26	0.90
		Base	23.196574	104,338.19	21.596525	97,141.17	-7,197.02	0.12
405780909	L OREAL COMMON STOCK EUR.2							
		1,126.000 Local	251.197780	282,848.70	277.600000	312,577.60	29,728.90	3.38
		Base	281.065817	316,480.11	325.472058	366,481.54	50,001.43	0.47
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		242.000 Local	249.219215	60,311.05	399.400000	96,654.80	36,343.75	1.05
		Base	282.078843	68,263.08	468.276440	113,322.90	45,059.82	0.15
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000 Local	99.948594	57,570.39	109.750000	63,216.00	5,645.61	0.68
		Base	112.746962	64,942.25	128.676363	74,117.58	9,175.33	0.10
419689906	INGENICO GROUP COMMON STOCK EUR1.0							
		148.000 Local	131.358176	19,441.01	132.300000	19,580.40	139.39	0.21
		Base	147.403649	21,815.74	155.115105	22,957.04	1,141.30	0.03
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							

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		1,985.000	Local Base	50.175003 56.599879	99,597.38 112,350.76	27.580000 32.336165	54,746.30 64,187.29	-44,851.08 -48,163.47	0.59 0.08
45727007	BOLLORE COMMON STOCK EUR.16	18,314.000	Local Base	2.842861 3.190118	52,064.16 58,423.83	3.188000 3.737770	58,385.03 68,453.52	6,320.87 10,029.69	0.63 0.09
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55	1,007.000	Local Base	130.712890 145.429821	131,627.88 146,447.83	136.150000 159.629037	137,103.05 160,746.44	5,475.17 14,298.61	1.48 0.21
474171006	REMY COINTREAU COMMON STOCK EUR1.6	176.000	Local Base	120.995284 135.774943	21,295.17 23,896.39	155.800000 182.667675	27,420.80 32,149.51	6,125.63 8,253.12	0.30 0.04
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	780.000	Local Base	74.271218 83.781615	57,931.55 65,349.66	106.050000 124.338299	82,719.00 96,983.87	24,787.45 31,634.21	0.89 0.12
483477907	VIVENDI COMMON STOCK EUR5.5	8,713.000	Local Base	23.791718 26.770585	207,297.24 233,252.11	23.800000 27.904305	207,369.40 243,130.21	72.16 9,878.10	2.24 0.31
517617908	ORANGE COMMON STOCK EUR4.0	21,320.000	Local Base	11.875685 13.194653	253,189.60 281,310.00	8.884000 10.416044	189,406.88 222,070.05	-63,782.72 -59,239.95	2.05 0.28
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	332.000	Local Base	84.025482 92.159187	27,896.46 30,596.85	159.750000 187.298852	53,037.00 62,183.22	25,140.54 31,586.37	0.57 0.08
550507909	KERING COMMON STOCK EUR4.0	92.000	Local Base	288.408152 316.326087	26,533.55 29,102.00	567.600000 665.482492	52,219.20 61,224.39	25,685.65 32,122.39	0.56 0.08
564156909	CARREFOUR SA COMMON STOCK EUR2.5	4,195.000	Local Base	21.655528 23.751790	90,844.94 99,638.76	13.665000 16.021526	57,324.68 67,210.31	-33,520.26 -32,428.45	0.62 0.09
567173901	SANOFI COMMON STOCK EUR2.0								

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QS INVESTORS LLC

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STATE STREET

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		2,918.000	Local 82.891008 Base 92.153074	241,875.96 268,902.67	85.330000 100.045139	248,992.94 291,931.72	7,116.98 23,029.05	2.69 0.37
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04	1,175.000	Local 23.641813 Base 26.529677	27,779.13 31,172.37	26.260000 30.788531	30,855.50 36,176.52	3,076.37 5,004.15	0.33 0.05
597264902	EUROFINS SCIENTIFIC COMMON STOCK EUR.1	34.000	Local 558.479118 Base 626.697647	18,988.29 21,307.72	675.400000 791.872578	22,963.60 26,923.67	3,975.31 5,615.95	0.25 0.03
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18	286.000	Local 119.910594 Base 131.518007	34,294.43 37,614.15	116.150000 136.180041	33,218.90 38,947.49	-1,075.53 1,333.34	0.36 0.05
730968906	BNP PARIBAS COMMON STOCK EUR2.0	1,575.000	Local 66.153663 Base 72.557359	104,192.02 114,277.84	30.975000 36.316632	48,785.63 57,198.70	-55,406.39 -57,079.14	0.53 0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	1,165.000	Local 51.125897 Base 56.074901	59,561.67 65,327.26	36.010000 42.219916	41,951.65 49,186.20	-17,610.02 -16,141.06	0.45 0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2	490.000	Local 124.570531 Base 140.521714	61,039.56 68,855.64	84.440000 99.001659	41,375.60 48,510.81	-19,663.96 -20,344.83	0.45 0.06
B0C2CQ902	ENGIE COMMON STOCK EUR1.0	12,766.000	Local 11.729516 Base 13.113722	149,739.00 167,409.78	11.420000 13.389376	145,787.72 170,928.78	-3,951.28 3,519.00	1.58 0.22
B0NJJ1901	EDF COMMON STOCK EUR.5	4,846.000	Local 11.266597 Base 13.282198	54,597.93 64,365.53	9.026000 10.582532	43,740.00 51,282.95	-10,857.93 -13,082.58	0.47 0.07
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0	809.000	Local 60.779716 Base 66.663214	49,170.79 53,930.54	68.180000 79.937626	55,157.62 64,669.54	5,986.83 10,739.00	0.60 0.08
B15C55900	TOTAL SE COMMON STOCK EUR2.5							

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Holdings

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		7,348.000	Local 45.013779	330,761.25	29.200000	214,561.60	-116,199.65	2.32
			Base 49.843532	366,250.27	34.235533	251,562.70	-114,687.57	0.32
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775	1,036.000	Local 68.586766	71,055.89	77.060000	79,834.16	8,778.27	0.86
			Base 75.370473	78,083.81	90.348980	93,601.54	15,517.73	0.12
B1XH02900	VINCI SA COMMON STOCK EUR2.5	883.000	Local 90.234723	79,677.26	71.520000	63,152.16	-16,525.10	0.68
			Base 101.789219	89,879.88	83.853608	74,042.74	-15,837.14	0.09
B1Y9TB906	DANONE COMMON STOCK EUR.25	2,926.000	Local 64.325253	188,215.69	55.220000	161,573.72	-26,641.97	1.75
			Base 71.569255	209,411.64	64.742677	189,437.07	-19,974.57	0.24
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5	878.000	Local 104.776674	91,993.92	135.500000	118,969.00	26,975.08	1.29
			Base 117.635843	103,284.27	158.866945	139,485.18	36,200.91	0.18
B3B8D0900	SUEZ COMMON STOCK EUR4.0	6,084.000	Local 15.324384	93,233.55	15.805000	96,157.62	2,924.07	1.04
			Base 18.177788	110,593.66	18.530569	112,739.98	2,146.32	0.14
BNFWR4906	WORLDLINE SA COMMON STOCK EUR.68	363.000	Local 70.184766	25,477.07	70.120000	25,453.56	-23.51	0.28
			Base 78.757879	28,589.11	82.212178	29,843.02	1,253.91	0.04
FRANCE Total		109,792.000	Local	3,249,311.89		3,010,965.70	-238,346.19	32.57
			Base	3,632,983.55		3,530,206.06	-102,777.49	4.53
GERMANY								
403197908	ADIDAS AG COMMON STOCK	268.000	Local 252.276082	67,609.99	276.100000	73,994.80	6,384.81	0.80
			Base 283.161306	75,887.23	323.713383	86,755.19	10,867.96	0.11
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	1,664.000	Local 78.318858	130,322.58	38.830000	64,613.12	-65,709.46	0.70
			Base 85.900150	142,937.85	45.526225	75,755.64	-67,182.21	0.10

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435413901	UNITED INTERNET AG REG SHARE COMMON STOCK		1,166.000	Local	36.855429	42,973.43	32.670000	38,093.22	-4,880.21	0.41
				Base	41.357341	48,222.66	38.303934	44,662.39	-3,560.27	0.06
474184900	MERCK KGAA COMMON STOCK		664.000	Local	91.059864	60,463.75	124.550000	82,701.20	22,237.45	0.89
				Base	102.720030	68,206.10	146.028619	96,963.00	28,756.90	0.12
476896907	RWE AG COMMON STOCK		4,038.000	Local	27.938088	112,814.00	31.980000	129,135.24	16,321.24	1.40
				Base	31.409126	126,830.05	37.494944	151,404.58	24,574.53	0.19
484628904	SAP SE COMMON STOCK		1,999.000	Local	100.780255	201,459.73	132.760000	265,387.24	63,927.51	2.87
				Base	111.873722	223,635.57	155.654432	311,153.21	87,517.64	0.40
494290901	E.ON SE COMMON STOCK		14,556.000	Local	8.632681	125,657.30	9.428000	137,233.97	11,576.67	1.48
				Base	9.614231	139,944.75	11.053856	160,899.94	20,955.19	0.21
500246905	HENKEL AG + CO KGAA COMMON STOCK		319.000	Local	70.685329	22,548.62	79.900000	25,488.10	2,939.48	0.28
				Base	79.319592	25,302.95	93.678737	29,883.52	4,580.57	0.04
506921907	BAYER AG REG COMMON STOCK		2,728.000	Local	78.346727	213,729.87	53.310000	145,429.68	-68,300.19	1.57
				Base	86.898526	237,059.18	62.503298	170,509.00	-66,550.18	0.22
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE		729.000	Local	126.221687	92,015.61	89.320000	65,114.28	-26,901.33	0.70
				Base	138.439986	100,922.75	104.723214	76,343.22	-24,579.53	0.10
510740905	BEIERSDORF AG COMMON STOCK		390.000	Local	99.329641	38,738.56	97.000000	37,830.00	-908.56	0.41
				Base	111.462821	43,470.50	113.727628	44,353.77	883.27	0.06
512067901	HEIDELBERGCEMENT AG COMMON STOCK		643.000	Local	88.348134	56,807.85	52.320000	33,641.76	-23,166.09	0.36
				Base	96.900264	62,306.87	61.342572	39,443.27	-22,863.60	0.05

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512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	506.000	Local		83.999506	42,503.75	72.020000	36,442.12	-6,061.63	0.39
		Base		92.130692	46,618.13	84.439833	42,726.56	-3,891.57	0.05
523148906	ALLIANZ SE REG COMMON STOCK								
	516.000	Local		172.400019	88,958.41	163.620000	84,427.92	-4,530.49	0.91
		Base		189.088391	97,569.61	191.836232	98,987.50	1,417.89	0.13
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	309.000	Local		179.374628	55,426.76	216.600000	66,929.40	11,502.64	0.72
		Base		196.738155	60,792.09	253.952621	78,471.36	17,679.27	0.10
549716900	VOLKSWAGEN AG PREF PREFERENCE								
	390.000	Local		141.352667	55,127.54	137.400000	53,586.00	-1,541.54	0.58
		Base		159.452795	62,186.59	161.094599	62,826.89	640.30	0.08
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV								
	1,011.000	Local		67.782245	68,527.85	46.035000	46,541.39	-21,986.46	0.50
		Base		74.343591	75,161.37	53.973725	54,567.44	-20,593.93	0.07
572797900	SIEMENS AG REG COMMON STOCK EUR3.0								
	960.000	Local		110.676719	106,249.65	107.880000	103,564.80	-2,684.85	1.12
		Base		123.943188	118,985.46	126.483882	121,424.53	2,439.07	0.16
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	32,611.000	Local		14.681423	478,775.90	14.290000	466,011.19	-12,764.71	5.04
		Base		16.698686	544,560.86	16.754307	546,374.71	1,813.85	0.70
584332902	SARTORIUS AG VORZUG PREFERENCE								
	93.000	Local		296.530968	27,577.38	350.400000	32,587.20	5,009.82	0.35
		Base		332.752366	30,945.97	410.826401	38,206.86	7,260.89	0.05
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local		18.664080	38,242.70	24.115000	49,411.64	11,168.94	0.53
		Base		20.470766	41,944.60	28.273626	57,932.67	15,988.07	0.07
ACI0054Q2	BASF SE COMMON STOCK NPV								
	1,444.000	Local		72.727812	105,018.96	51.980000	75,059.12	-29,959.84	0.81
		Base		80.938463	116,875.14	60.943939	88,003.05	-28,872.09	0.11

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ACI0PJNK7	UNIPER SE COMMON STOCK		1,422.000	Local	28.431322	40,429.34	27.560000	39,190.32	-1,239.02	0.42
				Base	31.904226	45,367.81	32.312716	45,948.68	580.87	0.06
ACI1RCRC2	SIEMENS ENERGY AG COMMON STOCK		480.000	Local	22.010000	10,564.80	23.000000	11,040.00	475.20	0.12
				Base	25.589958	12,283.18	26.966345	12,943.85	660.67	0.02
B1JB4K905	SYMRISE AG COMMON STOCK		369.000	Local	89.210434	32,918.65	118.000000	43,542.00	10,623.35	0.47
				Base	100.633767	37,133.86	138.349073	51,050.81	13,916.95	0.07
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK		15,081.000	Local	2.605238	39,289.59	2.189000	33,012.31	-6,277.28	0.36
				Base	2.923469	44,088.84	2.566493	38,705.28	-5,383.56	0.05
BYT934904	SCOUT24 AG COMMON STOCK		1,510.000	Local	69.373808	104,754.45	74.500000	112,495.00	7,740.55	1.22
				Base	77.847861	117,550.27	87.347508	131,894.74	14,344.47	0.17
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01		1,226.000	Local	28.887153	35,415.65	44.300000	54,311.80	18,896.15	0.59
				Base	31.683434	38,843.89	51.939525	63,677.86	24,833.97	0.08
GERMANY Total			89,141.000	Local		2,494,922.67		2,406,814.82	-88,107.85	26.03
				Base		2,785,634.13		2,821,869.52	36,235.39	3.62
ITALY										
714456902	ENEL SPA COMMON STOCK EUR1.		53,292.000	Local	6.296287	335,541.72	7.418000	395,320.06	59,778.34	4.28
				Base	7.033910	374,851.15	8.697232	463,492.92	88,641.77	0.59
714505906	ENI SPA COMMON STOCK		10,957.000	Local	12.878114	141,105.49	6.688000	73,280.42	-67,825.07	0.79
				Base	14.098119	154,473.09	7.841344	85,917.61	-68,555.48	0.11
725147904	SNAM SPA COMMON STOCK		25,251.000	Local	4.145096	104,667.81	4.389000	110,826.64	6,158.83	1.20

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QS INVESTORS GLOBAL DBI CIF
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STATE STREET

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		Base	4.546342	114,799.68	5.145882	129,938.67	15,138.99	0.17
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000 Local	0.862855	102,475.29	0.342000	40,616.95	-61,858.34	0.44
		Base	0.946380	112,394.93	0.400978	47,621.33	-64,773.60	0.06
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV							
		3,384.000 Local	8.969962	30,354.35	9.440000	31,944.96	1,590.61	0.35
		Base	10.065647	34,062.15	11.067926	37,453.86	3,391.71	0.05
ACI19ZTM7	NEXI SPA COMMON STOCK							
		1,300.000 Local	14.826677	19,274.68	17.120000	22,256.00	2,981.32	0.24
		Base	16.637762	21,629.09	20.072340	26,094.04	4,464.95	0.03
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		11,656.000 Local	5.100220	59,448.16	5.974000	69,632.94	10,184.78	0.75
		Base	5.635758	65,690.40	7.004215	81,641.12	15,950.72	0.10
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.05							
		3,891.000 Local	7.630224	29,689.20	9.319000	36,260.23	6,571.03	0.39
		Base	8.562259	33,315.75	10.926059	42,513.30	9,197.55	0.05
ITALY Total								
		228,494.000 Local		822,556.70		780,138.20	-42,418.50	8.44
		Base		911,216.24		914,672.85	3,456.61	1.17
NETHERLANDS (THE)								
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000 Local	2.728752	99,719.53	2.007000	73,343.81	-26,375.72	0.79
		Base	2.992897	109,372.41	2.353107	85,991.93	-23,380.48	0.11
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,901.000 Local	32.006873	92,851.94	40.200000	116,620.20	23,768.26	1.26
		Base	35.105147	101,840.03	47.132481	136,731.33	34,891.30	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,141.000 Local	83.130762	94,852.20	75.880000	86,579.08	-8,273.12	0.94
		Base	92.560140	105,611.12	88.965489	101,509.62	-4,101.50	0.13
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							

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	842.000	Local		138.819252	116,885.81	314.700000	264,977.40	148,091.59	2.87
		Base		153.947078	129,623.44	368.969944	310,672.69	181,049.25	0.40
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6								
	695.000	Local		73.256676	50,913.39	66.450000	46,182.75	-4,730.64	0.50
		Base		82.205022	57,132.49	77.909288	54,146.95	-2,985.54	0.07
B0HXL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5								
	422.000	Local		106.137512	44,790.03	140.600000	59,333.20	14,543.17	0.64
		Base		119.728341	50,525.36	164.846438	69,565.20	19,039.84	0.09
B1527V903	UNILEVER NV COMMON STOCK EUR.16								
	6,889.000	Local		49.225805	339,116.57	51.500000	354,783.50	15,666.93	3.84
		Base		54.930406	378,415.57	60.381163	415,965.83	37,550.26	0.53
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01								
	4,526.000	Local		21.875654	99,009.21	25.250000	114,281.50	15,272.29	1.24
		Base		24.353977	110,226.10	29.604357	133,989.32	23,763.22	0.17
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5								
	672.000	Local		81.758557	54,941.75	86.420000	58,074.24	3,132.49	0.63
		Base		92.227693	61,977.01	101.323110	68,089.13	6,112.12	0.09
BYT341902	ALTICE EUROPE NV COMMON STOCK EUR.01								
	10,794.000	Local		3.630479	39,187.39	4.092000	44,169.05	4,981.66	0.48
		Base		4.073944	43,974.15	4.797664	51,785.99	7,811.84	0.07
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01								
	24.000	Local		1,260.129583	30,243.11	1,572.500000	37,740.00	7,496.89	0.41
		Base		1,414.055000	33,937.32	1,843.677271	44,248.25	10,310.93	0.06
BZ5739900	ING GROEP NV COMMON STOCK EUR.01								
	4,893.000	Local		9.938907	48,631.07	6.057000	29,636.90	-18,994.17	0.32
		Base		11.211580	54,858.26	7.101528	34,747.78	-20,110.48	0.04
NETHERLANDS (THE) Total									
	70,343.000	Local			1,111,142.00		1,285,721.63	174,579.63	13.91
		Base			1,237,493.26		1,507,444.02	269,950.76	1.93

PORTUGAL

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410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							
		11,416.000	Local 4.154215	47,424.52	4.195000	47,890.12	465.60	0.52
			Base 4.661655	53,217.45	4.918427	56,148.76	2,931.31	0.07
B1Y1SQ901	JERONIMO MARTINS COMMON STOCK EUR1.							
		1,245.000	Local 15.727382	19,580.59	13.705000	17,062.73	-2,517.86	0.18
			Base 17.648490	21,972.37	16.068424	20,005.19	-1,967.18	0.03
PORTUGAL Total		12,661.000	Local	67,005.11		64,952.85	-2,052.26	0.70
			Base	75,189.82		76,153.95	964.13	0.10
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local 22.321342	40,580.20	22.830000	41,504.94	924.74	0.45
			Base 24.482057	44,508.38	26.767028	48,662.46	4,154.08	0.06
566935904	REPSOL SA COMMON STOCK EUR1.							
		8,325.000	Local 13.111957	109,157.04	5.722000	47,635.65	-61,521.39	0.52
			Base 14.445407	120,258.01	6.708758	55,850.41	-64,407.60	0.07
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		26,853.000	Local 3.958022	106,284.76	1.599600	42,954.06	-63,330.70	0.46
			Base 4.464844	119,894.46	1.875451	50,361.48	-69,532.98	0.06
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		52,300.000	Local 5.940713	310,699.30	2.937000	153,605.10	-157,094.20	1.66
			Base 6.592151	344,769.51	3.443485	180,094.26	-164,675.25	0.23
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	19.695000	36,553.92	-9,598.52	0.40
			Base 27.273707	50,620.00	23.091398	42,857.64	-7,762.36	0.05
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,578.000	Local 25.056835	64,596.52	23.800000	61,356.40	-3,240.12	0.66
			Base 28.265345	72,868.06	27.904305	71,937.30	-930.76	0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		35,470.000	Local 8.684613	308,043.23	10.510000	372,789.70	64,746.47	4.03

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		Base		9.691937	343,773.01	12.322447	437,077.20	93,304.19	0.56
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	1,290.000	Local		63.499659	81,914.56	47.590000	61,391.10	-20,523.46	0.66
		Base		71.139078	91,769.41	55.796885	71,977.98	-19,791.43	0.09
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5								
	3,168.000	Local		17.901907	56,713.24	16.015000	50,735.52	-5,977.72	0.55
		Base		19.858551	62,911.89	18.776783	59,484.85	-3,427.04	0.08
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25								
	2,523.000	Local		44.305545	111,782.89	52.000000	131,196.00	19,413.11	1.42
		Base		49.447099	124,755.03	60.967388	153,820.72	29,065.69	0.20
BYY3DX906	GRIFOLS SA COMMON STOCK EUR.25								
	1,066.000	Local		27.613799	29,436.31	24.590000	26,212.94	-3,223.37	0.28
		Base		30.986839	33,031.97	28.830540	30,733.36	-2,298.61	0.04
SPAIN Total									
	137,247.000	Local			1,265,360.49		1,025,935.33	-239,425.16	11.10
		Base			1,409,159.73		1,202,857.66	-206,302.07	1.54
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	738.000	Local		87.806111	64,800.91	109.500000	80,811.00	16,010.09	0.87
		Base		97.023347	71,603.23	128.383250	94,746.84	23,143.61	0.12
UNITED KINGDOM Total									
	738.000	Local			64,800.91		80,811.00	16,010.09	0.87
		Base			71,603.23		94,746.84	23,143.61	0.12
EURO CURRENCY Total									
	674,079.000	Local			9,669,059.73		9,232,810.88	-436,248.85	99.87
		Base			10,784,402.18		10,825,007.05	40,604.87	13.88
HONG KONG DOLLAR								Exchange Rate:	7.750050
607355906	CHINA MOBILE LTD COMMON STOCK								
	11,500.000	Local		77.241013	888,271.65	49.450000	568,675.00	-319,596.65	1.65

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		Base	9.892635	113,765.30	6.380604	73,376.95	-40,388.35	0.09
609701909	CLP HOLDINGS LTD COMMON STOCK							
		32,500.000 Local	78.218609	2,542,104.78	72.000000	2,340,000.00	-202,104.78	6.79
		Base	10.050134	326,629.36	9.290263	301,933.54	-24,695.82	0.39
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000 Local	81.929046	532,538.80	56.250000	365,625.00	-166,913.80	1.06
		Base	10.496995	68,230.47	7.258018	47,177.11	-21,053.36	0.06
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		33,600.000 Local	9.295646	312,333.69	15.000000	504,000.00	191,666.31	1.46
		Base	1.194176	40,124.32	1.935471	65,031.84	24,907.52	0.08
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		34,000.000 Local	22.435325	762,801.04	19.400000	659,600.00	-103,201.04	1.91
		Base	2.882181	97,994.14	2.503210	85,109.13	-12,885.01	0.11
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
		24,000.000 Local	20.532329	492,775.89	34.900000	837,600.00	344,824.11	2.43
		Base	2.637710	63,305.03	4.503197	108,076.72	44,771.69	0.14
619615008	CITIC LTD COMMON STOCK							
		56,000.000 Local	11.316810	633,741.37	5.690000	318,640.00	-315,101.37	0.92
		Base	1.453827	81,414.33	0.734189	41,114.57	-40,299.76	0.05
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							
		1,700.000 Local	219.195153	372,631.76	361.800000	615,060.00	242,428.24	1.79
		Base	27.990206	47,583.35	46.683570	79,362.07	31,778.72	0.10
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		98,000.000 Local	6.159699	603,650.46	3.110000	304,780.00	-298,870.46	0.88
		Base	0.791313	77,548.67	0.401288	39,326.20	-38,222.47	0.05
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		5,100.000 Local	41.858061	213,476.11	84.400000	430,440.00	216,963.89	1.25
		Base	5.377345	27,424.46	10.890252	55,540.29	28,115.83	0.07
640837001	HANG SENG BANK LTD COMMON STOCK							
		3,200.000 Local	195.307581	624,984.26	114.100000	365,120.00	-259,864.26	1.06

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		Base	24.882166	79,622.93	14.722486	47,111.95	-32,510.98	0.06
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK							
		28,000.000 Local	53.105094	1,486,942.62	40.600000	1,136,800.00	-350,142.62	3.30
		Base	6.812188	190,741.26	5.238676	146,682.92	-44,058.34	0.19
643655004	HONG KONG + CHINA GAS COMMON STOCK							
		222,537.000 Local	12.052185	2,682,057.10	11.100000	2,470,160.70	-211,896.40	7.17
		Base	1.550245	344,986.84	1.432249	318,728.36	-26,258.48	0.41
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01							
		17,200.000 Local	20.882905	359,185.97	22.000000	378,400.00	19,214.03	1.10
		Base	2.673388	45,982.28	2.838691	48,825.49	2,843.21	0.06
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK							
		10,000.000 Local	62.197957	621,979.57	51.950000	519,500.00	-102,479.57	1.51
		Base	7.924013	79,240.13	6.703183	67,031.83	-12,208.30	0.09
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1							
		10,000.000 Local	29.145902	291,459.02	34.600000	346,000.00	54,540.98	1.00
		Base	3.734261	37,342.61	4.464487	44,644.87	7,302.26	0.06
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK							
		17,000.000 Local	32.401041	550,817.69	20.400000	346,800.00	-204,017.69	1.01
		Base	4.162438	70,761.44	2.632241	44,748.10	-26,013.34	0.06
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK							
		48,000.000 Local	13.862859	665,417.21	8.550000	410,400.00	-255,017.21	1.19
		Base	1.780909	85,483.61	1.103219	52,954.50	-32,529.11	0.07
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1							
		16,000.000 Local	16.205523	259,288.37	15.440000	247,040.00	-12,248.37	0.72
		Base	2.090954	33,455.27	1.992245	31,875.92	-1,579.35	0.04
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK							
		7,000.000 Local	118.987404	832,911.83	98.800000	691,600.00	-141,311.83	2.01
		Base	15.285857	107,001.00	12.748305	89,238.13	-17,762.87	0.11
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK							
		38,000.000 Local	11.478082	436,167.12	12.260000	465,880.00	29,712.88	1.35

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		Base	1.474545	56,032.72	1.581925	60,113.16	4,080.44	0.08
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							
		10,000.000 Local	25.239763	252,397.63	47.400000	474,000.00	221,602.37	1.38
		Base	3.233794	32,337.94	6.116090	61,160.90	28,822.96	0.08
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001							
		9,000.000 Local	37.258687	335,328.18	49.850000	448,650.00	113,321.82	1.30
		Base	4.807387	43,266.48	6.432217	57,889.95	14,623.47	0.07
ACI14YZ22	MEITUAN DIANPING CLASS B COMMON STOCK USD.00001							
		3,500.000 Local	178.280706	623,982.47	241.800000	846,300.00	222,317.53	2.46
		Base	23.003071	80,510.75	31.199799	109,199.30	28,688.55	0.14
B00G0S903	CNOOC LTD COMMON STOCK							
		67,000.000 Local	8.853941	593,214.03	7.450000	499,150.00	-94,064.03	1.45
		Base	1.137432	76,207.94	0.961284	64,406.04	-11,801.90	0.08
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		64,500.000 Local	2.785773	179,682.33	8.440000	544,380.00	364,697.67	1.58
		Base	0.357878	23,083.10	1.089025	70,242.13	47,159.03	0.09
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1							
		24,000.000 Local	21.483835	515,612.04	36.300000	871,200.00	355,587.96	2.53
		Base	2.752573	66,061.76	4.683841	112,412.18	46,350.42	0.14
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0							
		8,500.000 Local	43.218098	367,353.83	79.500000	675,750.00	308,396.17	1.96
		Base	5.552064	47,192.54	10.257998	87,192.99	40,000.45	0.11
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
		130,000.000 Local	5.869243	763,001.56	3.000000	390,000.00	-373,001.56	1.13
		Base	0.753999	98,019.89	0.387094	50,322.26	-47,697.63	0.06
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0							
		122,000.000 Local	6.259860	763,702.97	5.020000	612,440.00	-151,262.97	1.78
		Base	0.804180	98,110.00	0.647738	79,024.01	-19,085.99	0.10
B0PB4M906	LINK REIT REIT							
		8,500.000 Local	56.211412	477,797.00	63.000000	535,500.00	57,703.00	1.55

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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		Base	7.221265	61,380.75	8.128980	69,096.33	7,715.58	0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0							
		205,000.000 Local	3.705837	759,696.66	2.400000	492,000.00	-267,696.66	1.43
		Base	0.476075	97,595.33	0.309675	63,483.46	-34,111.87	0.08
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		15,500.000 Local	32.401053	502,216.32	32.000000	496,000.00	-6,216.32	1.44
		Base	4.180619	64,799.60	4.129006	63,999.59	-800.01	0.08
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							
		127,000.000 Local	5.007885	636,001.40	4.020000	510,540.00	-125,461.40	1.48
		Base	0.643344	81,704.66	0.518706	65,875.70	-15,828.96	0.08
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1							
		53,000.000 Local	6.843738	362,718.13	9.480000	502,440.00	139,721.87	1.46
		Base	0.879189	46,597.01	1.223218	64,830.55	18,233.54	0.08
B4TX8S909	AIA GROUP LTD COMMON STOCK							
		14,400.000 Local	62.579869	901,150.11	75.900000	1,092,960.00	191,809.89	3.17
		Base	7.995969	115,141.95	9.793485	141,026.19	25,884.24	0.18
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1							
		22,000.000 Local	27.793785	611,463.26	30.200000	664,400.00	52,936.74	1.93
		Base	3.558105	78,278.32	3.896749	85,728.48	7,450.16	0.11
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		19,000.000 Local	30.447946	578,510.97	43.500000	826,500.00	247,989.03	2.40
		Base	3.889322	73,897.12	5.612867	106,644.47	32,747.35	0.14
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01							
		15,000.000 Local	14.202361	213,035.42	19.700000	295,500.00	82,464.58	0.86
		Base	1.821539	27,323.09	2.541919	38,128.79	10,805.70	0.05
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005							
		2,200.000 Local	116.183295	255,603.25	99.250000	218,350.00	-37,253.25	0.63
		Base	14.990814	32,979.79	12.806369	28,174.01	-4,805.78	0.04
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1							
		11,000.000 Local	40.983414	450,817.55	31.500000	346,500.00	-104,317.55	1.01

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		Base	5.264983	57,914.81	4.064490	44,709.39	-13,205.42	0.06
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		5,000.000 Local	57.490520	287,452.60	57.400000	287,000.00	-452.60	0.83
		Base	7.417844	37,089.22	7.406404	37,032.02	-57.20	0.05
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005							
		42,500.000 Local	8.192908	348,198.60	8.000000	340,000.00	-8,198.60	0.99
		Base	1.057108	44,927.11	1.032251	43,870.68	-1,056.43	0.06
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001							
		14,500.000 Local	22.936179	332,574.60	22.500000	326,250.00	-6,324.60	0.95
		Base	2.959392	42,911.19	2.903207	42,096.50	-814.69	0.05
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		64,500.000 Local	6.860807	442,522.05	6.280000	405,060.00	-37,462.05	1.18
		Base	0.881382	56,849.12	0.810317	52,265.47	-4,583.65	0.07
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002							
		8,300.000 Local	312.476065	2,593,551.34	511.500000	4,245,450.00	1,651,898.66	12.32
		Base	39.958055	331,651.86	65.999574	547,796.47	216,144.61	0.70
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0							
		22,800.000 Local	29.997238	683,937.03	23.650000	539,220.00	-144,717.03	1.57
		Base	3.831750	87,363.90	3.051593	69,576.33	-17,787.57	0.09
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01							
		20,000.000 Local	8.653635	173,072.69	18.880000	377,600.00	204,527.31	1.10
		Base	1.108694	22,173.88	2.436113	48,722.27	26,548.39	0.06
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0							
		16,000.000 Local	41.077227	657,235.63	36.150000	578,400.00	-78,835.63	1.68
		Base	5.300082	84,801.31	4.664486	74,631.78	-10,169.53	0.10
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0							
		13,500.000 Local	56.088312	757,192.21	37.750000	509,625.00	-247,567.21	1.48
		Base	7.205451	97,273.59	4.870936	65,757.64	-31,515.95	0.08
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025							
		5,500.000 Local	70.010253	385,056.39	188.600000	1,037,300.00	652,243.61	3.01

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		Base	8.920322	49,061.77	24.335327	133,844.30	84,782.53	0.17
HONG KONG DOLLAR Total								
	1,863,537.000	Local		32,969,614.56		34,310,585.70	1,340,971.14	99.59
		Base		4,231,175.30		4,427,143.83	195,968.53	5.68
INDIAN RUPEE							Exchange Rate:	73.780000
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.							
	8,727.000	Local	1,380.956519	12,051,607.54	2,231.000000	19,469,937.00	7,418,329.46	24.81
		Base	19.664088	171,608.50	30.238547	263,891.80	92,283.30	0.34
614376903	LUPIN LTD COMMON STOCK INR2.0							
	2,719.000	Local	769.528293	2,092,347.43	1,006.150000	2,735,721.85	643,374.42	3.49
		Base	11.100802	30,183.08	13.637165	37,079.45	6,896.37	0.05
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.							
	4,049.000	Local	1,613.608498	6,533,500.81	1,733.000000	7,016,917.00	483,416.19	8.94
		Base	21.138516	85,589.85	23.488750	95,105.95	9,516.10	0.12
620512905	INFOSYS LTD COMMON STOCK INR5.							
	4,435.000	Local	744.099145	3,300,079.71	1,006.000000	4,461,610.00	1,161,530.29	5.69
		Base	10.704922	47,476.33	13.635131	60,471.81	12,995.48	0.08
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0							
	2,435.000	Local	1,849.324780	4,503,105.84	2,065.000000	5,028,275.00	525,169.16	6.41
		Base	26.495097	64,515.56	27.988615	68,152.28	3,636.72	0.09
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
	1,039.000	Local	2,772.017324	2,880,126.00	5,182.000000	5,384,098.00	2,503,972.00	6.86
		Base	40.040693	41,602.28	70.235836	72,975.03	31,372.75	0.09
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
	5,077.000	Local	560.018665	2,843,214.76	419.650000	2,130,563.05	-712,651.71	2.72
		Base	7.401534	37,577.59	5.687856	28,877.24	-8,700.35	0.04
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
	9,222.000	Local	469.486599	4,329,605.42	500.600000	4,616,533.20	286,927.78	5.88
		Base	6.781548	62,539.44	6.785037	62,571.61	32.17	0.08

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ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.	2,533.000	Local 1,524.685882	3,862,029.34	1,981.600000	5,019,392.80	1,157,363.46	6.40	
			Base 22.023486	55,785.49	26.858227	68,031.89	12,246.40	0.09	
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.	4,500.000	Local 1,520.517416	6,842,328.37	900.550000	4,052,475.00	-2,789,853.37	5.16	
			Base 21.874802	98,436.61	12.205882	54,926.47	-43,510.14	0.07	
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.	1,836.000	Local 2,263.302026	4,155,422.52	2,483.000000	4,558,788.00	403,365.48	5.81	
			Base 32.426111	59,534.34	33.654107	61,788.94	2,254.60	0.08	
B037HF900	NTPC LTD COMMON STOCK INR10.0	37,821.000	Local 136.042748	5,145,272.79	85.150000	3,220,458.15	-1,924,814.64	4.10	
			Base 1.965084	74,321.43	1.154107	43,649.47	-30,671.96	0.06	
B0JGGP902	ITC LTD COMMON STOCK INR1.	17,755.000	Local 202.432917	3,594,196.45	171.950000	3,052,972.25	-541,224.20	3.89	
			Base 2.675472	47,503.01	2.330577	41,379.40	-6,123.61	0.05	
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0	19,171.000	Local 196.463564	3,766,402.99	162.600000	3,117,204.60	-649,198.39	3.97	
			Base 2.814715	53,960.90	2.203849	42,249.99	-11,710.91	0.05	
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0	11,803.000	Local 351.746278	4,151,661.32	353.500000	4,172,360.50	20,699.18	5.32	
			Base 4.648885	54,870.79	4.791271	56,551.38	1,680.59	0.07	
INDIAN RUPEE Total		133,122.000	Local	70,050,901.29		78,037,306.40	7,986,405.11	99.45	
			Base	985,505.20		1,057,702.71	72,197.51	1.36	
INDONESIAN RUPIAH							Exchange Rate:	14,880.000000	
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.	221,800.000	Local 4,357.364424	966,463,429.20	2,560.000000	567,808,000.00	-398,655,429.20	92.45	
			Base 0.326884	72,502.88	0.172043	38,159.14	-34,343.74	0.05	

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INDONESIAN RUPIAH Total									
		221,800.000	Local	966,463,429.20		567,808,000.00	-398,655,429.20	92.45	
			Base	72,502.88		38,159.14	-34,343.74	0.05	
							Exchange Rate:	105.465000	
JAPANESE YEN									
601090004	AJINOMOTO CO INC COMMON STOCK								
		3,300.000	Local	1,811.405152	5,977,637.00	2,159.000000	7,124,700.00	1,147,063.00	0.86
			Base	16.895861	55,756.34	20.471246	67,555.11	11,798.77	0.09
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		3,400.000	Local	4,413.830882	15,007,025.00	3,656.000000	12,430,400.00	-2,576,625.00	1.50
			Base	39.923415	135,739.61	34.665529	117,862.80	-17,876.81	0.15
605460005	ASAHI KASEI CORP COMMON STOCK								
		9,300.000	Local	988.104946	9,189,376.00	914.700000	8,506,710.00	-682,666.00	1.03
			Base	9.048361	84,149.76	8.673019	80,659.08	-3,490.68	0.10
608484903	Z HOLDINGS CORP COMMON STOCK								
		12,400.000	Local	660.330000	8,188,092.00	699.000000	8,667,600.00	479,508.00	1.05
			Base	6.247209	77,465.39	6.627791	82,184.61	4,719.22	0.11
612927905	NTT DOCOMO INC COMMON STOCK								
		2,400.000	Local	2,806.339583	6,735,215.00	3,885.000000	9,324,000.00	2,588,785.00	1.13
			Base	25.508558	61,220.54	36.836865	88,408.48	27,187.94	0.11
613210004	BRIDGESTONE CORP COMMON STOCK								
		1,700.000	Local	4,786.392353	8,136,867.00	3,317.000000	5,638,900.00	-2,497,967.00	0.68
			Base	42.321871	71,947.18	31.451192	53,467.03	-18,480.15	0.07
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK								
		400.000	Local	9,824.910000	3,929,964.00	10,170.000000	4,068,000.00	138,036.00	0.49
			Base	91.641725	36,656.69	96.430095	38,572.04	1,915.35	0.05
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK								
		2,000.000	Local	2,017.008000	4,034,016.00	1,759.000000	3,518,000.00	-516,016.00	0.43
			Base	18.813620	37,627.24	16.678519	33,357.04	-4,270.20	0.04
617232004	CANON INC COMMON STOCK								

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	2,100.000	Local	3,795.897143	7,971,384.00	1,746.500000	3,667,650.00	-4,303,734.00	0.44	
		Base	33.563790	70,483.96	16.559996	34,775.99	-35,707.97	0.04	
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
	300.000	Local	19,019.503333	5,705,851.00	15,090.000000	4,527,000.00	-1,178,851.00	0.55	
		Base	168.172833	50,451.85	143.080643	42,924.19	-7,527.66	0.06	
619446909	KOSE CORP COMMON STOCK								
	300.000	Local	17,058.523333	5,117,557.00	12,850.000000	3,855,000.00	-1,262,557.00	0.47	
		Base	151.167733	45,350.32	121.841369	36,552.41	-8,797.91	0.05	
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK								
	13,600.000	Local	1,439.375515	19,575,507.00	1,281.000000	17,421,600.00	-2,153,907.00	2.11	
		Base	13.245147	180,134.00	12.146210	165,188.45	-14,945.55	0.21	
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
	5,700.000	Local	1,305.863158	7,443,420.00	1,319.000000	7,518,300.00	74,880.00	0.91	
		Base	11.804409	67,285.13	12.506519	71,287.16	4,002.03	0.09	
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	1,800.000	Local	1,370.685000	2,467,233.00	4,715.000000	8,487,000.00	6,019,767.00	1.03	
		Base	12.119767	21,815.58	44.706775	80,472.19	58,656.61	0.10	
624899902	KDDI CORP COMMON STOCK								
	3,000.000	Local	3,015.510000	9,046,530.00	2,656.000000	7,968,000.00	-1,078,530.00	0.96	
		Base	27.034263	81,102.79	25.183710	75,551.13	-5,551.66	0.10	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	400.000	Local	11,230.612500	4,492,245.00	19,300.000000	7,720,000.00	3,227,755.00	0.93	
		Base	99.302475	39,720.99	182.999099	73,199.64	33,478.65	0.09	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	3,300.000	Local	3,528.763636	11,644,920.00	2,697.500000	8,901,750.00	-2,743,170.00	1.08	
		Base	31.201767	102,965.83	25.577206	84,404.78	-18,561.05	0.11	
626691901	LAWSON INC COMMON STOCK								
	600.000	Local	5,532.765000	3,319,659.00	5,020.000000	3,012,000.00	-307,659.00	0.36	
		Base	51.606800	30,964.08	47.598729	28,559.24	-2,404.84	0.04	
629854902	EAST JAPAN RAILWAY CO 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
	600.000	Local	10,315.155000	6,189,093.00	6,480.000000	3,888,000.00	-2,301,093.00	0.47	
		Base	91.207883	54,724.73	61.442185	36,865.31	-17,859.42	0.05	
630720001	EISAI CO LTD COMMON STOCK								
	700.000	Local	6,762.115714	4,733,481.00	9,584.000000	6,708,800.00	1,975,319.00	0.81	
		Base	60.569514	42,398.66	90.873750	63,611.62	21,212.96	0.08	
633243902	FAST RETAILING CO LTD COMMON STOCK								
	100.000	Local	50,075.020000	5,007,502.00	65,860.000000	6,586,000.00	1,578,498.00	0.80	
		Base	455.124000	45,512.40	624.472574	62,447.26	16,934.86	0.08	
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	16,300.000	Local	680.470552	11,091,670.00	416.100000	6,782,430.00	-4,309,240.00	0.82	
		Base	6.107887	99,558.55	3.945385	64,309.77	-35,248.78	0.08	
635640006	SUBARU CORP COMMON STOCK								
	1,600.000	Local	4,258.128125	6,813,005.00	2,032.000000	3,251,200.00	-3,561,805.00	0.39	
		Base	37.650894	60,241.43	19.267055	30,827.29	-29,414.14	0.04	
635693005	FANUC CORP COMMON STOCK								
	200.000	Local	22,588.790000	4,517,758.00	20,120.000000	4,024,000.00	-493,758.00	0.49	
		Base	202.435200	40,487.04	190.774190	38,154.84	-2,332.20	0.05	
635694003	FUJITSU LTD COMMON STOCK								
	400.000	Local	7,927.962500	3,171,185.00	14,340.000000	5,736,000.00	2,564,815.00	0.69	
		Base	70.100025	28,040.01	135.969279	54,387.71	26,347.70	0.07	
639680909	NIPPON BUILDING FUND INC REIT								
	11.000	Local	661,798.818182	7,279,787.00	596,000.000000	6,556,000.00	-723,787.00	0.79	
		Base	6,086.905455	66,955.96	5,651.163893	62,162.80	-4,793.16	0.08	
639758903	JAPAN REAL ESTATE INVESTMENT REIT								
	9.000	Local	551,275.444444	4,961,479.00	538,000.000000	4,842,000.00	-119,479.00	0.59	
		Base	5,142.015556	46,278.14	5,101.218414	45,910.97	-367.17	0.06	
642910004	HITACHI LTD COMMON STOCK								
	1,900.000	Local	3,500.892105	6,651,695.00	3,543.000000	6,731,700.00	80,005.00	0.81	
		Base	31.370868	59,604.65	33.594083	63,828.76	4,224.11	0.08	
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								

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	3,000.000	Local	3,767.955333	11,303,866.00	2,792.500000	8,377,500.00	-2,926,366.00	1.01	
		Base	34.511463	103,534.39	26.477978	79,433.94	-24,100.45	0.10	
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	3,200.000	Local	3,349.920625	10,719,746.00	2,473.500000	7,915,200.00	-2,804,546.00	0.96	
		Base	30.050259	96,160.83	23.453278	75,050.49	-21,110.34	0.10	
644150005	HOYA CORP COMMON STOCK								
	1,000.000	Local	5,877.826000	5,877,826.00	11,860.000000	11,860,000.00	5,982,174.00	1.43	
		Base	52.542040	52,542.04	112.454369	112,454.37	59,912.33	0.14	
647453901	JAPAN TOBACCO INC COMMON STOCK								
	7,600.000	Local	2,906.478026	22,089,233.00	1,920.000000	14,592,000.00	-7,497,233.00	1.76	
		Base	26.312284	199,973.36	18.205092	138,358.70	-61,614.66	0.18	
648004000	AEON CO LTD COMMON STOCK								
	4,000.000	Local	2,138.693750	8,554,775.00	2,826.000000	11,304,000.00	2,749,225.00	1.37	
		Base	19.597068	78,388.27	26.795619	107,182.48	28,794.21	0.14	
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	16,200.000	Local	1,153.772160	18,691,109.00	1,020.000000	16,524,000.00	-2,167,109.00	2.00	
		Base	10.628243	172,177.54	9.671455	156,677.57	-15,499.97	0.20	
648380004	KAO CORP COMMON STOCK								
	3,200.000	Local	7,900.916875	25,282,934.00	7,887.000000	25,238,400.00	-44,534.00	3.05	
		Base	72.380928	231,618.97	74.783103	239,305.93	7,686.96	0.31	
649080009	KIKKOMAN CORP COMMON STOCK								
	1,200.000	Local	5,242.620000	6,291,144.00	5,820.000000	6,984,000.00	692,856.00	0.84	
		Base	48.900475	58,680.57	55.184184	66,221.02	7,540.45	0.08	
649099009	KEYENCE CORP COMMON STOCK								
	200.000	Local	28,252.450000	5,650,490.00	48,980.000000	9,796,000.00	4,145,510.00	1.18	
		Base	252.374600	50,474.92	464.419476	92,883.90	42,408.98	0.12	
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	5,900.000	Local	2,388.928305	14,094,677.00	1,973.500000	11,643,650.00	-2,451,027.00	1.41	
		Base	21.580085	127,322.50	18.712369	110,402.98	-16,919.52	0.14	
649926003	KYOCERA CORP COMMON STOCK								

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	1,300.000	Local	6,602.299231	8,582,989.00	5,997.000000	7,796,100.00	-786,889.00	0.94	
		Base	58.378346	75,891.85	56.862466	73,921.21	-1,970.64	0.09	
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK								
	10,100.000	Local	878.438911	8,872,233.00	957.000000	9,665,700.00	793,467.00	1.17	
		Base	8.193629	82,755.65	9.074100	91,648.41	8,892.76	0.12	
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,300.000	Local	4,872.434615	6,334,165.00	4,600.000000	5,980,000.00	-354,165.00	0.72	
		Base	43.082669	56,007.47	43.616366	56,701.28	693.81	0.07	
651880007	LION CORP COMMON STOCK								
	1,600.000	Local	2,570.284375	4,112,455.00	2,163.000000	3,460,800.00	-651,655.00	0.42	
		Base	23.974300	38,358.88	20.509174	32,814.68	-5,544.20	0.04	
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
	1,700.000	Local	4,370.200000	7,429,340.00	2,917.500000	4,959,750.00	-2,469,590.00	0.60	
		Base	39.264171	66,749.09	27.663206	47,027.45	-19,721.64	0.06	
657270005	PANASONIC CORP COMMON STOCK								
	5,900.000	Local	1,377.188136	8,125,410.00	888.800000	5,243,920.00	-2,881,490.00	0.63	
		Base	12.177269	71,845.89	8.427440	49,721.90	-22,123.99	0.06	
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	5,370.000	Local	2,100.049534	11,277,266.00	1,310.500000	7,037,385.00	-4,239,881.00	0.85	
		Base	18.568898	99,714.98	12.425923	66,727.21	-32,987.77	0.09	
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	5,300.000	Local	2,279.639245	12,082,088.00	1,587.000000	8,411,100.00	-3,670,988.00	1.02	
		Base	20.156853	106,831.32	15.047646	79,752.52	-27,078.80	0.10	
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local	1,665.332400	8,326,662.00	1,421.500000	7,107,500.00	-1,219,162.00	0.86	
		Base	14.725074	73,625.37	13.478405	67,392.03	-6,233.34	0.09	
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local	1,641.161250	6,564,645.00	1,803.000000	7,212,000.00	647,355.00	0.87	
		Base	14.638178	58,552.71	17.095719	68,382.88	9,830.17	0.09	
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								

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	4,400.000	Local	2,605.302045	11,463,329.00	1,826.500000	8,036,600.00	-3,426,729.00	0.97	
		Base	23.036405	101,360.18	17.318542	76,201.58	-25,158.60	0.10	
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,200.000	Local	5,816.046667	6,979,256.00	6,773.000000	8,127,600.00	1,148,344.00	0.98	
		Base	53.423983	64,108.78	64.220357	77,064.43	12,955.65	0.10	
663955003	NINTENDO CO LTD COMMON STOCK								
	300.000	Local	33,357.923333	10,007,377.00	59,660.000000	17,898,000.00	7,890,623.00	2.16	
		Base	300.518067	90,155.42	565.685298	169,705.59	79,550.17	0.22	
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
	500.000	Local	4,432.214000	2,216,107.00	10,810.000000	5,405,000.00	3,188,893.00	0.65	
		Base	39.190200	19,595.10	102.498459	51,249.23	31,654.13	0.07	
664068004	NIDEC CORP COMMON STOCK								
	900.000	Local	5,292.644444	4,763,380.00	9,805.000000	8,824,500.00	4,061,120.00	1.07	
		Base	46.798222	42,118.40	92.969231	83,672.31	41,553.91	0.11	
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	2,900.000	Local	2,327.163103	6,748,773.00	1,667.000000	4,834,300.00	-1,914,473.00	0.58	
		Base	21.151221	61,338.54	15.806192	45,837.96	-15,500.58	0.06	
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	2,500.000	Local	2,502.829600	6,257,074.00	2,150.000000	5,375,000.00	-882,074.00	0.65	
		Base	22.817856	57,044.64	20.385910	50,964.78	-6,079.86	0.07	
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK								
	300.000	Local	9,404.700000	2,821,410.00	9,900.000000	2,970,000.00	148,590.00	0.36	
		Base	87.722233	26,316.67	93.870004	28,161.00	1,844.33	0.04	
664180007	NITTO DENKO CORP COMMON STOCK								
	1,100.000	Local	8,879.937273	9,767,931.00	6,840.000000	7,524,000.00	-2,243,931.00	0.91	
		Base	79.568200	87,525.02	64.855639	71,341.20	-16,183.82	0.09	
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local	709.054348	6,523,300.00	478.600000	4,403,120.00	-2,120,180.00	0.53	
		Base	6.269547	57,679.83	4.537998	41,749.59	-15,930.24	0.05	
664889904	ORIENTAL LAND CO LTD COMMON STOCK								

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	400.000	Local		12,689.675000	5,075,870.00	14,740.000000	5,896,000.00	820,130.00	0.71
		Base		117.093875	46,837.55	139.762006	55,904.80	9,067.25	0.07
665880001	OLYMPUS CORP COMMON STOCK								
	3,800.000	Local		1,063.031316	4,039,519.00	2,182.000000	8,291,600.00	4,252,081.00	1.00
		Base		9.399453	35,717.92	20.689328	78,619.45	42,901.53	0.10
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	2,000.000	Local		2,246.622500	4,493,245.00	3,304.000000	6,608,000.00	2,114,755.00	0.80
		Base		20.117040	40,234.08	31.327929	62,655.86	22,421.78	0.08
666114004	ORIX CORP COMMON STOCK								
	3,300.000	Local		1,757.878485	5,800,999.00	1,305.000000	4,306,500.00	-1,494,499.00	0.52
		Base		15.543379	51,293.15	12.373773	40,833.45	-10,459.70	0.05
666176003	OSAKA GAS CO LTD COMMON STOCK								
	7,700.000	Local		2,138.538961	16,466,750.00	2,050.000000	15,785,000.00	-681,750.00	1.91
		Base		19.669644	151,456.26	19.437728	149,670.51	-1,785.75	0.19
668808900	PIGEON CORP COMMON STOCK								
	1,100.000	Local		4,212.104545	4,633,315.00	4,700.000000	5,170,000.00	536,685.00	0.63
		Base		39.288355	43,217.19	44.564547	49,021.00	5,803.81	0.06
677062903	SOFTBANK GROUP CORP COMMON STOCK								
	4,300.000	Local		4,365.822558	18,773,037.00	6,469.000000	27,816,700.00	9,043,663.00	3.36
		Base		39.447340	169,623.56	61.337885	263,752.90	94,129.34	0.34
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	3,800.000	Local		1,902.951053	7,231,214.00	1,857.500000	7,058,500.00	-172,714.00	0.85
		Base		17.295624	65,723.37	17.612478	66,927.42	1,204.05	0.09
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	1,300.000	Local		9,852.603077	12,808,384.00	13,685.000000	17,790,500.00	4,982,116.00	2.15
		Base		88.390592	114,907.77	129.758688	168,686.29	53,778.52	0.22
680468006	SHIONOGI + CO LTD COMMON STOCK								
	1,000.000	Local		5,907.952000	5,907,952.00	5,629.000000	5,629,000.00	-278,952.00	0.68
		Base		52.838990	52,838.99	53.373157	53,373.16	534.17	0.07
680526001	SHISEIDO CO LTD COMMON STOCK								

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	2,900.000	Local	6,400.327586	18,560,950.00	6,035.000000	17,501,500.00	-1,059,450.00	2.12	
		Base	58.830266	170,607.77	57.222775	165,946.05	-4,661.72	0.21	
681789905	SUNDRUG CO LTD COMMON STOCK								
	700.000	Local	3,511.754286	2,458,228.00	3,965.000000	2,775,500.00	317,272.00	0.34	
		Base	32.755843	22,929.09	37.595411	26,316.79	3,387.70	0.03	
682150008	SONY CORP COMMON STOCK								
	1,400.000	Local	4,573.805000	6,403,327.00	8,032.000000	11,244,800.00	4,841,473.00	1.36	
		Base	41.021457	57,430.04	76.157967	106,621.15	49,191.11	0.14	
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local	3,172.585385	8,248,722.00	3,102.000000	8,065,200.00	-183,522.00	0.98	
		Base	28.052396	72,936.23	29.412601	76,472.76	3,536.53	0.10	
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local	4,754.413448	20,434,469.00	3,744.000000	16,091,712.00	-4,342,757.00	1.95	
		Base	42.646394	183,294.20	35.499929	152,578.69	-30,715.51	0.20	
688380906	SYSMEX CORP COMMON STOCK								
	700.000	Local	8,617.162857	6,032,014.00	10,030.000000	7,021,000.00	988,986.00	0.85	
		Base	77.293186	54,105.23	95.102641	66,571.85	12,466.62	0.09	
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local	2,081.040000	4,786,392.00	4,180.000000	9,614,000.00	4,827,608.00	1.16	
		Base	18.400813	42,321.87	39.634002	91,158.20	48,836.33	0.12	
689522001	TOHO GAS CO LTD COMMON STOCK								
	1,600.000	Local	5,382.690000	8,612,304.00	5,220.000000	8,352,000.00	-260,304.00	1.01	
		Base	50.206975	80,331.16	49.495093	79,192.15	-1,139.01	0.10	
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	7,700.000	Local	1,439.064805	11,080,799.00	1,056.000000	8,131,200.00	-2,949,599.00	0.98	
		Base	12.905023	99,368.68	10.012800	77,098.56	-22,270.12	0.10	
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
	41,700.000	Local	357.577674	14,910,989.00	289.000000	12,051,300.00	-2,859,689.00	1.46	
		Base	3.307489	137,922.29	2.740246	114,268.24	-23,654.05	0.15	
689544005	TOKYO GAS CO LTD COMMON STOCK								

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	8,000.000	Local	2,615.843500	20,926,748.00	2,406.000000	19,248,000.00	-1,678,748.00	2.33	
		Base	23.995649	191,965.19	22.813256	182,506.04	-9,459.15	0.23	
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	300.000	Local	16,990.763333	5,097,229.00	27,330.000000	8,199,000.00	3,101,771.00	0.99	
		Base	152.732700	45,819.81	259.138103	77,741.43	31,921.62	0.10	
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	6,800.000	Local	928.584118	6,314,372.00	479.300000	3,259,240.00	-3,055,132.00	0.39	
		Base	8.323479	56,599.66	4.544636	30,903.52	-25,696.14	0.04	
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	600.000	Local	5,942.970000	3,565,782.00	5,560.000000	3,336,000.00	-229,782.00	0.40	
		Base	55.432983	33,259.79	52.718911	31,631.35	-1,628.44	0.04	
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	2,300.000	Local	7,071.503043	16,264,457.00	6,932.000000	15,943,600.00	-320,857.00	1.93	
		Base	64.268070	147,816.56	65.727967	151,174.32	3,357.76	0.19	
691148001	UNICHARM CORP COMMON STOCK								
	2,400.000	Local	4,023.635417	9,656,725.00	4,712.000000	11,308,800.00	1,652,075.00	1.37	
		Base	37.188729	89,252.95	44.678329	107,227.99	17,975.04	0.14	
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	900.000	Local	6,842.466667	6,158,220.00	5,850.000000	5,265,000.00	-893,220.00	0.64	
		Base	62.771478	56,494.33	55.468639	49,921.77	-6,572.56	0.06	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	4,700.000	Local	1,551.720213	7,293,085.00	1,567.000000	7,364,900.00	71,815.00	0.89	
		Base	13.878791	65,230.32	14.858010	69,832.65	4,602.33	0.09	
698550001	YAMAZAKI BAKING CO LTD COMMON STOCK								
	1,300.000	Local	1,817.908462	2,363,281.00	1,839.000000	2,390,700.00	27,419.00	0.29	
		Base	16.956523	22,043.48	17.437064	22,668.18	624.70	0.03	
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	1,200.000	Local	4,252.125000	5,102,550.00	3,950.000000	4,740,000.00	-362,550.00	0.57	
		Base	39.661642	47,593.97	37.453184	44,943.82	-2,650.15	0.06	
B02K2M903	M3 INC COMMON STOCK								

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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
	1,300.000	Local	1,878.439231	2,441,971.00	6,500.000000	8,450,000.00	6,008,029.00	1.02	
		Base	16.646185	21,640.04	61.631821	80,121.37	58,481.33	0.10	
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK								
	3,300.000	Local	2,784.391515	9,188,492.00	1,623.000000	5,355,900.00	-3,832,592.00	0.65	
		Base	24.619936	81,245.79	15.388992	50,783.67	-30,462.12	0.07	
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	5,200.000	Local	4,088.394808	21,259,653.00	3,250.000000	16,900,000.00	-4,359,653.00	2.04	
		Base	37.258027	193,741.74	30.815910	160,242.73	-33,499.01	0.21	
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	4,500.000	Local	1,032.233556	4,645,051.00	3,229.000000	14,530,500.00	9,885,449.00	1.76	
		Base	9.247862	41,615.38	30.616792	137,775.57	96,160.19	0.18	
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	7,500.000	Local	948.014133	7,110,106.00	605.700000	4,542,750.00	-2,567,356.00	0.55	
		Base	8.431841	63,238.81	5.743138	43,073.53	-20,165.28	0.06	
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK								
	200.000	Local	14,887.440000	2,977,488.00	14,910.000000	2,982,000.00	4,512.00	0.36	
		Base	138.862400	27,772.48	141.373916	28,274.78	502.30	0.04	
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local	3,779.888824	6,425,811.00	2,824.000000	4,800,800.00	-1,625,011.00	0.58	
		Base	33.422247	56,817.82	26.776656	45,520.31	-11,297.51	0.06	
B3TBRZ902	CALBEE INC COMMON STOCK								
	900.000	Local	2,939.468889	2,645,522.00	3,465.000000	3,118,500.00	472,978.00	0.38	
		Base	27.417856	24,676.07	32.854501	29,569.05	4,892.98	0.04	
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	1,500.000	Local	5,215.764667	7,823,647.00	4,448.000000	6,672,000.00	-1,151,647.00	0.81	
		Base	46.678433	70,017.65	42.175129	63,262.69	-6,754.96	0.08	
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	600.000	Local	8,384.190000	5,030,514.00	8,040.000000	4,824,000.00	-206,514.00	0.58	
		Base	78.203433	46,922.06	76.233822	45,740.29	-1,181.77	0.06	
B98BC6902	NIPPON PROLOGIS REIT INC REIT								

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		12.000	Local 313,656.750000 Base 2,925.630000	3,763,881.00 35,107.56	355,500.000000 3,370.786517	4,266,000.00 40,449.44	502,119.00 5,341.88	0.52 0.05
BF5M0K909	SOFTBANK CORP COMMON STOCK	3,700.000	Local 1,383.191081 Base 12.901697	5,117,807.00 47,736.28	1,177.500000 11.164841	4,356,750.00 41,309.91	-761,057.00 -6,426.37	0.53 0.05
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK	1,800.000	Local 3,089.543889 Base 28.080378	5,561,179.00 50,544.68	4,160.000000 39.444365	7,488,000.00 70,999.86	1,926,821.00 20,455.18	0.91 0.09
JAPANESE YEN Total		353,500.000	Local Base	829,702,193.00 7,513,336.85		826,512,317.00 7,836,839.87	-3,189,876.00 323,503.02	99.97 10.05
MALAYSIAN RINGGIT							Exchange Rate:	4.155500
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.	17,200.000	Local 19.056263 Base 4.393374	327,767.72 75,566.04	16.420000 3.951390	282,424.00 67,963.90	-45,343.72 -7,602.14	33.28 0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.	22,800.000	Local 13.937821 Base 3.213331	317,782.31 73,263.94	10.500000 2.526772	239,400.00 57,610.40	-78,382.31 -15,653.54	28.21 0.07
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5	21,600.000	Local 5.177628 Base 1.210292	111,836.77 26,142.30	8.300000 1.997353	179,280.00 43,142.82	67,443.23 17,000.52	21.12 0.06
B2QPJK908	HARTALEGA HOLDINGS BHD COMMON STOCK MYR.5	8,600.000	Local 12.125737 Base 2.834441	104,281.34 24,376.19	16.200000 3.898448	139,320.00 33,526.65	35,038.66 9,150.46	16.42 0.04
MALAYSIAN RINGGIT Total		70,200.000	Local Base	861,668.14 199,348.47		840,424.00 202,243.77	-21,244.14 2,895.30	99.03 0.26
MEXICAN PESO							Exchange Rate:	22.111500

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224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		10,400.000	Local 175.432383	1,824,496.78	124.200000	1,291,680.00	-532,816.78	32.39
			Base 9.189210	95,567.78	5.616987	58,416.66	-37,151.12	0.07
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local 16.577831	1,770,512.32	8.390000	896,052.00	-874,460.32	22.47
			Base 0.870620	92,982.26	0.379441	40,524.25	-52,458.01	0.05
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		33,600.000	Local 55.155165	1,853,213.55	52.910000	1,777,776.00	-75,437.55	44.59
			Base 2.884781	96,928.65	2.392872	80,400.52	-16,528.13	0.10
MEXICAN PESO Total		150,800.000	Local	5,448,222.65		3,965,508.00	-1,482,714.65	99.45
			Base	285,478.69		179,341.43	-106,137.26	0.23
NEW ISRAELI SHEQEL							Exchange Rate:	3.425700
664713906	NICE LTD COMMON STOCK ILS1.0							
		591.000	Local 388.789746	229,774.74	773.900000	457,374.90	227,600.16	99.81
			Base 108.011912	63,835.04	225.910033	133,512.83	69,677.79	0.17
NEW ISRAELI SHEQEL Total		591.000	Local	229,774.74		457,374.90	227,600.16	99.81
			Base	63,835.04		133,512.83	69,677.79	0.17
NEW TAIWAN DOLLAR							Exchange Rate:	28.962000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		77,000.000	Local 23.919122	1,841,772.40	20.450000	1,574,650.00	-267,122.40	5.53
			Base 0.790793	60,891.08	0.706098	54,369.52	-6,521.56	0.07
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		23,000.000	Local 105.084000	2,416,932.00	107.000000	2,461,000.00	44,068.00	8.65
			Base 3.474196	79,906.50	3.694496	84,973.41	5,066.91	0.11
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	Local 112.590000	3,039,930.00	96.600000	2,608,200.00	-431,730.00	9.17

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		Base		3.722353	100,503.52	3.335405	90,055.94	-10,447.58	0.12
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
	32,000.000	Local		88.570813	2,834,266.00	78.600000	2,515,200.00	-319,066.00	8.84
		Base		2.928251	93,704.04	2.713901	86,844.83	-6,859.21	0.11
637248907	MEDIATEK INC COMMON STOCK TWD10.								
	2,000.000	Local		566.453000	1,132,906.00	607.000000	1,214,000.00	81,094.00	4.27
		Base		19.207330	38,414.66	20.958497	41,916.99	3,502.33	0.05
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local		130.104000	3,122,496.00	77.400000	1,857,600.00	-1,264,896.00	6.53
		Base		4.301385	103,233.25	2.672467	64,139.22	-39,094.03	0.08
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	31,000.000	Local		70.456317	2,184,145.83	59.500000	1,844,500.00	-339,645.83	6.48
		Base		2.329365	72,210.33	2.054416	63,686.90	-8,523.43	0.08
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local		56.144887	1,628,201.72	62.500000	1,812,500.00	184,298.28	6.37
		Base		1.856213	53,830.19	2.158000	62,582.00	8,751.81	0.08
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
	27,000.000	Local		232.756849	6,284,434.93	433.000000	11,691,000.00	5,406,565.07	41.09
		Base		7.439576	200,868.54	14.950625	403,666.87	202,798.33	0.52
NEW TAIWAN DOLLAR Total									
	272,000.000	Local			24,485,084.88		27,578,650.00	3,093,565.12	96.94
		Base			803,562.11		952,235.68	148,673.57	1.22
NEW ZEALAND DOLLAR									
								Exchange Rate:	1.511602
628725905	A2 MILK CO LTD COMMON STOCK								
	2,055.000	Local		19.439713	39,948.61	15.340000	31,523.70	-8,424.91	98.77
		Base		12.492929	25,672.97	10.148174	20,854.50	-4,818.47	0.03
NEW ZEALAND DOLLAR Total									
	2,055.000	Local			39,948.61		31,523.70	-8,424.91	98.77

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		Base		25,672.97		20,854.50	-4,818.47	0.03
NORWEGIAN KRONE							Exchange Rate:	9.327500
473249902	TELENOR ASA COMMON STOCK NOK6.							
		12,004.000	Local 141.276768	1,695,886.32	156.450000	1,878,025.80	182,139.48	36.13
			Base 15.104933	181,319.62	16.772983	201,342.89	20,023.27	0.26
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		3,828.000	Local 143.879509	550,770.76	132.800000	508,358.40	-42,412.36	9.78
			Base 15.845583	60,656.89	14.237470	54,501.03	-6,155.86	0.07
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		1,069.000	Local 321.236024	343,401.31	359.500000	384,305.50	40,904.19	7.39
			Base 36.999804	39,552.79	38.541946	41,201.34	1,648.55	0.05
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5							
		2,692.000	Local 224.264528	603,720.11	373.000000	1,004,116.00	400,395.89	19.32
			Base 23.166029	62,362.95	39.989279	107,651.14	45,288.19	0.14
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2							
		8,866.000	Local 152.957480	1,356,121.02	160.300000	1,421,219.80	65,098.78	27.34
			Base 16.919327	150,006.75	17.185741	152,368.78	2,362.03	0.20
NORWEGIAN KRONE Total								
		28,459.000	Local	4,549,899.52		5,196,025.50	646,125.98	99.96
			Base	493,899.00		557,065.18	63,166.18	0.71
PHILIPPINE PESO							Exchange Rate:	48.480000
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		87,200.000	Local 36.174187	3,154,389.10	29.700000	2,589,840.00	-564,549.10	43.29
			Base 0.724643	63,188.88	0.612624	53,420.79	-9,768.09	0.07
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		115,400.000	Local 31.466405	3,631,223.18	29.400000	3,392,760.00	-238,463.18	56.71
			Base 0.630337	72,740.85	0.606436	69,982.67	-2,758.18	0.09

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FUND: HBQ2



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PHILIPPINE PESO Total								
		202,600.000	Local	6,785,612.28		5,982,600.00	-803,012.28	100.00
			Base	135,929.73		123,403.46	-12,526.27	0.16
							Exchange Rate:	0.774984
POUND STERLING								
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	Local	25.217090	27.960000	79,853.76	7,833.75	1.68
			Base	31.987871	36.078164	103,039.24	11,681.88	0.13
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,750.000	Local	25.004463	26.500000	125,875.00	7,103.80	2.65
			Base	31.575979	34.194254	162,422.71	12,436.81	0.21
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	Local	5.273053	4.820000	41,847.24	-3,933.41	0.88
			Base	6.537269	6.219483	53,997.55	-2,759.02	0.07
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		4,682.000	Local	37.184763	27.775000	130,042.55	-44,056.51	2.74
			Base	47.424551	35.839450	167,800.30	-54,241.45	0.22
040520009	HALMA PLC COMMON STOCK GBP.1							
		4,540.000	Local	20.139407	23.450000	106,463.00	15,030.09	2.24
			Base	25.546828	30.258689	137,374.45	21,391.85	0.18
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local	36.322534	13.675000	27,842.30	-46,110.38	0.59
			Base	46.885147	17.645526	35,926.29	-59,531.87	0.05
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		20,003.000	Local	6.557970	3.015000	60,309.05	-70,870.03	1.27
			Base	8.374049	3.890403	77,819.74	-89,686.37	0.10
067760009	PEARSON PLC COMMON STOCK GBP.25							
		14,589.000	Local	6.714023	5.492000	80,122.79	-17,828.09	1.69
			Base	8.430194	7.086598	103,386.38	-19,601.72	0.13
068253004	PERSIMMON PLC COMMON STOCK GBP.1							

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		2,086.000	Local 23.957886	49,976.15	24.730000	51,586.78	1,610.63	1.09
			Base 30.924856	64,509.25	31.910336	66,564.96	2,055.71	0.09
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	3,384.000	Local 13.911469	47,076.41	11.090000	37,528.56	-9,547.85	0.79
			Base 17.646690	59,716.40	14.309973	48,424.95	-11,291.45	0.06
071887004	RIO TINTO PLC COMMON STOCK GBP.1	3,677.000	Local 31.393935	115,435.50	46.555000	171,182.74	55,747.24	3.60
			Base 40.062412	147,309.49	60.072208	220,885.52	73,576.03	0.28
079087003	SSE PLC COMMON STOCK GBP.5	18,587.000	Local 12.876641	239,338.12	12.080000	224,530.96	-14,807.16	4.73
			Base 16.530096	307,244.89	15.587419	289,723.35	-17,521.54	0.37
079805909	BP PLC COMMON STOCK USD.25	46,997.000	Local 4.229527	198,775.06	2.252000	105,837.24	-92,937.82	2.23
			Base 5.423940	254,908.90	2.905866	136,567.00	-118,341.90	0.18
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local 0.579116	65,110.62	0.263550	29,631.19	-35,479.43	0.62
			Base 0.734609	82,592.78	0.340072	38,234.58	-44,358.20	0.05
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local 1.979515	51,970.18	1.084500	28,472.46	-23,497.72	0.60
			Base 2.555159	67,083.14	1.399384	36,739.42	-30,343.72	0.05
092232909	SMITH + NEPHEW PLC COMMON STOCK USD.2	1,677.000	Local 14.957448	25,083.64	15.165000	25,431.71	348.07	0.54
			Base 18.561449	31,127.55	19.568146	32,815.79	1,688.24	0.04
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	8,026.000	Local 15.997783	128,398.21	14.520000	116,537.52	-11,860.69	2.45
			Base 20.541675	164,867.48	18.735871	150,374.10	-14,493.38	0.19
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	2,154.000	Local 66.108041	142,396.72	84.570000	182,163.78	39,767.06	3.83
			Base 85.624169	184,434.46	109.124834	235,054.89	50,620.43	0.30
309135903	BT GROUP PLC MM COMMON STOCK GBP.05							

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		153,445.000	Local Base	1.789132 2.284698	274,533.39 350,575.51	0.983800 1.269446	150,959.19 194,790.07	-123,574.20 -155,785.44	3.18 0.25
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	2,044.000	Local Base	17.760660 22.529388	36,302.79 46,050.07	15.540000 20.052027	31,763.76 40,986.34	-4,539.03 -5,063.73	0.67 0.05
320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local Base	56.470975 71.633411	28,969.61 36,747.94	59.500000 76.775779	30,523.50 39,385.97	1,553.89 2,638.03	0.64 0.05
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	435,514.000	Local Base	1.494823 1.890952	651,016.48 823,536.21	1.026800 1.324931	447,185.78 577,025.82	-203,830.70 -246,510.39	9.41 0.74
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	9,561.000	Local Base	18.936333 24.281870	181,050.28 232,158.96	9.639000 12.437676	92,158.48 118,916.62	-88,891.80 -113,242.34	1.94 0.15
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	8,776.000	Local Base	18.943029 24.272670	166,244.02 213,016.95	9.402000 12.131863	82,511.95 106,469.23	-83,732.07 -106,547.72	1.74 0.14
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	2,242.000	Local Base	47.587043 59.795442	106,690.15 134,061.38	47.760000 61.627079	107,077.92 138,167.91	387.77 4,106.53	2.25 0.18
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	1,776.000	Local Base	24.001588 30.446002	42,626.82 54,072.10	29.200000 37.678197	51,859.20 66,916.48	9,232.38 12,844.38	1.09 0.09
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local Base	20.698933 26.969042	91,406.49 119,095.29	16.395000 21.155275	72,400.32 93,421.70	-19,006.17 -25,673.59	1.52 0.12
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	4,068.000	Local Base	23.939430 30.683441	97,385.60 124,820.24	24.390000 31.471617	99,218.52 128,026.54	1,832.92 3,206.30	2.09 0.16
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								

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	4,999.000	Local		10.056553	50,272.71	18.758000	93,771.24	43,498.53	1.97
		Base		12.981006	64,892.05	24.204371	120,997.65	56,105.60	0.16
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
	1,298.000	Local		71.270786	92,509.48	75.600000	98,128.80	5,619.32	2.07
		Base		88.443505	114,799.67	97.550401	126,620.42	11,820.75	0.16
B2B0DG904	RELX PLC COMMON STOCK GBP.144397								
	3,578.000	Local		19.089053	68,300.63	17.260000	61,756.28	-6,544.35	1.30
		Base		24.214452	86,639.31	22.271428	79,687.17	-6,952.14	0.10
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05								
	11,961.000	Local		8.079223	96,635.59	8.558000	102,362.24	5,726.65	2.15
		Base		10.816557	129,376.84	11.042809	132,083.04	2,706.20	0.17
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02								
	1,743.000	Local		12.260138	21,369.42	27.440000	47,827.92	26,458.50	1.01
		Base		16.044842	27,966.16	35.407183	61,714.72	33,748.56	0.08
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	53,120.000	Local		2.816529	149,614.00	1.609600	85,501.95	-64,112.05	1.80
		Base		3.648440	193,805.11	2.076946	110,327.37	-83,477.74	0.14
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
	12,706.000	Local		7.393045	93,936.03	7.208000	91,584.85	-2,351.18	1.93
		Base		9.455098	120,136.48	9.300837	118,176.44	-1,960.04	0.15
B8KF9B904	WPP PLC COMMON STOCK GBP.1								
	24,533.000	Local		8.285963	203,279.52	6.080000	149,160.64	-54,118.88	3.14
		Base		10.446313	256,279.39	7.845323	192,469.32	-63,810.07	0.25
BBG9VN905	AVEVA GROUP PLC COMMON STOCK GBP.0355556								
	665.000	Local		40.794932	27,128.63	47.860000	31,826.90	4,698.27	0.67
		Base		50.624481	33,665.28	61.756114	41,067.82	7,402.54	0.05
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
	6,001.000	Local		17.660807	105,982.50	11.690000	70,151.69	-35,830.81	1.48
		Base		22.578644	135,494.44	15.084182	90,520.18	-44,974.26	0.12
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								

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	72,207.000	Local		9.590737	692,518.34	8.898000	642,497.89	-50,020.45	13.52
		Base		12.166001	878,470.44	11.481527	829,046.65	-49,423.79	1.06
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	7,745.000	Local		11.167371	86,491.29	16.538000	128,086.81	41,595.52	2.70
		Base		14.414850	111,643.01	21.339795	165,276.72	53,633.71	0.21
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	1,132.000	Local		48.074373	54,420.19	40.940000	46,344.08	-8,076.11	0.98
		Base		62.635071	70,902.90	52.826897	59,800.05	-11,102.85	0.08
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
	716.000	Local		38.984441	27,912.86	62.500000	44,750.00	16,837.14	0.94
		Base		50.321145	36,029.94	80.646826	57,743.13	21,713.19	0.07
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
	28,659.000	Local		6.254192	179,238.89	3.765000	107,901.14	-71,337.75	2.27
		Base		7.901755	226,456.41	4.858165	139,230.15	-87,226.26	0.18
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	19,144.000	Local		4.566346	87,418.13	5.630000	107,780.72	20,362.59	2.27
		Base		5.864294	112,266.05	7.264666	139,074.77	26,808.72	0.18
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	1,543.000	Local		31.003027	47,837.67	23.570000	36,368.51	-11,469.16	0.77
		Base		40.018730	61,748.90	30.413531	46,928.08	-14,820.82	0.06
POUND STERLING Total									
	1,161,516.000	Local			5,629,838.59		4,736,718.91	-893,119.68	99.70
		Base			7,180,577.92		6,112,021.58	-1,068,556.34	7.84
QATARI RIAL								Exchange Rate:	3.641750
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
	25,069.000	Local		9.501325	238,188.72	9.850000	246,929.65	8,740.93	99.88
		Base		2.609537	65,418.49	2.704744	67,805.22	2,386.73	0.09
QATARI RIAL Total									
	25,069.000	Local			238,188.72		246,929.65	8,740.93	99.88

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		Base		65,418.49		67,805.22	2,386.73	0.09

SAUDI RIYAL Exchange Rate: 3.750900

B12LZP906	BANK ALBILAD COMMON STOCK SAR10.							
		5,175.000	Local 22.097229	114,353.16	24.140000	124,924.50	10,571.34	11.78
			Base 5.890866	30,485.23	6.435789	33,305.21	2,819.98	0.04

B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.							
		20,763.000	Local 11.160229	231,719.84	14.020000	291,097.26	59,377.42	27.44
			Base 2.975189	61,773.84	3.737770	77,607.31	15,833.47	0.10

B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000	Local 87.113882	277,370.60	88.400000	281,465.60	4,095.00	26.53
			Base 23.223555	73,943.80	23.567677	75,039.48	1,095.68	0.10

B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.							
		5,198.000	Local 15.965481	82,988.57	17.220000	89,509.56	6,520.99	8.44
			Base 4.256214	22,123.80	4.590898	23,863.49	1,739.69	0.03

B2RLCR908	BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.							
		731.000	Local 113.797182	83,185.74	122.800000	89,766.80	6,581.06	8.46
			Base 30.337018	22,176.36	32.738809	23,932.07	1,755.71	0.03

B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000	Local 14.518981	159,520.04	16.340000	179,527.58	20,007.54	16.92
			Base 3.870593	42,526.20	4.356288	47,862.53	5,336.33	0.06

SAUDI RIYAL Total								
		46,038.000	Local	949,137.95		1,056,291.30	107,153.35	99.57
			Base	253,029.23		281,610.09	28,580.86	0.36

SINGAPORE DOLLAR Exchange Rate: 1.365050

617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local 23.281705	100,111.33	19.910000	85,613.00	-14,498.33	14.78
			Base 16.850098	72,455.42	14.585546	62,717.85	-9,737.57	0.08

630930907	CAPITALAND LTD COMMON STOCK							
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	40,200.000	Local		3.637102	146,211.49	2.710000	108,942.00	-37,269.49	18.80
		Base		2.589237	104,087.34	1.985275	79,808.07	-24,279.27	0.10
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
	5,600.000	Local		25.114852	140,643.17	19.030000	106,568.00	-34,075.17	18.39
		Base		18.178407	101,799.08	13.940881	78,068.94	-23,730.14	0.10
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	37,400.000	Local		3.454286	129,190.31	2.120000	79,288.00	-49,902.31	13.68
		Base		2.501454	93,554.38	1.553057	58,084.32	-35,470.06	0.07
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	13,300.000	Local		10.189162	135,515.85	8.420000	111,986.00	-23,529.85	19.33
		Base		7.253621	96,473.16	6.168272	82,038.02	-14,435.14	0.11
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
	19,700.000	Local		4.083672	80,448.34	4.400000	86,680.00	6,231.66	14.96
		Base		2.934516	57,809.96	3.223325	63,499.51	5,689.55	0.08
SINGAPORE DOLLAR Total									
	120,500.000	Local			732,120.49		579,077.00	-153,043.49	99.94
		Base			526,179.34		424,216.71	-101,962.63	0.54
SOUTH AFRICAN RAND								Exchange Rate:	16.750000
628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5								
	2,713.000	Local		156.457055	424,467.99	203.280000	551,498.64	127,030.65	11.83
		Base		9.083137	24,642.55	12.136119	32,925.29	8,282.74	0.04
656565900	ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25								
	1,409.000	Local		354.287438	499,191.00	433.100000	610,237.90	111,046.90	13.09
		Base		19.418864	27,361.18	25.856716	36,432.11	9,070.93	0.05
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	615.000	Local		2,463.706211	1,515,179.32	2,960.000000	1,820,400.00	305,220.68	39.06
		Base		176.997772	108,853.63	176.716418	108,680.60	-173.03	0.14
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								
	4,062.000	Local		146.500928	595,086.77	119.280000	484,515.36	-110,571.41	10.40

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		Base	8.505133	34,547.85	7.121194	28,926.29	-5,621.56	0.04
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK ZAR.00000001							
		36,649.000 Local	29.158897	1,068,644.41	17.060000	625,231.94	-443,412.47	13.42
		Base	2.133830	78,202.74	1.018507	37,327.28	-40,875.46	0.05
BZBFKT902	BID CORP LTD COMMON STOCK							
		2,170.000 Local	298.838221	648,478.94	258.270000	560,445.90	-88,033.04	12.03
		Base	22.166949	48,102.28	15.419104	33,459.46	-14,642.82	0.04
SOUTH AFRICAN RAND Total								
		47,618.000 Local		4,751,048.43		4,652,329.74	-98,718.69	99.83
		Base		321,710.23		277,751.03	-43,959.20	0.36
SOUTH KOREAN WON							Exchange Rate:	1,169.500000
617507900	KT+G CORP COMMON STOCK KRW5000.							
		520.000 Local	103,582.798077	53,863,055.00	82,400.000000	42,848,000.00	-11,015,055.00	3.21
		Base	91.544673	47,603.23	70.457460	36,637.88	-10,965.35	0.05
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		47.000 Local	1,183,946.404255	55,645,481.00	1,448,000.000000	68,056,000.00	12,410,519.00	5.09
		Base	1,085.492340	51,018.14	1,238.135956	58,192.39	7,174.25	0.07
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		129.000 Local	276,220.790698	35,632,482.00	654,000.000000	84,366,000.00	48,733,518.00	6.32
		Base	244.119147	31,491.37	559.213339	72,138.52	40,647.15	0.09
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
		1,418.000 Local	48,839.035966	69,253,753.00	27,600.000000	39,136,800.00	-30,116,953.00	2.93
		Base	43.163089	61,205.26	23.599829	33,464.56	-27,740.70	0.04
645026907	SK HYNIX INC COMMON STOCK KRW5000.							
		994.000 Local	63,550.797787	63,169,493.00	84,000.000000	83,496,000.00	20,326,507.00	6.25
		Base	53.717767	53,395.46	71.825566	71,394.61	17,999.15	0.09
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.							
		3,143.000 Local	44,685.717467	140,447,210.00	20,400.000000	64,117,200.00	-76,330,010.00	4.80
		Base	39.492459	124,124.80	17.443352	54,824.45	-69,300.35	0.07

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653703009	LG CORP COMMON STOCK KRW5000.							
		794.000	Local 69,455.515113	55,147,679.00	74,100.000000	58,835,400.00	3,687,721.00	4.40
			Base 61.383577	48,738.56	63.360410	50,308.17	1,569.61	0.06
656039906	NAVER CORP COMMON STOCK KRW100.0							
		365.000	Local 175,640.391781	64,108,743.00	296,500.000000	108,222,500.00	44,113,757.00	8.10
			Base 147.988712	54,015.88	253.527148	92,537.41	38,521.53	0.12
669323008	POSCO COMMON STOCK KRW5000.							
		242.000	Local 255,704.388430	61,880,462.00	196,000.000000	47,432,000.00	-14,448,462.00	3.55
			Base 225.987107	54,688.88	167.592988	40,557.50	-14,131.38	0.05
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		5,497.000	Local 44,193.909405	242,933,920.00	58,200.000000	319,925,400.00	76,991,480.00	23.95
			Base 37.760886	207,571.59	49.764857	273,557.42	65,985.83	0.35
AC10B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
		539.000	Local 132,105.601113	71,204,919.00	105,000.000000	56,595,000.00	-14,609,919.00	4.24
			Base 121.120019	65,283.69	89.781958	48,392.48	-16,891.21	0.06
AC10Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		81.000	Local 243,694.790123	19,739,278.00	690,000.000000	55,890,000.00	36,150,722.00	4.18
			Base 216.829630	17,563.20	589.995725	47,789.65	30,226.45	0.06
AC10W8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0							
		402.000	Local 114,791.741294	46,146,280.00	87,700.000000	35,255,400.00	-10,890,880.00	2.64
			Base 95.286567	38,305.20	74.989312	30,145.70	-8,159.50	0.04
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
		424.000	Local 175,249.985849	74,305,994.00	257,500.000000	109,180,000.00	34,874,006.00	8.17
			Base 156.268019	66,257.64	220.179564	93,356.14	27,098.50	0.12
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.							
		925.000	Local 157,125.600000	145,341,180.00	139,000.000000	128,575,000.00	-16,766,180.00	9.62
			Base 132.752281	122,795.86	118.854211	109,940.15	-12,855.71	0.14
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0							
		161.000	Local 249,839.372671	40,224,139.00	198,500.000000	31,958,500.00	-8,265,639.00	2.39
			Base 220.803665	35,549.39	169.730654	27,326.64	-8,222.75	0.04

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

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

15,681.000	Local			1,239,044,068.00		1,333,889,200.00	94,845,132.00	99.85
	Base			1,079,608.15		1,140,563.67	60,955.52	1.46

SWEDISH KRONA

Exchange Rate: 8.955850

504856907	SWEDISH MATCH AB COMMON STOCK SEK1.9823							
497.000	Local		635.449960	315,818.63	732.800000	364,201.60	48,382.97	3.83
	Base		68.129054	33,860.14	81.823612	40,666.34	6,806.20	0.05

568743900	HENNES + MAURITZ AB B SHS COMMON STOCK							
3,718.000	Local		152.244866	566,046.41	154.750000	575,360.50	9,314.09	6.04
	Base		16.062466	59,720.25	17.279209	64,244.10	4,523.85	0.08

595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
26,481.000	Local		79.513742	2,105,603.40	98.280000	2,602,552.68	496,949.28	27.34
	Base		8.555853	226,567.55	10.973833	290,598.06	64,030.51	0.37

597838903	TELIA CO AB COMMON STOCK SEK3.2							
44,318.000	Local		34.875987	1,545,633.97	36.850000	1,633,118.30	87,484.33	17.16
	Base		3.778520	167,456.47	4.114629	182,352.13	14,895.66	0.23

ACIOV9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35							
790.000	Local		292.346101	230,953.42	302.800000	239,212.00	8,258.58	2.51
	Base		31.343557	24,761.41	33.810303	26,710.14	1,948.73	0.03

ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11							
2,504.000	Local		237.668231	595,121.25	266.700000	667,816.80	72,695.55	7.02
	Base		26.888894	67,329.79	29.779418	74,567.66	7,237.87	0.10

B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
1,778.000	Local		142.301800	253,012.60	175.900000	312,750.20	59,737.60	3.29
	Base		16.099494	28,624.90	19.640793	34,921.33	6,296.43	0.04

B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
2,686.000	Local		439.998042	1,181,834.74	677.800000	1,820,570.80	638,736.06	19.13
	Base		47.883485	128,615.04	75.682375	203,282.86	74,667.82	0.26

B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
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		8,530.000	Local 99.573240	849,359.74	126.800000	1,081,604.00	232,244.26	11.36
			Base 11.089516	94,593.57	14.158343	120,770.67	26,177.10	0.15
BJXSCH901	EVOLUTION GAMING GROUP COMMON STOCK SEK.003	369.000	Local 576.287995	212,650.27	594.800000	219,481.20	6,830.93	2.31
			Base 61.786070	22,799.06	66.414690	24,507.02	1,707.96	0.03
SWEDISH KRONA Total		91,671.000	Local	7,856,034.43		9,516,668.08	1,660,633.65	99.98
			Base	854,328.18		1,062,620.31	208,292.13	1.36
SWISS FRANC							Exchange Rate:	0.921050
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0	395.000	Local 477.454785	188,594.64	488.600000	192,997.00	4,402.36	6.96
			Base 497.377190	196,463.99	530.481516	209,540.20	13,076.21	0.27
598061901	GIVAUDAN REG COMMON STOCK CHF10.0	46.000	Local 1,957.463913	90,043.34	3,970.000000	182,620.00	92,576.66	6.58
			Base 1,980.436957	91,100.10	4,310.298029	198,273.71	107,173.61	0.25
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	293.000	Local 276.125734	80,904.84	320.700000	93,965.10	13,060.26	3.39
			Base 279.366382	81,854.35	348.189566	102,019.54	20,165.19	0.13
710306903	NOVARTIS AG REG COMMON STOCK CHF.5	3,270.000	Local 80.308832	262,609.88	79.910000	261,305.70	-1,304.18	9.42
			Base 82.214419	268,841.15	86.759676	283,704.14	14,862.99	0.36
710889908	ABB LTD REG COMMON STOCK CHF.12	4,842.000	Local 19.252458	93,220.40	23.450000	113,544.90	20,324.50	4.09
			Base 19.372567	93,801.97	25.460073	123,277.67	29,475.70	0.16
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	1,114.000	Local 295.344623	329,013.91	315.150000	351,077.10	22,063.19	12.65
			Base 303.962038	338,613.71	342.163835	381,170.51	42,556.80	0.49
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1	1,312.000	Local 74.552157	97,812.43	48.680000	63,868.16	-33,944.27	2.30

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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		Base	75.427111	98,960.37	52.852722	69,342.77	-29,617.60	0.09
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,436.000 Local	53.930137	185,303.95	41.990000	144,277.64	-41,026.31	5.20
		Base	54.514144	187,310.60	45.589273	156,644.74	-30,665.86	0.20
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		5,727.000 Local	95.654875	547,815.47	109.340000	626,190.18	78,374.71	22.57
		Base	98.756740	565,579.85	118.712339	679,865.57	114,285.72	0.87
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		821.000 Local	139.162412	114,252.34	124.050000	101,845.05	-12,407.29	3.67
		Base	140.081462	115,006.88	134.683242	110,574.94	-4,431.94	0.14
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	214.900000	52,435.60	-46,645.02	1.89
		Base	410.833770	100,243.44	233.320667	56,930.24	-43,313.20	0.07
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		78.000 Local	492.346026	38,402.99	568.600000	44,350.80	5,947.81	1.60
		Base	518.914487	40,475.33	617.338907	48,152.43	7,677.10	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		851.000 Local	89.129506	75,849.21	68.280000	58,106.28	-17,742.93	2.09
		Base	90.175546	76,739.39	74.132783	63,087.00	-13,652.39	0.08
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0							
		1,904.000 Local	83.923167	159,789.71	61.700000	117,476.80	-42,312.91	4.23
		Base	84.670399	161,212.44	66.988763	127,546.60	-33,665.84	0.16
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		770.000 Local	106.835792	82,263.56	226.300000	174,251.00	91,987.44	6.28
		Base	108.089636	83,229.02	245.697845	189,187.34	105,958.32	0.24
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		1,294.000 Local	58.965371	76,301.19	71.680000	92,753.92	16,452.73	3.34
		Base	62.147311	80,418.62	77.824222	100,704.54	20,285.92	0.13
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000 Local	475.883871	88,514.40	545.800000	101,518.80	13,004.40	3.66

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		Base	491.622097	91,441.71	592.584550	110,220.73	18,779.02	0.14
SWISS FRANC Total								
		26,583.000 Local		2,609,772.88		2,772,584.03	162,811.15	99.92
		Base		2,671,292.92		3,010,242.67	338,949.75	3.86
THAILAND BAHT								
							Exchange Rate:	31.687500
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		36,800.000 Local	65.264419	2,401,730.61	56.500000	2,079,200.00	-322,530.61	21.48
		Base	2.014662	74,139.57	1.783037	65,615.78	-8,523.79	0.08
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A							
		39,600.000 Local	82.817938	3,279,590.34	60.250000	2,385,900.00	-893,690.34	24.65
		Base	2.651659	105,005.69	1.901381	75,294.67	-29,711.02	0.10
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		36,600.000 Local	75.311780	2,756,411.16	42.500000	1,555,500.00	-1,200,911.16	16.07
		Base	2.411327	88,254.58	1.341223	49,088.76	-39,165.82	0.06
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		39,100.000 Local	38.931937	1,522,238.73	32.000000	1,251,200.00	-271,038.73	12.92
		Base	1.122767	43,900.18	1.009862	39,485.60	-4,414.58	0.05
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000 Local	19.215763	2,380,833.06	19.400000	2,403,660.00	22,826.94	24.83
		Base	0.566519	70,191.73	0.612229	75,855.15	5,663.42	0.10
THAILAND BAHT Total								
		276,000.000 Local		12,340,803.90		9,675,460.00	-2,665,343.90	99.95
		Base		381,491.75		305,339.96	-76,151.79	0.39
TURKISH LIRA								
							Exchange Rate:	7.722750
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000 Local	87.897262	192,319.21	79.600000	174,164.80	-18,154.41	99.18
		Base	24.712802	54,071.61	10.307209	22,552.17	-31,519.44	0.03

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QS INVESTORS GLOBAL DBI CIF

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STATE STREET

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TURKISH LIRA Total									
		2,188.000	Local	192,319.21		174,164.80	-18,154.41	99.18	
			Base	54,071.61		22,552.17	-31,519.44	0.03	
							Exchange Rate:	3.673150	
UAE DIRHAM									
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0								
		13,822.000	Local	17.714160	244,845.12	16.660000	230,274.52	-14,570.60	57.69
			Base	4.822804	66,660.80	4.535617	62,691.29	-3,969.51	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0								
		59,423.000	Local	8.676936	515,609.57	2.790000	165,790.17	-349,819.40	41.53
			Base	2.362357	140,378.32	0.759566	45,135.69	-95,242.63	0.06
UAE DIRHAM Total									
		73,245.000	Local		760,454.69		396,064.69	-364,390.00	99.22
			Base		207,039.12		107,826.98	-99,212.14	0.14
							Exchange Rate:	1.000000	
US DOLLAR									
00130H105	AES CORP COMMON STOCK USD.01								
		2,500.000	Local	16.849512	42,123.78	18.110000	45,275.00	3,151.22	0.14
			Base	16.849512	42,123.78	18.110000	45,275.00	3,151.22	0.06
00206R102	AT+T INC COMMON STOCK USD1.0								
		5,298.000	Local	37.631270	199,370.47	28.510000	151,045.98	-48,324.49	0.45
			Base	37.631270	199,370.47	28.510000	151,045.98	-48,324.49	0.19
002824100	ABBOTT LABORATORIES COMMON STOCK								
		1,900.000	Local	43.980300	83,562.57	108.830000	206,777.00	123,214.43	0.62
			Base	43.980300	83,562.57	108.830000	206,777.00	123,214.43	0.27
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		1,446.000	Local	70.776107	102,342.25	87.590000	126,655.14	24,312.89	0.38
			Base	70.776107	102,342.25	87.590000	126,655.14	24,312.89	0.16
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		500.000	Local	76.620000	38,310.00	80.950000	40,475.00	2,165.00	0.12

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			Base	76.620000	38,310.00	80.950000	40,475.00	2,165.00	0.05
00724F101	ADOBE INC COMMON STOCK USD.0001								
	400.000	Local		135.075000	54,030.00	490.430000	196,172.00	142,142.00	0.59
		Base		135.075000	54,030.00	490.430000	196,172.00	142,142.00	0.25
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	800.000	Local		52.550000	42,040.00	81.990000	65,592.00	23,552.00	0.20
		Base		52.550000	42,040.00	81.990000	65,592.00	23,552.00	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	400.000	Local		144.660000	57,864.00	297.860000	119,144.00	61,280.00	0.36
		Base		144.660000	57,864.00	297.860000	119,144.00	61,280.00	0.15
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	300.000	Local		152.093733	45,628.12	160.000000	48,000.00	2,371.88	0.14
		Base		152.093733	45,628.12	160.000000	48,000.00	2,371.88	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
	300.000	Local		111.630000	33,489.00	114.430000	34,329.00	840.00	0.10
		Base		111.630000	33,489.00	114.430000	34,329.00	840.00	0.04
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
	1,800.000	Local		150.368933	270,664.08	293.980000	529,164.00	258,499.92	1.59
		Base		150.368933	270,664.08	293.980000	529,164.00	258,499.92	0.68
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	100.000	Local		255.450000	25,545.00	327.360000	32,736.00	7,191.00	0.10
		Base		255.450000	25,545.00	327.360000	32,736.00	7,191.00	0.04
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,400.000	Local		49.224321	68,914.05	51.650000	72,310.00	3,395.95	0.22
		Base		49.224321	68,914.05	51.650000	72,310.00	3,395.95	0.09
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
	200.000	Local		151.260000	30,252.00	145.600000	29,120.00	-1,132.00	0.09
		Base		151.260000	30,252.00	145.600000	29,120.00	-1,132.00	0.04
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	200.000	Local		1,157.966250	231,593.25	1,469.600000	293,920.00	62,326.75	0.88

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		Base	1,157.966250	231,593.25	1,469.600000	293,920.00	62,326.75	0.38
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000 Local	1,188.616250	237,723.25	1,465.600000	293,120.00	55,396.75	0.88
		Base	1,188.616250	237,723.25	1,465.600000	293,120.00	55,396.75	0.38
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		3,900.000 Local	59.911979	233,656.72	38.640000	150,696.00	-82,960.72	0.45
		Base	59.911979	233,656.72	38.640000	150,696.00	-82,960.72	0.19
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		200.000 Local	1,122.742500	224,548.50	3,148.730000	629,746.00	405,197.50	1.89
		Base	1,122.742500	224,548.50	3,148.730000	629,746.00	405,197.50	0.81
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		700.000 Local	76.363743	53,454.62	79.080000	55,356.00	1,901.38	0.17
		Base	76.363743	53,454.62	79.080000	55,356.00	1,901.38	0.07
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,700.000 Local	75.693924	128,679.67	81.730000	138,941.00	10,261.33	0.42
		Base	75.693924	128,679.67	81.730000	138,941.00	10,261.33	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000 Local	78.831300	70,948.17	100.250000	90,225.00	19,276.83	0.27
		Base	78.831300	70,948.17	100.250000	90,225.00	19,276.83	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,600.000 Local	162.922538	260,676.06	241.730000	386,768.00	126,091.94	1.16
		Base	162.922538	260,676.06	241.730000	386,768.00	126,091.94	0.50
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000 Local	124.410000	62,205.00	144.880000	72,440.00	10,235.00	0.22
		Base	124.410000	62,205.00	144.880000	72,440.00	10,235.00	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000 Local	128.828800	38,648.64	154.110000	46,233.00	7,584.36	0.14
		Base	128.828800	38,648.64	154.110000	46,233.00	7,584.36	0.06
031162100	AMGEN INC COMMON STOCK USD.0001							
		500.000 Local	163.750600	81,875.30	254.160000	127,080.00	45,204.70	0.38

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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	163.750600	81,875.30	254.160000	127,080.00	45,204.70	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		300.000 Local	119.830000	35,949.00	116.740000	35,022.00	-927.00	0.11
		Base	119.830000	35,949.00	116.740000	35,022.00	-927.00	0.04
036752103	ANTHEM INC COMMON STOCK USD.01							
		300.000 Local	206.172000	61,851.60	268.590000	80,577.00	18,725.40	0.24
		Base	206.172000	61,851.60	268.590000	80,577.00	18,725.40	0.10
037833100	APPLE INC COMMON STOCK USD.00001							
		10,000.000 Local	40.193740	401,937.40	115.810000	1,158,100.00	756,162.60	3.48
		Base	40.193740	401,937.40	115.810000	1,158,100.00	756,162.60	1.49
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000 Local	41.554800	24,932.88	59.450000	35,670.00	10,737.12	0.11
		Base	41.554800	24,932.88	59.450000	35,670.00	10,737.12	0.05
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000 Local	41.996700	54,595.71	46.490000	60,437.00	5,841.29	0.18
		Base	41.996700	54,595.71	46.490000	60,437.00	5,841.29	0.08
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000 Local	104.684620	52,342.31	95.590000	47,795.00	-4,547.31	0.14
		Base	104.684620	52,342.31	95.590000	47,795.00	-4,547.31	0.06
052769106	AUTODESK INC COMMON STOCK USD.01							
		100.000 Local	233.510000	23,351.00	231.010000	23,101.00	-250.00	0.07
		Base	233.510000	23,351.00	231.010000	23,101.00	-250.00	0.03
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		500.000 Local	98.701700	49,350.85	139.490000	69,745.00	20,394.15	0.21
		Base	98.701700	49,350.85	139.490000	69,745.00	20,394.15	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		300.000 Local	188.796700	56,639.01	149.340000	44,802.00	-11,837.01	0.13
		Base	188.796700	56,639.01	149.340000	44,802.00	-11,837.01	0.06
056752108	BAIDU INC SPON ADR ADR USD.00005							
		500.000 Local	127.933560	63,966.78	126.590000	63,295.00	-671.78	0.19

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		Base	127.933560	63,966.78	126.590000	63,295.00	-671.78	0.08
058498106	BALL CORP COMMON STOCK							
		800.000 Local	40.169600	32,135.68	83.120000	66,496.00	34,360.32	0.20
		Base	40.169600	32,135.68	83.120000	66,496.00	34,360.32	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		4,500.000 Local	23.949200	107,771.40	24.090000	108,405.00	633.60	0.33
		Base	23.949200	107,771.40	24.090000	108,405.00	633.60	0.14
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		1,200.000 Local	37.100000	44,520.00	34.340000	41,208.00	-3,312.00	0.12
		Base	37.100000	44,520.00	34.340000	41,208.00	-3,312.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		800.000 Local	55.691900	44,553.52	80.420000	64,336.00	19,782.48	0.19
		Base	55.691900	44,553.52	80.420000	64,336.00	19,782.48	0.08
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		300.000 Local	199.764000	59,929.20	232.680000	69,804.00	9,874.80	0.21
		Base	199.764000	59,929.20	232.680000	69,804.00	9,874.80	0.09
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		1,300.000 Local	202.225608	262,893.29	212.940000	276,822.00	13,928.71	0.83
		Base	202.225608	262,893.29	212.940000	276,822.00	13,928.71	0.36
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		300.000 Local	120.580000	36,174.00	76.080000	22,824.00	-13,350.00	0.07
		Base	120.580000	36,174.00	76.080000	22,824.00	-13,350.00	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		200.000 Local	270.438200	54,087.64	283.680000	56,736.00	2,648.36	0.17
		Base	270.438200	54,087.64	283.680000	56,736.00	2,648.36	0.07
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		200.000 Local	461.221650	92,244.33	563.550000	112,710.00	20,465.67	0.34
		Base	461.221650	92,244.33	563.550000	112,710.00	20,465.67	0.14
09260D107	BLACKSTONE GROUP INC/THE A COMMON STOCK USD.00001							
		1,400.000 Local	54.980000	76,972.00	52.200000	73,080.00	-3,892.00	0.22

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		Base	54.980000	76,972.00	52.200000	73,080.00	-3,892.00	0.09
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		300.000 Local	183.370000	55,011.00	165.260000	49,578.00	-5,433.00	0.15
		Base	183.370000	55,011.00	165.260000	49,578.00	-5,433.00	0.06
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000 Local	1,930.860000	193,086.00	1,710.680000	171,068.00	-22,018.00	0.51
		Base	1,930.860000	193,086.00	1,710.680000	171,068.00	-22,018.00	0.22
101121101	BOSTON PROPERTIES INC REIT USD.01							
		400.000 Local	123.807900	49,523.16	80.300000	32,120.00	-17,403.16	0.10
		Base	123.807900	49,523.16	80.300000	32,120.00	-17,403.16	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000 Local	26.437400	50,231.06	38.210000	72,599.00	22,367.94	0.22
		Base	26.437400	50,231.06	38.210000	72,599.00	22,367.94	0.09
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		1,600.000 Local	55.641438	89,026.30	60.290000	96,464.00	7,437.70	0.29
		Base	55.641438	89,026.30	60.290000	96,464.00	7,437.70	0.12
11135F101	BROADCOM INC COMMON STOCK							
		200.000 Local	224.073300	44,814.66	364.320000	72,864.00	28,049.34	0.22
		Base	224.073300	44,814.66	364.320000	72,864.00	28,049.34	0.09
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		500.000 Local	57.815380	28,907.69	75.320000	37,660.00	8,752.31	0.11
		Base	57.815380	28,907.69	75.320000	37,660.00	8,752.31	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000 Local	35.722400	39,294.64	46.970000	51,667.00	12,372.36	0.16
		Base	35.722400	39,294.64	46.970000	51,667.00	12,372.36	0.07
125523100	CIGNA CORP COMMON STOCK USD.01							
		389.000 Local	166.071285	64,601.73	169.410000	65,900.49	1,298.76	0.20
		Base	166.071285	64,601.73	169.410000	65,900.49	1,298.76	0.08
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000 Local	118.230400	59,115.20	167.310000	83,655.00	24,539.80	0.25

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		Base	118.230400	59,115.20	167.310000	83,655.00	24,539.80	0.11
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	58.130915	75,570.19	61.410000	79,833.00	4,262.81	0.24
		Base	58.130915	75,570.19	61.410000	79,833.00	4,262.81	0.10
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		1,370.000 Local	73.603453	100,836.73	58.400000	80,008.00	-20,828.73	0.24
		Base	73.603453	100,836.73	58.400000	80,008.00	-20,828.73	0.10
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		700.000 Local	106.486171	74,540.32	88.980000	62,286.00	-12,254.32	0.19
		Base	106.486171	74,540.32	88.980000	62,286.00	-12,254.32	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		500.000 Local	48.890000	24,445.00	48.370000	24,185.00	-260.00	0.07
		Base	48.890000	24,445.00	48.370000	24,185.00	-260.00	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		1,500.000 Local	88.398260	132,597.39	71.860000	107,790.00	-24,807.39	0.32
		Base	88.398260	132,597.39	71.860000	107,790.00	-24,807.39	0.14
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		600.000 Local	51.670000	31,002.00	46.950000	28,170.00	-2,832.00	0.08
		Base	51.670000	31,002.00	46.950000	28,170.00	-2,832.00	0.04
148806102	CATALENT INC COMMON STOCK USD.01							
		500.000 Local	72.410000	36,205.00	85.660000	42,830.00	6,625.00	0.13
		Base	72.410000	36,205.00	85.660000	42,830.00	6,625.00	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		800.000 Local	120.697125	96,557.70	149.150000	119,320.00	22,762.30	0.36
		Base	120.697125	96,557.70	149.150000	119,320.00	22,762.30	0.15
150870103	CELANESE CORP COMMON STOCK USD.0001							
		500.000 Local	84.938200	42,469.10	107.450000	53,725.00	11,255.90	0.16
		Base	84.938200	42,469.10	107.450000	53,725.00	11,255.90	0.07
15135B101	CENTENE CORP COMMON STOCK USD.001							
		800.000 Local	61.410000	49,128.00	58.330000	46,664.00	-2,464.00	0.14

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		Base	61.410000	49,128.00	58.330000	46,664.00	-2,464.00	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		2,000.000 Local	19.580000	39,160.00	19.350000	38,700.00	-460.00	0.12
		Base	19.580000	39,160.00	19.350000	38,700.00	-460.00	0.05
156782104	CERNER CORP COMMON STOCK USD.01							
		400.000 Local	64.399700	25,759.88	72.290000	28,916.00	3,156.12	0.09
		Base	64.399700	25,759.88	72.290000	28,916.00	3,156.12	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		100.000 Local	343.477800	34,347.78	624.340000	62,434.00	28,086.22	0.19
		Base	343.477800	34,347.78	624.340000	62,434.00	28,086.22	0.08
166764100	CHEVRON CORP COMMON STOCK USD.75							
		3,300.000 Local	102.910252	339,603.83	72.000000	237,600.00	-102,003.83	0.71
		Base	102.910252	339,603.83	72.000000	237,600.00	-102,003.83	0.30
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000 Local	48.430000	38,744.00	93.710000	74,968.00	36,224.00	0.22
		Base	48.430000	38,744.00	93.710000	74,968.00	36,224.00	0.10
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		2,000.000 Local	34.254800	68,509.60	39.390000	78,780.00	10,270.40	0.24
		Base	34.254800	68,509.60	39.390000	78,780.00	10,270.40	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
		1,100.000 Local	60.737400	66,811.14	43.110000	47,421.00	-19,390.14	0.14
		Base	60.737400	66,811.14	43.110000	47,421.00	-19,390.14	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		300.000 Local	145.330000	43,599.00	210.170000	63,051.00	19,452.00	0.19
		Base	145.330000	43,599.00	210.170000	63,051.00	19,452.00	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,900.000 Local	47.649920	376,434.37	49.370000	390,023.00	13,588.63	1.17
		Base	47.649920	376,434.37	49.370000	390,023.00	13,588.63	0.50
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000 Local	71.748900	129,148.02	77.150000	138,870.00	9,721.98	0.42

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		Base	71.748900	129,148.02	77.150000	138,870.00	9,721.98	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		2,400.000 Local	38.603671	92,648.81	46.260000	111,024.00	18,375.19	0.33
		Base	38.603671	92,648.81	46.260000	111,024.00	18,375.19	0.14
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		1,100.000 Local	29.650000	32,615.00	35.710000	39,281.00	6,666.00	0.12
		Base	29.650000	32,615.00	35.710000	39,281.00	6,666.00	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,500.000 Local	47.828752	119,571.88	32.840000	82,100.00	-37,471.88	0.25
		Base	47.828752	119,571.88	32.840000	82,100.00	-37,471.88	0.11
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000 Local	74.483792	89,380.55	77.800000	93,360.00	3,979.45	0.28
		Base	74.483792	89,380.55	77.800000	93,360.00	3,979.45	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000 Local	183.046425	73,218.57	189.510000	75,804.00	2,585.43	0.23
		Base	183.046425	73,218.57	189.510000	75,804.00	2,585.43	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	32.410000	61,579.00	8,103.76	0.18
		Base	28.144863	53,475.24	32.410000	61,579.00	8,103.76	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,500.000 Local	220.603916	551,509.79	355.000000	887,500.00	335,990.21	2.66
		Base	220.603916	551,509.79	355.000000	887,500.00	335,990.21	1.14
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,300.000 Local	102.239446	132,911.28	166.500000	216,450.00	83,538.72	0.65
		Base	102.239446	132,911.28	166.500000	216,450.00	83,538.72	0.28
231021106	CUMMINS INC COMMON STOCK USD2.5							
		500.000 Local	158.768300	79,384.15	211.160000	105,580.00	26,195.85	0.32
		Base	158.768300	79,384.15	211.160000	105,580.00	26,195.85	0.14
233331107	DTE ENERGY COMPANY COMMON STOCK							
		500.000 Local	104.105320	52,052.66	115.040000	57,520.00	5,467.34	0.17

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		Base	104.105320	52,052.66	115.040000	57,520.00	5,467.34	0.07
235851102	DANAHER CORP COMMON STOCK USD.01							
		800.000 Local	82.960800	66,368.64	215.330000	172,264.00	105,895.36	0.52
		Base	82.960800	66,368.64	215.330000	172,264.00	105,895.36	0.22
252131107	DEXCOM INC COMMON STOCK USD.001							
		100.000 Local	395.220000	39,522.00	412.230000	41,223.00	1,701.00	0.12
		Base	395.220000	39,522.00	412.230000	41,223.00	1,701.00	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	111.394700	100,255.23	146.760000	132,084.00	31,828.77	0.40
		Base	111.394700	100,255.23	146.760000	132,084.00	31,828.77	0.17
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000 Local	99.625859	135,690.42	124.080000	168,996.96	33,306.54	0.51
		Base	99.625859	135,690.42	124.080000	168,996.96	33,306.54	0.22
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000 Local	61.321900	42,925.33	57.780000	40,446.00	-2,479.33	0.12
		Base	61.321900	42,925.33	57.780000	40,446.00	-2,479.33	0.05
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
		100.000 Local	165.010000	16,501.00	215.240000	21,524.00	5,023.00	0.06
		Base	165.010000	16,501.00	215.240000	21,524.00	5,023.00	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		200.000 Local	190.760000	38,152.00	209.620000	41,924.00	3,772.00	0.13
		Base	190.760000	38,152.00	209.620000	41,924.00	3,772.00	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,500.000 Local	78.392400	195,981.00	78.930000	197,325.00	1,344.00	0.59
		Base	78.392400	195,981.00	78.930000	197,325.00	1,344.00	0.25
260557103	DOW INC COMMON STOCK USD.01							
		1,696.000 Local	48.395295	82,078.42	47.050000	79,796.80	-2,281.62	0.24
		Base	48.395295	82,078.42	47.050000	79,796.80	-2,281.62	0.10
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000 Local	31.734943	44,428.92	36.900000	51,660.00	7,231.08	0.16

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		Base	31.734943	44,428.92	36.900000	51,660.00	7,231.08	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000 Local	84.525678	194,409.06	88.560000	203,688.00	9,278.94	0.61
		Base	84.525678	194,409.06	88.560000	203,688.00	9,278.94	0.26
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000 Local	91.360802	136,675.76	55.480000	82,998.08	-53,677.68	0.25
		Base	91.360802	136,675.76	55.480000	82,998.08	-53,677.68	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000 Local	89.855400	116,812.02	35.940000	46,722.00	-70,090.02	0.14
		Base	89.855400	116,812.02	35.940000	46,722.00	-70,090.02	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000 Local	78.295400	70,465.86	78.120000	70,308.00	-157.86	0.21
		Base	78.295400	70,465.86	78.120000	70,308.00	-157.86	0.09
278642103	EBAY INC COMMON STOCK USD.001							
		700.000 Local	48.650000	34,055.00	52.100000	36,470.00	2,415.00	0.11
		Base	48.650000	34,055.00	52.100000	36,470.00	2,415.00	0.05
278865100	ECOLAB INC COMMON STOCK USD1.0							
		500.000 Local	125.691300	62,845.65	199.840000	99,920.00	37,074.35	0.30
		Base	125.691300	62,845.65	199.840000	99,920.00	37,074.35	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	50.840000	66,092.00	-36,429.77	0.20
		Base	78.862900	102,521.77	50.840000	66,092.00	-36,429.77	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		700.000 Local	67.460000	47,222.00	79.820000	55,874.00	8,652.00	0.17
		Base	67.460000	47,222.00	79.820000	55,874.00	8,652.00	0.07
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		200.000 Local	131.490000	26,298.00	130.410000	26,082.00	-216.00	0.08
		Base	131.490000	26,298.00	130.410000	26,082.00	-216.00	0.03
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000 Local	76.571500	53,600.05	98.530000	68,971.00	15,370.95	0.21

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		Base	76.571500	53,600.05	98.530000	68,971.00	15,370.95	0.09
29444U700	EQUINIX INC REIT USD.001							
		300.000 Local	443.007467	132,902.24	760.130000	228,039.00	95,136.76	0.68
		Base	443.007467	132,902.24	760.130000	228,039.00	95,136.76	0.29
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000 Local	61.592850	61,592.85	61.300000	61,300.00	-292.85	0.18
		Base	61.592850	61,592.85	61.300000	61,300.00	-292.85	0.08
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,800.000 Local	59.813450	107,664.21	51.330000	92,394.00	-15,270.21	0.28
		Base	59.813450	107,664.21	51.330000	92,394.00	-15,270.21	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000 Local	248.155000	49,631.00	200.790000	40,158.00	-9,473.00	0.12
		Base	248.155000	49,631.00	200.790000	40,158.00	-9,473.00	0.05
30034W106	EVERGY INC COMMON STOCK							
		600.000 Local	60.455883	36,273.53	50.820000	30,492.00	-5,781.53	0.09
		Base	60.455883	36,273.53	50.820000	30,492.00	-5,781.53	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,100.000 Local	65.665200	72,231.72	83.550000	91,905.00	19,673.28	0.28
		Base	65.665200	72,231.72	83.550000	91,905.00	19,673.28	0.12
30161N101	EXELON CORP COMMON STOCK							
		3,300.000 Local	42.721327	140,980.38	35.760000	118,008.00	-22,972.38	0.35
		Base	42.721327	140,980.38	35.760000	118,008.00	-22,972.38	0.15
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000 Local	110.900000	44,360.00	106.990000	42,796.00	-1,564.00	0.13
		Base	110.900000	44,360.00	106.990000	42,796.00	-1,564.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		7,700.000 Local	64.207642	494,398.84	34.330000	264,341.00	-230,057.84	0.79
		Base	64.207642	494,398.84	34.330000	264,341.00	-230,057.84	0.34
302491303	FMC CORP COMMON STOCK USD.1							
		500.000 Local	75.470060	37,735.03	105.910000	52,955.00	15,219.97	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
		Base	75.470060	37,735.03	105.910000	52,955.00	15,219.97	0.07
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,500.000 Local	170.177533	255,266.30	261.900000	392,850.00	137,583.70	1.18
		Base	170.177533	255,266.30	261.900000	392,850.00	137,583.70	0.50
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		400.000 Local	132.016675	52,806.67	73.440000	29,376.00	-23,430.67	0.09
		Base	132.016675	52,806.67	73.440000	29,376.00	-23,430.67	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000 Local	190.131500	57,039.45	251.520000	75,456.00	18,416.55	0.23
		Base	190.131500	57,039.45	251.520000	75,456.00	18,416.55	0.10
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		200.000 Local	133.010000	26,602.00	147.210000	29,442.00	2,840.00	0.09
		Base	133.010000	26,602.00	147.210000	29,442.00	2,840.00	0.04
337738108	FISERV INC COMMON STOCK USD.01							
		400.000 Local	96.640000	38,656.00	103.050000	41,220.00	2,564.00	0.12
		Base	96.640000	38,656.00	103.050000	41,220.00	2,564.00	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	43.570112	108,925.28	28.710000	71,775.00	-37,150.28	0.22
		Base	43.570112	108,925.28	28.710000	71,775.00	-37,150.28	0.09
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000 Local	41.534419	55,365.38	27.830000	37,097.39	-18,267.99	0.11
		Base	41.534419	55,365.38	27.830000	37,097.39	-18,267.99	0.05
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000 Local	10.570000	32,767.00	15.640000	48,484.00	15,717.00	0.15
		Base	10.570000	32,767.00	15.640000	48,484.00	15,717.00	0.06
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000 Local	29.160900	227,455.02	6.230000	48,594.00	-178,861.02	0.15
		Base	29.160900	227,455.02	6.230000	48,594.00	-178,861.02	0.06
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,300.000 Local	56.612200	73,595.86	61.680000	80,184.00	6,588.14	0.24

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	56.612200	73,595.86	61.680000	80,184.00	6,588.14	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		2,300.000 Local	25.010000	57,523.00	29.590000	68,057.00	10,534.00	0.20
		Base	25.010000	57,523.00	29.590000	68,057.00	10,534.00	0.09
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,200.000 Local	67.515900	81,019.08	63.190000	75,828.00	-5,191.08	0.23
		Base	67.515900	81,019.08	63.190000	75,828.00	-5,191.08	0.10
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		200.000 Local	166.590000	33,318.00	177.580000	35,516.00	2,198.00	0.11
		Base	166.590000	33,318.00	177.580000	35,516.00	2,198.00	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		400.000 Local	227.222500	90,889.00	200.970000	80,388.00	-10,501.00	0.24
		Base	227.222500	90,889.00	200.970000	80,388.00	-10,501.00	0.10
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000 Local	18.764300	54,416.47	18.990000	55,071.00	654.53	0.17
		Base	18.764300	54,416.47	18.990000	55,071.00	654.53	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		5,000.000 Local	14.350000	71,750.00	12.050000	60,250.00	-11,500.00	0.18
		Base	14.350000	71,750.00	12.050000	60,250.00	-11,500.00	0.08
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		1,200.000 Local	29.784700	35,741.64	27.150000	32,580.00	-3,161.64	0.10
		Base	29.784700	35,741.64	27.150000	32,580.00	-3,161.64	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000 Local	138.560000	83,136.00	143.340000	86,004.00	2,868.00	0.26
		Base	138.560000	83,136.00	143.340000	86,004.00	2,868.00	0.11
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000 Local	43.983320	43,983.32	40.930000	40,930.00	-3,053.32	0.12
		Base	43.983320	43,983.32	40.930000	40,930.00	-3,053.32	0.05
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		44,520.000 Local	3.088803	137,513.52	2.203848	98,115.31	-39,398.21	0.29

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		Base	3.088803	137,513.52	2.203848	98,115.31	-39,398.21	0.13
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		600.000 Local	154.987100	92,992.26	277.710000	166,626.00	73,633.74	0.50
		Base	154.987100	92,992.26	277.710000	166,626.00	73,633.74	0.21
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		300.000 Local	125.566900	37,670.07	164.610000	49,383.00	11,712.93	0.15
		Base	125.566900	37,670.07	164.610000	49,383.00	11,712.93	0.06
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		500.000 Local	47.860000	23,930.00	48.890000	24,445.00	515.00	0.07
		Base	47.860000	23,930.00	48.890000	24,445.00	515.00	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		3,400.000 Local	18.068600	61,433.24	10.790000	36,686.00	-24,747.24	0.11
		Base	18.068600	61,433.24	10.790000	36,686.00	-24,747.24	0.05
444859102	HUMANA INC COMMON STOCK USD.166							
		100.000 Local	226.327500	22,632.75	413.890000	41,389.00	18,756.25	0.12
		Base	226.327500	22,632.75	413.890000	41,389.00	18,756.25	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		500.000 Local	161.483800	80,741.90	193.210000	96,605.00	15,863.10	0.29
		Base	161.483800	80,741.90	193.210000	96,605.00	15,863.10	0.12
452327109	ILLUMINA INC COMMON STOCK USD.01							
		200.000 Local	320.900000	64,180.00	309.080000	61,816.00	-2,364.00	0.19
		Base	320.900000	64,180.00	309.080000	61,816.00	-2,364.00	0.08
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,534.000 Local	61.146701	93,799.04	57.943504	88,885.34	-4,913.70	0.27
		Base	61.146701	93,799.04	57.943504	88,885.34	-4,913.70	0.11
45784P101	INSULET CORP COMMON STOCK USD.001							
		100.000 Local	191.830000	19,183.00	236.590000	23,659.00	4,476.00	0.07
		Base	191.830000	19,183.00	236.590000	23,659.00	4,476.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001							
		2,300.000 Local	36.874600	84,811.58	51.780000	119,094.00	34,282.42	0.36

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		Base	36.874600	84,811.58	51.780000	119,094.00	34,282.42	0.15
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		800.000 Local	60.624400	48,499.52	100.050000	80,040.00	31,540.48	0.24
		Base	60.624400	48,499.52	100.050000	80,040.00	31,540.48	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	158.695000	95,217.00	121.670000	73,002.00	-22,215.00	0.22
		Base	158.695000	95,217.00	121.670000	73,002.00	-22,215.00	0.09
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		300.000 Local	139.655700	41,896.71	122.450000	36,735.00	-5,161.71	0.11
		Base	139.655700	41,896.71	122.450000	36,735.00	-5,161.71	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	53.164400	95,695.92	40.540000	72,972.00	-22,723.92	0.22
		Base	53.164400	95,695.92	40.540000	72,972.00	-22,723.92	0.09
461202103	INTUIT INC COMMON STOCK USD.01							
		100.000 Local	286.260000	28,626.00	326.210000	32,621.00	3,995.00	0.10
		Base	286.260000	28,626.00	326.210000	32,621.00	3,995.00	0.04
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		200.000 Local	281.949200	56,389.84	709.540000	141,908.00	85,518.16	0.43
		Base	281.949200	56,389.84	709.540000	141,908.00	85,518.16	0.18
46187W107	INVITATION HOMES INC REIT USD.01							
		2,600.000 Local	27.034615	70,290.00	27.990000	72,774.00	2,484.00	0.22
		Base	27.034615	70,290.00	27.990000	72,774.00	2,484.00	0.09
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	136.040000	40,812.00	157.630000	47,289.00	6,477.00	0.14
		Base	136.040000	40,812.00	157.630000	47,289.00	6,477.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
		2,500.000 Local	31.740000	79,350.00	26.790000	66,975.00	-12,375.00	0.20
		Base	31.740000	79,350.00	26.790000	66,975.00	-12,375.00	0.09
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,100.000 Local	89.405357	187,751.25	96.270000	202,167.00	14,415.75	0.61

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		Base	89.405357	187,751.25	96.270000	202,167.00	14,415.75	0.26
47215P106	JD.COM INC ADR ADR USD.00002							
		1,400.000 Local	35.027700	49,038.78	77.610000	108,654.00	59,615.22	0.33
		Base	35.027700	49,038.78	77.610000	108,654.00	59,615.22	0.14
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,000.000 Local	126.930810	253,861.62	148.880000	297,760.00	43,898.38	0.89
		Base	126.930810	253,861.62	148.880000	297,760.00	43,898.38	0.38
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		400.000 Local	99.490000	39,796.00	95.660000	38,264.00	-1,532.00	0.11
		Base	99.490000	39,796.00	95.660000	38,264.00	-1,532.00	0.05
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		55,000.000 Local	0.462990	25,464.45	0.446882	24,578.51	-885.94	0.07
		Base	0.462990	25,464.45	0.446882	24,578.51	-885.94	0.03
487836108	KELLOGG CO COMMON STOCK USD.25							
		800.000 Local	66.610000	53,288.00	64.590000	51,672.00	-1,616.00	0.16
		Base	66.610000	53,288.00	64.590000	51,672.00	-1,616.00	0.07
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		800.000 Local	28.380000	22,704.00	27.600000	22,080.00	-624.00	0.07
		Base	28.380000	22,704.00	27.600000	22,080.00	-624.00	0.03
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		600.000 Local	127.178600	76,307.16	147.660000	88,596.00	12,288.84	0.27
		Base	127.178600	76,307.16	147.660000	88,596.00	12,288.84	0.11
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	12.330000	59,184.00	-37,454.88	0.18
		Base	20.133100	96,638.88	12.330000	59,184.00	-37,454.88	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		1,600.000 Local	31.586188	50,537.90	29.950000	47,920.00	-2,617.90	0.14
		Base	31.586188	50,537.90	29.950000	47,920.00	-2,617.90	0.06
501044101	KROGER CO COMMON STOCK USD1.0							
		5,300.000 Local	27.292896	144,652.35	33.910000	179,723.00	35,070.65	0.54

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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	27.292896	144,652.35	33.910000	179,723.00	35,070.65	0.23
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	200.000	Local		166.770000	33,354.00	169.840000	33,968.00	614.00	0.10
		Base		166.770000	33,354.00	169.840000	33,968.00	614.00	0.04
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
	100.000	Local		308.180000	30,818.00	331.750000	33,175.00	2,357.00	0.10
		Base		308.180000	30,818.00	331.750000	33,175.00	2,357.00	0.04
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
	600.000	Local		62.340000	37,404.00	66.270000	39,762.00	2,358.00	0.12
		Base		62.340000	37,404.00	66.270000	39,762.00	2,358.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	500.000	Local		158.210000	79,105.00	218.250000	109,125.00	30,020.00	0.33
		Base		158.210000	79,105.00	218.250000	109,125.00	30,020.00	0.14
532457108	ELI LILLY + CO COMMON STOCK								
	700.000	Local		82.045400	57,431.78	148.020000	103,614.00	46,182.22	0.31
		Base		82.045400	57,431.78	148.020000	103,614.00	46,182.22	0.13
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
	700.000	Local		53.460000	37,422.00	53.880000	37,716.00	294.00	0.11
		Base		53.460000	37,422.00	53.880000	37,716.00	294.00	0.05
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	200.000	Local		269.462500	53,892.50	383.280000	76,656.00	22,763.50	0.23
		Base		269.462500	53,892.50	383.280000	76,656.00	22,763.50	0.10
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	8,140.000	Local		10.999237	89,533.79	5.982300	48,695.92	-40,837.87	0.15
		Base		10.999237	89,533.79	5.982300	48,695.92	-40,837.87	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
	700.000	Local		85.340400	59,738.28	165.860000	116,102.00	56,363.72	0.35
		Base		85.340400	59,738.28	165.860000	116,102.00	56,363.72	0.15
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
	100.000	Local		294.310000	29,431.00	329.370000	32,937.00	3,506.00	0.10

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		Base	294.310000	29,431.00	329.370000	32,937.00	3,506.00	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		1,201.000 Local	63.203614	75,907.54	29.340000	35,237.34	-40,670.20	0.11
		Base	63.203614	75,907.54	29.340000	35,237.34	-40,670.20	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		300.000 Local	103.980000	31,194.00	114.700000	34,410.00	3,216.00	0.10
		Base	103.980000	31,194.00	114.700000	34,410.00	3,216.00	0.04
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		500.000 Local	97.114000	48,557.00	92.580000	46,290.00	-2,267.00	0.14
		Base	97.114000	48,557.00	92.580000	46,290.00	-2,267.00	0.06
574795100	MASIMO CORP COMMON STOCK USD.001							
		100.000 Local	222.450000	22,245.00	236.060000	23,606.00	1,361.00	0.07
		Base	222.450000	22,245.00	236.060000	23,606.00	1,361.00	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		500.000 Local	117.237500	58,618.75	338.170000	169,085.00	110,466.25	0.51
		Base	117.237500	58,618.75	338.170000	169,085.00	110,466.25	0.22
57667L107	MATCH GROUP INC COMMON STOCK							
		215.000 Local	96.381860	20,722.10	110.650000	23,789.75	3,067.65	0.07
		Base	96.381860	20,722.10	110.650000	23,789.75	3,067.65	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		300.000 Local	157.120000	47,136.00	194.100000	58,230.00	11,094.00	0.17
		Base	157.120000	47,136.00	194.100000	58,230.00	11,094.00	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		600.000 Local	182.574167	109,544.50	219.490000	131,694.00	22,149.50	0.40
		Base	182.574167	109,544.50	219.490000	131,694.00	22,149.50	0.17
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		2,500.000 Local	20.680000	51,700.00	17.630000	44,075.00	-7,625.00	0.13
		Base	20.680000	51,700.00	17.630000	44,075.00	-7,625.00	0.06
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		2,200.000 Local	64.724077	142,392.97	82.950000	182,490.00	40,097.03	0.55

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		Base	64.724077	142,392.97	82.950000	182,490.00	40,097.03	0.23
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,000.000 Local	95.586850	286,760.55	210.330000	630,990.00	344,229.45	1.89
		Base	95.586850	286,760.55	210.330000	630,990.00	344,229.45	0.81
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		400.000 Local	99.980000	39,992.00	102.760000	41,104.00	1,112.00	0.12
		Base	99.980000	39,992.00	102.760000	41,104.00	1,112.00	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,400.000 Local	42.270000	59,178.00	46.960000	65,744.00	6,566.00	0.20
		Base	42.270000	59,178.00	46.960000	65,744.00	6,566.00	0.08
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		700.000 Local	117.670000	82,369.00	115.950000	81,165.00	-1,204.00	0.24
		Base	117.670000	82,369.00	115.950000	81,165.00	-1,204.00	0.10
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		1,000.000 Local	91.382000	91,382.00	33.560000	33,560.00	-57,822.00	0.10
		Base	91.382000	91,382.00	33.560000	33,560.00	-57,822.00	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,700.000 Local	47.843741	129,178.10	57.450000	155,115.00	25,936.90	0.47
		Base	47.843741	129,178.10	57.450000	155,115.00	25,936.90	0.20
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		1,800.000 Local	64.550000	116,190.00	80.200000	144,360.00	28,170.00	0.43
		Base	64.550000	116,190.00	80.200000	144,360.00	28,170.00	0.19
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000 Local	118.807500	35,642.25	289.850000	86,955.00	51,312.75	0.26
		Base	118.807500	35,642.25	289.850000	86,955.00	51,312.75	0.11
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		1,500.000 Local	43.636900	65,455.35	48.350000	72,525.00	7,069.65	0.22
		Base	43.636900	65,455.35	48.350000	72,525.00	7,069.65	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000 Local	138.130000	41,439.00	156.810000	47,043.00	5,604.00	0.14

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		Base	138.130000	41,439.00	156.810000	47,043.00	5,604.00	0.06
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	34.689413	52,034.12	30.740000	46,110.00	-5,924.12	0.14
		Base	34.689413	52,034.12	30.740000	46,110.00	-5,924.12	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001							
		300.000 Local	155.855700	46,756.71	500.030000	150,009.00	103,252.29	0.45
		Base	155.855700	46,756.71	500.030000	150,009.00	103,252.29	0.19
64110W102	NETEASE INC ADR ADR USD.0001							
		100.000 Local	268.010000	26,801.00	454.670000	45,467.00	18,666.00	0.14
		Base	268.010000	26,801.00	454.670000	45,467.00	18,666.00	0.06
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
		300.000 Local	126.010000	37,803.00	96.160000	28,848.00	-8,955.00	0.09
		Base	126.010000	37,803.00	96.160000	28,848.00	-8,955.00	0.04
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000 Local	7.716474	99,542.51	3.710000	47,859.00	-51,683.51	0.14
		Base	7.716474	99,542.51	3.710000	47,859.00	-51,683.51	0.06
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		1,500.000 Local	40.413380	60,620.07	63.450000	95,175.00	34,554.93	0.29
		Base	40.413380	60,620.07	63.450000	95,175.00	34,554.93	0.12
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	158.602633	237,903.95	277.560000	416,340.00	178,436.05	1.25
		Base	158.602633	237,903.95	277.560000	416,340.00	178,436.05	0.53
654106103	NIKE INC CL B COMMON STOCK							
		900.000 Local	54.341100	48,906.99	125.540000	112,986.00	64,079.01	0.34
		Base	54.341100	48,906.99	125.540000	112,986.00	64,079.01	0.14
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000 Local	245.477500	49,095.50	315.490000	63,098.00	14,002.50	0.19
		Base	245.477500	49,095.50	315.490000	63,098.00	14,002.50	0.08
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,300.000 Local	47.177877	61,331.24	44.860000	58,318.00	-3,013.24	0.18

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	47.177877	61,331.24	44.860000	58,318.00	-3,013.24	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		300.000 Local	193.930667	58,179.20	541.220000	162,366.00	104,186.80	0.49
		Base	193.930667	58,179.20	541.220000	162,366.00	104,186.80	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		1,900.000 Local	30.280000	57,532.00	29.990000	56,981.00	-551.00	0.17
		Base	30.280000	57,532.00	29.990000	56,981.00	-551.00	0.07
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000 Local	248.430000	24,843.00	461.080000	46,108.00	21,265.00	0.14
		Base	248.430000	24,843.00	461.080000	46,108.00	21,265.00	0.06
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		5,900.000 Local	10.210000	60,239.00	10.010000	59,059.00	-1,180.00	0.18
		Base	10.210000	60,239.00	10.010000	59,059.00	-1,180.00	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000 Local	83.176300	58,223.41	49.500000	34,650.00	-23,573.41	0.10
		Base	83.176300	58,223.41	49.500000	34,650.00	-23,573.41	0.04
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		1,000.000 Local	42.130000	42,130.00	29.940000	29,940.00	-12,190.00	0.09
		Base	42.130000	42,130.00	29.940000	29,940.00	-12,190.00	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		1,900.000 Local	26.590000	50,521.00	25.980000	49,362.00	-1,159.00	0.15
		Base	26.590000	50,521.00	25.980000	49,362.00	-1,159.00	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000 Local	45.426100	45,426.10	59.700000	59,700.00	14,273.90	0.18
		Base	45.426100	45,426.10	59.700000	59,700.00	14,273.90	0.08
69331C108	P G + E CORP COMMON STOCK							
		4,300.000 Local	9.110000	39,173.00	9.390000	40,377.00	1,204.00	0.12
		Base	9.110000	39,173.00	9.390000	40,377.00	1,204.00	0.05
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		900.000 Local	130.605689	117,545.12	109.910000	98,919.00	-18,626.12	0.30

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		Base	130.605689	117,545.12	109.910000	98,919.00	-18,626.12	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		500.000 Local	109.580900	54,790.45	122.080000	61,040.00	6,249.55	0.18
		Base	109.580900	54,790.45	122.080000	61,040.00	6,249.55	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	27.210000	70,746.00	-28,368.08	0.21
		Base	38.120800	99,114.08	27.210000	70,746.00	-28,368.08	0.09
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000 Local	67.054300	73,759.73	85.280000	93,808.00	20,048.27	0.28
		Base	67.054300	73,759.73	85.280000	93,808.00	20,048.27	0.12
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		500.000 Local	49.238000	24,619.00	197.030000	98,515.00	73,896.00	0.30
		Base	49.238000	24,619.00	197.030000	98,515.00	73,896.00	0.13
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0							
		236.000 Local	296.563220	69,988.92	241.842620	57,074.86	-12,914.06	0.17
		Base	296.563220	69,988.92	241.842620	57,074.86	-12,914.06	0.07
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	115.512789	311,884.53	138.600000	374,220.00	62,335.47	1.12
		Base	115.512789	311,884.53	138.600000	374,220.00	62,335.47	0.48
717081103	PFIZER INC COMMON STOCK USD.05							
		5,100.000 Local	33.288300	169,770.33	36.700000	187,170.00	17,399.67	0.56
		Base	33.288300	169,770.33	36.700000	187,170.00	17,399.67	0.24
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,200.000 Local	91.193847	291,820.31	74.990000	239,968.00	-51,852.31	0.72
		Base	91.193847	291,820.31	74.990000	239,968.00	-51,852.31	0.31
718546104	PHILLIPS 66 COMMON STOCK							
		1,100.000 Local	76.424136	84,066.55	51.840000	57,024.00	-27,042.55	0.17
		Base	76.424136	84,066.55	51.840000	57,024.00	-27,042.55	0.07
722304102	PINDUODUO INC ADR ADR USD.00002							
		300.000 Local	84.400000	25,320.00	74.150000	22,245.00	-3,075.00	0.07

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		Base	84.400000	25,320.00	74.150000	22,245.00	-3,075.00	0.03
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		900.000 Local	96.460000	86,814.00	74.550000	67,095.00	-19,719.00	0.20
		Base	96.460000	86,814.00	74.550000	67,095.00	-19,719.00	0.09
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		400.000 Local	165.576700	66,230.68	85.990000	34,396.00	-31,834.68	0.10
		Base	165.576700	66,230.68	85.990000	34,396.00	-31,834.68	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000 Local	104.212080	52,106.04	128.220000	64,110.00	12,003.96	0.19
		Base	104.212080	52,106.04	128.220000	64,110.00	12,003.96	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,700.000 Local	95.523343	448,959.71	138.990000	653,253.00	204,293.29	1.96
		Base	95.523343	448,959.71	138.990000	653,253.00	204,293.29	0.84
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		300.000 Local	77.420000	23,226.00	94.670000	28,401.00	5,175.00	0.09
		Base	77.420000	23,226.00	94.670000	28,401.00	5,175.00	0.04
74340W103	PROLOGIS INC REIT USD.01							
		2,880.000 Local	64.906861	186,931.76	100.620000	289,785.60	102,853.84	0.87
		Base	64.906861	186,931.76	100.620000	289,785.60	102,853.84	0.37
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,400.000 Local	43.672300	61,141.22	54.910000	76,874.00	15,732.78	0.23
		Base	43.672300	61,141.22	54.910000	76,874.00	15,732.78	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000 Local	213.026220	106,513.11	222.720000	111,360.00	4,846.89	0.33
		Base	213.026220	106,513.11	222.720000	111,360.00	4,846.89	0.14
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		400.000 Local	54.897100	21,958.84	117.680000	47,072.00	25,113.16	0.14
		Base	54.897100	21,958.84	117.680000	47,072.00	25,113.16	0.06
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		766.000 Local	68.694373	52,619.89	57.540000	44,075.64	-8,544.25	0.13

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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	68.694373	52,619.89	57.540000	44,075.64	-8,544.25	0.06
756109104	REALTY INCOME CORP REIT USD1.0								
	800.000	Local		55.555900	44,444.72	60.750000	48,600.00	4,155.28	0.15
		Base		55.555900	44,444.72	60.750000	48,600.00	4,155.28	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	100.000	Local		604.680000	60,468.00	559.780000	55,978.00	-4,490.00	0.17
		Base		604.680000	60,468.00	559.780000	55,978.00	-4,490.00	0.07
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	400.000	Local		136.534300	54,613.72	360.600000	144,240.00	89,626.28	0.43
		Base		136.534300	54,613.72	360.600000	144,240.00	89,626.28	0.18
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	400.000	Local		128.210000	51,284.00	318.480000	127,392.00	76,108.00	0.38
		Base		128.210000	51,284.00	318.480000	127,392.00	76,108.00	0.16
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	300.000	Local		86.560000	25,968.00	251.320000	75,396.00	49,428.00	0.23
		Base		86.560000	25,968.00	251.320000	75,396.00	49,428.00	0.10
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	5,100.000	Local		29.577331	150,844.39	15.560000	79,356.00	-71,488.39	0.24
		Base		29.577331	150,844.39	15.560000	79,356.00	-71,488.39	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	1,000.000	Local		46.847950	46,847.95	36.230000	36,230.00	-10,617.95	0.11
		Base		46.847950	46,847.95	36.230000	36,230.00	-10,617.95	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
	800.000	Local		119.076950	95,261.56	118.360000	94,688.00	-573.56	0.28
		Base		119.076950	95,261.56	118.360000	94,688.00	-573.56	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	100.000	Local		393.010000	39,301.00	485.000000	48,500.00	9,199.00	0.15
		Base		393.010000	39,301.00	485.000000	48,500.00	9,199.00	0.06
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	200.000	Local		378.777450	75,755.49	696.740000	139,348.00	63,592.51	0.42

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		Base	378.777450	75,755.49	696.740000	139,348.00	63,592.51	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		1,300.000 Local	125.514985	163,169.48	64.680000	84,084.00	-79,085.48	0.25
		Base	125.514985	163,169.48	64.680000	84,084.00	-79,085.48	0.11
832696405	JM SMUCKER CO/THE COMMON STOCK							
		300.000 Local	106.390000	31,917.00	115.520000	34,656.00	2,739.00	0.10
		Base	106.390000	31,917.00	115.520000	34,656.00	2,739.00	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,600.000 Local	51.598911	185,756.08	54.220000	195,192.00	9,435.92	0.59
		Base	51.598911	185,756.08	54.220000	195,192.00	9,435.92	0.25
848637104	SPLUNK INC COMMON STOCK USD.001							
		200.000 Local	191.820000	38,364.00	188.130000	37,626.00	-738.00	0.11
		Base	191.820000	38,364.00	188.130000	37,626.00	-738.00	0.05
852234103	SQUARE INC A COMMON STOCK USD.000001							
		300.000 Local	102.470000	30,741.00	162.550000	48,765.00	18,024.00	0.15
		Base	102.470000	30,741.00	162.550000	48,765.00	18,024.00	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000 Local	60.520900	60,520.90	85.920000	85,920.00	25,399.10	0.26
		Base	60.520900	60,520.90	85.920000	85,920.00	25,399.10	0.11
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		900.000 Local	84.229200	75,806.28	59.330000	53,397.00	-22,409.28	0.16
		Base	84.229200	75,806.28	59.330000	53,397.00	-22,409.28	0.07
863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000 Local	135.409100	54,163.64	208.370000	83,348.00	29,184.36	0.25
		Base	135.409100	54,163.64	208.370000	83,348.00	29,184.36	0.11
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000 Local	129.036000	64,518.00	140.610000	70,305.00	5,787.00	0.21
		Base	129.036000	64,518.00	140.610000	70,305.00	5,787.00	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000 Local	28.799200	57,598.40	26.170000	52,340.00	-5,258.40	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
			Base	28.799200	57,598.40	26.170000	52,340.00	-5,258.40	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0								
	3,200.000	Local		62.881763	201,221.64	62.220000	199,104.00	-2,117.64	0.60
		Base		62.881763	201,221.64	62.220000	199,104.00	-2,117.64	0.26
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	1,300.000	Local		39.357700	51,165.01	55.650000	72,345.00	21,179.99	0.22
		Base		39.357700	51,165.01	55.650000	72,345.00	21,179.99	0.09
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	200.000	Local		109.790000	21,958.00	114.360000	22,872.00	914.00	0.07
		Base		109.790000	21,958.00	114.360000	22,872.00	914.00	0.03
874080104	TAL EDUCATION GROUP ADR ADR								
	900.000	Local		25.550000	22,995.00	76.040000	68,436.00	45,441.00	0.21
		Base		25.550000	22,995.00	76.040000	68,436.00	45,441.00	0.09
87612E106	TARGET CORP COMMON STOCK USD.0833								
	400.000	Local		125.670000	50,268.00	157.420000	62,968.00	12,700.00	0.19
		Base		125.670000	50,268.00	157.420000	62,968.00	12,700.00	0.08
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001								
	100.000	Local		197.010000	19,701.00	219.240000	21,924.00	2,223.00	0.07
		Base		197.010000	19,701.00	219.240000	21,924.00	2,223.00	0.03
879369106	TELEFLEX INC COMMON STOCK USD1.0								
	100.000	Local		356.080000	35,608.00	340.420000	34,042.00	-1,566.00	0.10
		Base		356.080000	35,608.00	340.420000	34,042.00	-1,566.00	0.04
88160R101	TESLA INC COMMON STOCK USD.001								
	500.000	Local		57.642000	28,821.00	429.010000	214,505.00	185,684.00	0.64
		Base		57.642000	28,821.00	429.010000	214,505.00	185,684.00	0.28
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	8,100.000	Local		8.890000	72,009.00	9.010000	72,981.00	972.00	0.22
		Base		8.890000	72,009.00	9.010000	72,981.00	972.00	0.09
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	700.000	Local		79.762700	55,833.89	142.790000	99,953.00	44,119.11	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
		Base	79.762700	55,833.89	142.790000	99,953.00	44,119.11	0.13
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		400.000 Local	270.824650	108,329.86	441.520000	176,608.00	68,278.14	0.53
		Base	270.824650	108,329.86	441.520000	176,608.00	68,278.14	0.23
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		100.000 Local	428.020000	42,802.00	475.120000	47,512.00	4,710.00	0.14
		Base	428.020000	42,802.00	475.120000	47,512.00	4,710.00	0.06
90184L102	TWITTER INC COMMON STOCK USD.000005							
		1,700.000 Local	31.580000	53,686.00	44.500000	75,650.00	21,964.00	0.23
		Base	31.580000	53,686.00	44.500000	75,650.00	21,964.00	0.10
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		700.000 Local	83.240000	58,268.00	59.480000	41,636.00	-16,632.00	0.12
		Base	83.240000	58,268.00	59.480000	41,636.00	-16,632.00	0.05
902653104	UDR INC REIT USD.01							
		2,100.000 Local	46.156314	96,928.26	32.610000	68,481.00	-28,447.26	0.21
		Base	46.156314	96,928.26	32.610000	68,481.00	-28,447.26	0.09
902681105	UGI CORP COMMON STOCK							
		1,400.000 Local	43.420000	60,788.00	32.980000	46,172.00	-14,616.00	0.14
		Base	43.420000	60,788.00	32.980000	46,172.00	-14,616.00	0.06
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000 Local	52.557100	99,858.49	35.850000	68,115.00	-31,743.49	0.20
		Base	52.557100	99,858.49	35.850000	68,115.00	-31,743.49	0.09
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		700.000 Local	30.010000	21,007.00	36.480000	25,536.00	4,529.00	0.08
		Base	30.010000	21,007.00	36.480000	25,536.00	4,529.00	0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000 Local	111.116700	55,558.35	196.870000	98,435.00	42,876.65	0.30
		Base	111.116700	55,558.35	196.870000	98,435.00	42,876.65	0.13
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		800.000 Local	95.844325	76,675.46	166.630000	133,304.00	56,628.54	0.40

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		Base	95.844325	76,675.46	166.630000	133,304.00	56,628.54	0.17
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,000.000 Local	196.455040	196,455.04	311.770000	311,770.00	115,314.96	0.94
		Base	196.455040	196,455.04	311.770000	311,770.00	115,314.96	0.40
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		900.000 Local	56.206000	50,585.40	43.320000	38,988.00	-11,597.40	0.12
		Base	56.206000	50,585.40	43.320000	38,988.00	-11,597.40	0.05
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
		200.000 Local	234.510000	46,902.00	281.190000	56,238.00	9,336.00	0.17
		Base	234.510000	46,902.00	281.190000	56,238.00	9,336.00	0.07
92276F100	VENTAS INC REIT USD.25							
		900.000 Local	61.946100	55,751.49	41.960000	37,764.00	-17,987.49	0.11
		Base	61.946100	55,751.49	41.960000	37,764.00	-17,987.49	0.05
92339V100	VEREIT INC REIT USD.01							
		9,100.000 Local	6.480000	58,968.00	6.500000	59,150.00	182.00	0.18
		Base	6.480000	58,968.00	6.500000	59,150.00	182.00	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		1,900.000 Local	47.725605	90,678.65	59.490000	113,031.00	22,352.35	0.34
		Base	47.725605	90,678.65	59.490000	113,031.00	22,352.35	0.14
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		400.000 Local	219.720000	87,888.00	272.120000	108,848.00	20,960.00	0.33
		Base	219.720000	87,888.00	272.120000	108,848.00	20,960.00	0.14
925652109	VICI PROPERTIES INC REIT USD.01							
		1,500.000 Local	24.790000	37,185.00	23.370000	35,055.00	-2,130.00	0.11
		Base	24.790000	37,185.00	23.370000	35,055.00	-2,130.00	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		700.000 Local	92.633200	64,843.24	199.970000	139,979.00	75,135.76	0.42
		Base	92.633200	64,843.24	199.970000	139,979.00	75,135.76	0.18
92840M102	VISTRA CORP COMMON STOCK USD.01							
		2,900.000 Local	24.010000	69,629.00	18.860000	54,694.00	-14,935.00	0.16

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		Base	24.010000	69,629.00	18.860000	54,694.00	-14,935.00	0.07
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000 Local	75.654118	83,219.53	33.710000	37,081.00	-46,138.53	0.11
		Base	75.654118	83,219.53	33.710000	37,081.00	-46,138.53	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		300.000 Local	128.427500	38,528.25	135.540000	40,662.00	2,133.75	0.12
		Base	128.427500	38,528.25	135.540000	40,662.00	2,133.75	0.05
92936U109	WP CAREY INC REIT USD.001							
		400.000 Local	85.053325	34,021.33	65.160000	26,064.00	-7,957.33	0.08
		Base	85.053325	34,021.33	65.160000	26,064.00	-7,957.33	0.03
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,100.000 Local	62.003318	68,203.65	96.900000	106,590.00	38,386.35	0.32
		Base	62.003318	68,203.65	96.900000	106,590.00	38,386.35	0.14
931142103	WALMART INC COMMON STOCK USD.1							
		8,100.000 Local	93.633538	758,431.66	139.910000	1,133,271.00	374,839.34	3.40
		Base	93.633538	758,431.66	139.910000	1,133,271.00	374,839.34	1.45
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,800.000 Local	68.049681	326,638.47	35.920000	172,416.00	-154,222.47	0.52
		Base	68.049681	326,638.47	35.920000	172,416.00	-154,222.47	0.22
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		2,100.000 Local	55.405100	116,350.71	23.510000	49,371.00	-66,979.71	0.15
		Base	55.405100	116,350.71	23.510000	49,371.00	-66,979.71	0.06
95040Q104	WELLTOWER INC REIT USD1.0							
		1,900.000 Local	55.029863	104,556.74	55.090000	104,671.00	114.26	0.31
		Base	55.029863	104,556.74	55.090000	104,671.00	114.26	0.13
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		100.000 Local	217.740000	21,774.00	274.900000	27,490.00	5,716.00	0.08
		Base	217.740000	21,774.00	274.900000	27,490.00	5,716.00	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000 Local	32.993500	122,075.95	28.520000	105,524.00	-16,551.95	0.32

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		Base	32.993500	122,075.95	28.520000	105,524.00	-16,551.95	0.14
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		2,100.000 Local	30.396200	63,832.02	19.650000	41,265.00	-22,567.02	0.12
		Base	30.396200	63,832.02	19.650000	41,265.00	-22,567.02	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	44.825500	98,616.10	69.010000	151,822.00	53,205.90	0.46
		Base	44.825500	98,616.10	69.010000	151,822.00	53,205.90	0.19
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		900.000 Local	39.610000	35,649.00	52.950000	47,655.00	12,006.00	0.14
		Base	39.610000	35,649.00	52.950000	47,655.00	12,006.00	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	118.268900	35,480.67	136.140000	40,842.00	5,361.33	0.12
		Base	118.268900	35,480.67	136.140000	40,842.00	5,361.33	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01							
		500.000 Local	134.180000	67,090.00	165.370000	82,685.00	15,595.00	0.25
		Base	134.180000	67,090.00	165.370000	82,685.00	15,595.00	0.11
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001							
		1,800.000 Local	37.240000	67,032.00	29.920000	53,856.00	-13,176.00	0.16
		Base	37.240000	67,032.00	29.920000	53,856.00	-13,176.00	0.07
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001							
		100.000 Local	391.500000	39,150.00	470.110000	47,011.00	7,861.00	0.14
		Base	391.500000	39,150.00	470.110000	47,011.00	7,861.00	0.06
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		393.000 Local	159.262875	62,590.31	137.000000	53,841.00	-8,749.31	0.16
		Base	159.262875	62,590.31	137.000000	53,841.00	-8,749.31	0.07
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000 Local	2.858485	56,254.99	2.939965	57,858.51	1,603.52	0.17
		Base	2.858485	56,254.99	2.939965	57,858.51	1,603.52	0.07
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		3,700.000 Local	8.197643	30,331.28	11.050000	40,885.00	10,553.72	0.12

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	8.197643	30,331.28	11.050000	40,885.00	10,553.72	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
		200.000 Local	187.680000	37,536.00	206.300000	41,260.00	3,724.00	0.12
		Base	187.680000	37,536.00	206.300000	41,260.00	3,724.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		400.000 Local	120.705000	48,282.00	225.990000	90,396.00	42,114.00	0.27
		Base	120.705000	48,282.00	225.990000	90,396.00	42,114.00	0.12
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000 Local	75.926200	30,370.48	102.030000	40,812.00	10,441.52	0.12
		Base	75.926200	30,370.48	102.030000	40,812.00	10,441.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,000.000 Local	161.740000	161,740.00	238.130000	238,130.00	76,390.00	0.71
		Base	161.740000	161,740.00	238.130000	238,130.00	76,390.00	0.31
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002							
		600.000 Local	33.570000	20,142.00	39.700000	23,820.00	3,678.00	0.07
		Base	33.570000	20,142.00	39.700000	23,820.00	3,678.00	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,200.000 Local	84.125600	100,950.72	103.920000	124,704.00	23,753.28	0.37
		Base	84.125600	100,950.72	103.920000	124,704.00	23,753.28	0.16
H1467J104	CHUBB LTD COMMON STOCK							
		300.000 Local	137.678600	41,303.58	116.120000	34,836.00	-6,467.58	0.10
		Base	137.678600	41,303.58	116.120000	34,836.00	-6,467.58	0.04
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		1,000.000 Local	109.942710	109,942.71	120.340000	120,340.00	10,397.29	0.36
		Base	109.942710	109,942.71	120.340000	120,340.00	10,397.29	0.15
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		700.000 Local	133.272400	93,290.68	103.420000	72,394.00	-20,896.68	0.22
		Base	133.272400	93,290.68	103.420000	72,394.00	-20,896.68	0.09
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		400.000 Local	143.892000	57,556.80	254.850000	101,940.00	44,383.20	0.31

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	143.892000	57,556.80	254.850000	101,940.00	44,383.20	0.13
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	800.000	Local		106.585000	85,268.00	124.810000	99,848.00	14,580.00	0.30
		Base		106.585000	85,268.00	124.810000	99,848.00	14,580.00	0.13
US DOLLAR Total									
	540,755.000	Local			26,736,626.21		32,159,031.62	5,422,405.41	96.50
		Base			26,736,626.21		32,159,031.62	5,422,405.41	41.25
YUAN RENMINBI								Exchange Rate:	6.810600
BD5CFF901	HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0								
	149,500.000	Local		5.282796	789,778.02	5.280000	789,360.00	-418.02	32.90
		Base		0.746400	111,586.82	0.775262	115,901.68	4,314.86	0.15
BF2DZL902	NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0								
	7,930.000	Local		45.884658	363,865.34	44.810000	355,343.30	-8,522.04	14.81
		Base		6.482990	51,410.11	6.579450	52,175.04	764.93	0.07
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
	700.000	Local		1,138.033186	796,623.23	1,668.500000	1,167,950.00	371,326.77	48.68
		Base		161.813329	113,269.33	244.985757	171,490.03	58,220.70	0.22
YUAN RENMINBI Total									
	158,130.000	Local			1,950,266.59		2,312,653.30	362,386.71	96.39
		Base			276,266.26		339,566.75	63,300.49	0.44
EQUITY Total									
	8,213,765.000	Base			71,067,598.84		76,649,057.12	5,581,458.28	98.31

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		62,063,375.880	Base	72,379,027.34		77,960,581.87	5,581,554.53	99.99

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.396161

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
ADI1JX7X9	SPI 200 FUTURES DEC20 XSFE 20201217						17 Dec 2020			
1.000		25.000	Local 145,050.00	148,029.78	5,802.000000	-2,979.78		345.22	-3,325.00	
			Base 103,892.03		4,155.681186	-2,134.27		247.26	-2,381.53	0.00

AUSTRALIAN DOLLAR Total

1.000		25.000	Local 145,050.00	148,029.78		-2,979.78		345.22	-3,325.00	
			Base			-2,134.27		247.26	-2,381.53	0.00

EURO CURRENCY

Exchange Rate: 0.852915

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI17F4V8	EURO STOXX 50 DEC20 XEUR 20201218						18 Dec 2020			
10.000		100.000	Local 319,400.00	332,479.20	3,194.000000	-13,079.20		-12,179.20	-900.00	
			Base 374,480.46		3,744.804582	-15,334.71		-14,279.50	-1,055.21	0.00

GERMANY Total

10.000		100.000	Local 319,400.00	332,479.20		-13,079.20		-12,179.20	-900.00	
			Base			-15,334.71		-14,279.50	-1,055.21	0.00

EURO CURRENCY Total

10.000		100.000	Local 319,400.00	332,479.20		-13,079.20		-12,179.20	-900.00	
			Base			-15,334.71		-14,279.50	-1,055.21	0.00

POUND STERLING

Exchange Rate: 0.774984

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
ADI1HV863	FTSE 100 IDX FUT DEC20 IFLL 20201218						18 Dec 2020			
1.000		10.000	Local 58,415.00	60,616.75	5,841.500000	-2,201.75		-1,906.75	-295.00	
			Base 75,375.75		7,537.574969	-2,841.03		-2,460.37	-380.66	0.00

POUND STERLING Total

1.000		10.000	Local 58,415.00	60,616.75		-2,201.75		-1,906.75	-295.00	
			Base			-2,841.03		-2,460.37	-380.66	0.00

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Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
US DOLLAR										Exchange Rate: 1.000000
ADI1FRJ70	S+P500 EMINI FUT DEC20 XCME 20201218						18 Dec 2020			
2.000		100.000	Local 335,200.00	337,232.36	3,352.000000	-2,032.36		-3,862.36	1,830.00	
			Base 335,200.00		3,352.000000	-2,032.36		-3,862.36	1,830.00	0.00
ADI1M38N2	MSCI EMGMKT DEC20 IFUS 20201218						18 Dec 2020			
3.000		150.000	Local 163,275.00	167,168.07	1,088.500000	-3,893.07		-6,503.07	2,610.00	
			Base 163,275.00		1,088.500000	-3,893.07		-6,503.07	2,610.00	0.00
ADI1Q6CG1	NIKKEI 225 (CME) DEC20 XCME 20201210						10 Dec 2020			
1.000		5.000	Local 116,525.00	115,478.75	23,305.000000	1,046.25		2,021.25	-975.00	
			Base 116,525.00		23,305.000000	1,046.25		2,021.25	-975.00	0.00
US DOLLAR Total										
6.000		255.000	Local 615,000.00	619,879.18		-4,879.18		-8,344.18	3,465.00	
			Base			-4,879.18		-8,344.18	3,465.00	0.01
FUTURES LONG Total										
18.000		390.000	Base			-25,189.19		-24,836.79	-352.40	0.01

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total									
18.000	390.000	Base				-25,189.19	-24,836.79	-352.40	0.01

Holdings

As of: September 30, 2020



QS US SMLL CAP EQUITY CIF
 RUSSELL
 FUND: HBQ3
 View Date: October 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		351,384.850	Local	1.000000	351,384.85	1.000000	351,384.85	0.00	100.00
			Base	1.000000	351,384.85	1.000000	351,384.85	0.00	100.00
US DOLLAR Total									
		351,384.850	Local		351,384.85		351,384.85	0.00	100.00
			Base		351,384.85		351,384.85	0.00	100.00
CASH Total									
		351,384.850	Base		351,384.85		351,384.85	0.00	100.00

Holdings

QS US SMLL CAP EQUITY CIF

RUSSELL

FUND: HBQ3



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		351,384.850	Base	351,384.85		351,384.85	0.00	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
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
CASH - BROKER HB5F20000402: RIVER MERC LC SMA2		3,000.00 3,000.00	0.00 0.00	3,000.00 3,000.00	0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000402: RIVER MERC LC SMA2		-716,594.89 -716,594.89	0.00 0.00	-716,594.89 -716,594.89	-0.19	0.00 0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000002: RIVER & MER LONG CR		-19,221.54 -19,221.54	0.00 0.00	-19,221.54 -19,221.54	-0.01	0.00 0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES HB5F20000002: RIVER & MER LONG CR		-4,000.16 -4,000.16	0.00 0.00	-4,000.16 -4,000.16	0.00	0.00 0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-13,814.74 -13,814.74	0.00 0.00	-13,814.74 -13,814.74	0.00	0.00 0.00
CASH HB5F20000402: RIVER MERC LC SMA2		-33.85 -33.85	0.00 0.00	-33.85 -33.85	0.00	0.00 0.00
VAR MARGIN ON SWAPS HB5F20000402: RIVER MERC LC SMA2		-14,762.37 -14,762.37	0.00 0.00	-14,762.37 -14,762.37	0.00	0.00 0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-4,644.27 -4,644.27	0.00 0.00	-4,644.27 -4,644.27	0.00	0.00 0.00

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,989.170 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000402: RIVER MERC LC SMA2	100.0000	66,989.17	5.99	66,989.17		0.00
	100.0000	66,989.17	5.99	66,989.17	0.02	0.00
2,987,705.520 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	2,987,705.52	71.22	2,987,705.52		0.00
	100.0000	2,987,705.52	71.22	2,987,705.52	0.79	0.00
57,000.000 MS ICE CCP COLLAT 999G94142 VAR RT 01/01/2049 DD 02/19/13 HB5F20000402: RIVER MERC LC SMA2	100.0000	57,000.00	0.44	57,000.00		0.00
	100.0000	57,000.00	0.44	57,000.00	0.02	0.00
11,009.764 PIMCO FDS 72201P613 SHORT TERM FLTG NAV PORT II HB5F20000402: RIVER MERC LC SMA2	10.0150	110,262.79	9.69	110,262.79		0.00
	10.0150	110,262.79	9.69	110,262.79	0.03	0.00
32,000.000 CASH COLLATERAL HELD AT MORGAN 999782683 STANLEY HB5F20000402: RIVER MERC LC SMA2	1.0000	32,000.00	0.00	32,000.00		0.00
	1.0000	32,000.00	0.00	32,000.00	0.01	0.00
SUBTOTAL UNITED STATES		2,483,885.66	87.34	2,483,885.66		0.00
		2,483,885.66	87.34	2,483,885.66	0.67	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,483,885.66	87.34	2,483,885.66		0.00
		2,483,885.66	87.34	2,483,885.66	0.67	0.00
TOTAL CASH & CASH EQUIVALENTS		2,483,885.66	87.34	2,483,885.66	0.67	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
BRITISH VIRGIN ISLANDS						
200,000.000 TSMC GLOBAL LTD 144A 872882AG0 1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	98.0004	198,167.41	22.92	196,000.89		-2,166.52
	98.0004	198,167.41	22.92	196,000.89	0.05	-2,166.52
JAPAN						

Shares/Par Security ID Description Link Ref	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 SUMITOMO MITSUI FINANCIAL GROU 86562MBZ2 2.142% 09/23/2030 DD 09/23/20 HB5F20000402: RIVER MERC LC SMA2	98.5354 98.5354	200,000.00 200,000.00	95.20 95.20	197,070.84 197,070.84	0.05	-2,929.16 -2,929.16
200,000.000 MIZUHO FINANCIAL GROUP INC 60687YBL2 VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	99.3268 99.3268	200,000.00 200,000.00	252.77 252.77	198,653.58 198,653.58	0.05	-1,346.42 -1,346.42
SUBTOTAL JAPAN		400,000.00	347.97	395,724.42		-4,275.58
		400,000.00	347.97	395,724.42	0.10	-4,275.58
UNITED ARAB EMIRATES						
100,000.000 ABU DHABI GOVERNMENT INTE 144A 29135LAN0 2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	96.6250 96.6250	100,000.00 100,000.00	217.50 217.50	96,625.00 96,625.00	0.03	-3,375.00 -3,375.00
UNITED KINGDOM						
200,000.000 VODAFONE GROUP PLC 92857WBU3 4.250% 09/17/2050 DD 09/17/19 HB5F20000402: RIVER MERC LC SMA2	115.9811 115.9811	238,672.83 238,672.83	330.55 330.55	231,962.15 231,962.15	0.06	-6,710.68 -6,710.68
100,000.000 VMED O2 UK FINANCING I PL 144A 92858RAA8 4.250% 01/31/2031 DD 09/24/20 HB5F20000402: RIVER MERC LC SMA2	101.7500 101.7500	100,000.00 100,000.00	82.67 82.67	101,750.00 101,750.00	0.03	1,750.00 1,750.00
SUBTOTAL UNITED KINGDOM		338,672.83	413.22	333,712.15		-4,960.68
		338,672.83	413.22	333,712.15	0.09	-4,960.68
UNITED STATES						
1,600,000.000 CCP_CD_X. SP UL CDX.NA.IG.34 CM NA9QJVM70 1.000% 00BPS 2025 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0J5G6	0.6895 0.6895	26,154.96 26,154.96	444.44 444.44	11,032.00 11,032.00	0.00	-15,122.96 -15,122.96
-1,600,000.000 CCP_CD_X._SP UL CDX.NA.IG.34 CM NA9QJVM88 REC 100BPS 2025 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0J5G6	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
200,000.000	CCP_CD. SP UL CDX.NA.IG.35_V1	2.0841	4,823.01	55.56	4,168.20		-654.81
	NA9QKBYV6 REC 100BPS 2025 DEC 20	2.0841	4,823.01	55.56	4,168.20	0.00	-654.81
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JJ30						
-200,000.000	CCP_CD. SP UL CDX.NA.IG.35_V1	0.0000	-0.01	0.00	0.00		0.01
	NA9QKBYW4 REC 100BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JJ30						
100,000.000	BAT CAPITAL CORP	99.6455	100,000.00	45.42	99,645.50		-354.50
	05526DBS3 2.726% 03/25/2031 DD 09/25/20	99.6455	100,000.00	45.42	99,645.50	0.03	-354.50
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY ARKANSAS LLC	100.9201	99,605.00	147.20	100,920.08		1,315.08
	29366MAB4 2.650% 06/15/2051 DD 09/11/20	100.9201	99,605.00	147.20	100,920.08	0.03	1,315.08
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FLORIDA ST BRD OF ADMIN FIN CO	101.2880	100,000.00	89.70	101,288.00		1,288.00
	341271AF1 2.154% 07/01/2030 DD 09/16/20	101.2880	100,000.00	89.70	101,288.00	0.03	1,288.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GILEAD SCIENCES INC	99.8261	99,761.06	4.58	99,826.14		65.08
	375558BY8 1.650% 10/01/2030 DD 09/30/20	99.8261	99,761.06	4.58	99,826.14	0.03	65.08
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HOST HOTELS & RESORTS LP	95.7210	99,596.53	398.56	95,721.03		-3,875.50
	44107TAZ9 3.500% 09/15/2030 DD 08/20/20	95.7210	99,596.53	398.56	95,721.03	0.03	-3,875.50
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NVR INC	107.9827	108,302.72	1,224.93	107,982.68		-320.04
	62944TAF2 3.000% 05/15/2030 DD 05/04/20	107.9827	108,302.72	1,224.93	107,982.68	0.03	-320.04
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NUTRITION & BIOSCIENCES I 144A	101.1982	99,994.30	136.20	101,198.22		1,203.92
	67079BAE0 3.268% 11/15/2040 DD 09/16/20	101.1982	99,994.30	136.20	101,198.22	0.03	1,203.92
	HB5F20000402: RIVER MERC LC SMA2						

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 PIEDMONT OPERATING PARTNERSHIP 720198AE0 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	97.9625 97.9625	98,585.15 98,585.15	428.75 428.75	97,962.54 97,962.54	0.03	-622.61 -622.61
100,000.000 T-MOBILE USA INC 144A 87264ABM6 3.300% 02/15/2051 DD 10/06/20 HB5F20000402: RIVER MERC LC SMA2	99.0710 99.0710	99,793.00 99,793.00	0.00 0.00	99,071.00 99,071.00	0.03	-722.00 -722.00
640,000.000 U S TREASURY BOND 912810SN9 1.250% 05/15/2050 DD 05/15/20 HB5F20000402: RIVER MERC LC SMA2	95.0625 95.0625	613,780.15 613,780.15	3,021.74 3,021.74	608,400.00 608,400.00	0.16	-5,380.15 -5,380.15
100,000.000 HYATT HOTELS CORP 448579AK8 VAR RT 09/01/2022 DD 09/01/20 HB5F20000402: RIVER MERC LC SMA2	100.1343 100.1343	100,000.00 100,000.00	270.50 270.50	100,134.33 100,134.33	0.03	134.33 134.33
4,475,000.000 U S TREASURY BD PRIN STRIP 912803FG3 0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	65.2095 65.2095	2,774,669.56 2,774,669.56	0.00 0.00	2,918,124.77 2,918,124.77	0.77	143,455.21 143,455.21
240,403.000 ISHARES LONG-TERM CORPORATE 464289511 HB5F20000002: RIVER & MER LONG CR	70.4100 70.4100	16,028,384.20 16,028,384.20	0.00 0.00	16,926,775.23 16,926,775.23	4.49	898,391.03 898,391.03
0.000 PIMCO LNG-TRM CRDT BND-INS 72201P647 HB5F20000002: RIVER & MER LONG CR	0.0000 0.0000	0.00 0.00	18,597.92 18,597.92	0.00 0.00	0.00	0.00 0.00
7,177,540.885 PIMCO FDS LONG DURATION CORP 72201P878 BD PORTFOLIO HB5F20000402: RIVER MERC LC SMA2	13.4100 13.4100	98,135,307.28 98,135,307.28	0.00 0.00	96,250,823.27 96,250,823.27	25.53	-1,884,484.01 -1,884,484.01
3,468,197.585 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: RIVER & MER LONG CR	11.8800 11.8800	37,054,537.70 37,054,537.70	108,877.63 108,877.63	41,202,187.31 41,202,187.31	10.93	4,147,649.61 4,147,649.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
158,159.000 VANGUARD LONG-TERM CORP BOND	106.8800	16,033,979.77	0.00	16,904,033.92		870,054.15
92206C813 HB5F20000002: RIVER & MER LONG CR	106.8800	16,033,979.77	0.00	16,904,033.92	4.48	870,054.15
SUBTOTAL UNITED STATES		171,677,274.37	133,743.13	175,829,294.22		4,152,019.85
		171,677,274.37	133,743.13	175,829,294.22	46.66	4,152,019.85
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		172,714,114.61	134,744.74	176,851,356.68		4,137,242.07
		172,714,114.61	134,744.74	176,851,356.68	46.93	4,137,242.07
TOTAL FIXED INCOME SECURITIES		172,714,114.61	134,744.74	176,851,356.68	46.93	4,137,242.07
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,741,237.389 WESTERN ASSET LONG DURATION R2	14.8100	89,700,908.00	0.00	99,837,725.73		10,136,817.73
41026E269 HB5F20000002: RIVER & MER LONG CR	14.8100	89,700,908.00	0.00	99,837,725.73	26.48	10,136,817.73
8,850,874.759 WILMINGTON TR COLLECTIVE INVT	11.0600	90,390,016.15	0.00	97,890,674.83		7,500,658.68
97182E477 SLC MGMT U S LONG CR FD FEE CL	11.0600	90,390,016.15	0.00	97,890,674.83	25.96	7,500,658.68
HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES		180,090,924.15	0.00	197,728,400.56		17,637,476.41
		180,090,924.15	0.00	197,728,400.56	52.44	17,637,476.41
TOTAL EQUITY U.S. DOLLAR		180,090,924.15	0.00	197,728,400.56		17,637,476.41
		180,090,924.15	0.00	197,728,400.56	52.44	17,637,476.41
TOTAL EQUITY		180,090,924.15	0.00	197,728,400.56	52.44	17,637,476.41
FUTURES CONTRACTS						
U.S. DOLLAR						
UNITED STATES						
-48.000 US 5YR NOTE FUTURE (CBT)	126.0313	0.00	0.00	1,874.98		1,874.98
99F183L0A EXP DEC 20	126.0313	0.00	0.00	1,874.98	0.00	1,874.98
HB5F20000402: RIVER MERC LC SMA2						



HBT RIVER & MER LC - HB5G20000000

Asset and Accrual Detail - By Asset type

9/30/2020

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>355,288,924.42</u>	<u>134,832.08</u>	<u>377,065,517.88</u>	<u>100.04</u>	<u>21,776,593.46</u>
NET ASSETS - BASE:				<u>377,200,349.96</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
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,559.81	0.00	-5,559.81		0.00
		-5,559.81	0.00	-5,559.81	0.00	0.00
REBATE RECEIVABLE		2,997.84	0.00	2,997.84		0.00
		2,997.84	0.00	2,997.84	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-634,624.72	0.00	-634,624.72		0.00
		-634,624.72	0.00	-634,624.72	-0.29	0.00
PAYABLE FOR TRUSTEE FEES		-10,909.47	0.00	-10,909.47		0.00
		-10,909.47	0.00	-10,909.47	0.00	0.00
MSC PAYABLE - CLASS C2		-142,330.45	0.00	-142,330.45		0.00
		-142,330.45	0.00	-142,330.45	-0.06	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		1,318,709.04	0.00	1,318,709.04		0.00
		1,318,709.04	0.00	1,318,709.04	0.60	0.00
5,172,927.240 DREYFUS TREAS & AGY CSH CSH MG	100.0000	5,172,927.24	42.96	5,172,927.24		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	5,172,927.24	42.96	5,172,927.24	2.35	0.00

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		5,696,409.67	42.96	5,696,409.67		0.00
		5,696,409.67	42.96	5,696,409.67	2.60	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		5,696,409.67	42.96	5,696,409.67		0.00
		5,696,409.67	42.96	5,696,409.67	2.60	0.00
TOTAL CASH & CASH EQUIVALENTS		5,696,409.67	42.96	5,696,409.67	2.60	0.00
EQUITY						
U.S. DOLLAR						
BERMUDA						
179,947.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	12.8200 12.8200	1,887,786.26 1,887,786.26	0.00 0.00	2,306,920.54 2,306,920.54		419,134.28 419,134.28
					1.05	
CANADA						
362,300.000 BAYTEX ENERGY CORP 07317Q105	0.3526 0.3526	511,733.00 511,733.00	0.00 0.00	127,746.98 127,746.98		-383,986.02 -383,986.02
					0.06	
113,155.000 SUNOPTA INC 8676EP108	7.4200 7.4200	351,436.99 351,436.99	0.00 0.00	839,610.10 839,610.10		488,173.11 488,173.11
					0.38	
642,530.000 WESTPORT FUEL SYSTEMS INC 960908309	1.6300 1.6300	1,102,311.51 1,102,311.51	0.00 0.00	1,047,323.90 1,047,323.90		-54,987.61 -54,987.61
					0.48	
SUBTOTAL CANADA		1,965,481.50	0.00	2,014,680.98		49,199.48
		1,965,481.50	0.00	2,014,680.98	0.92	49,199.48
CAYMAN ISLANDS						
6,030.000 FABRINET G3323L100	63.0300 63.0300	337,053.37 337,053.37	0.00 0.00	380,070.90 380,070.90		43,017.53 43,017.53
					0.17	

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,262.000 ICHOR HOLDINGS LTD G4740B105	21.5700 21.5700	600,258.74 600,258.74	0.00 0.00	631,181.34 631,181.34	 0.29	30,922.60 30,922.60
SUBTOTAL CAYMAN ISLANDS		937,312.11	0.00	1,011,252.24		73,940.13
		937,312.11	0.00	1,011,252.24	0.46	73,940.13
ISRAEL						
141,173.000 CERAGON NETWORKS LTD M22013102	2.4900 2.4900	340,948.40 340,948.40	0.00 0.00	351,520.77 351,520.77	 0.16	10,572.37 10,572.37
MARSHALL ISLANDS						
134,598.000 DORIAN LPG LTD Y2106R110	8.0100 8.0100	910,207.40 910,207.40	0.00 0.00	1,078,129.98 1,078,129.98	 0.49	167,922.58 167,922.58
140,539.000 NAVIGATOR HOLDINGS LTD Y62132108	8.3600 8.3600	1,576,016.51 1,576,016.51	0.00 0.00	1,174,906.04 1,174,906.04	 0.53	-401,110.47 -401,110.47
66,019.000 TEEKAY LNG PARTNERS LP Y8564M105	10.5000 10.5000	981,134.28 981,134.28	0.00 0.00	693,199.50 693,199.50	 0.32	-287,934.78 -287,934.78
SUBTOTAL MARSHALL ISLANDS		3,467,358.19	0.00	2,946,235.52		-521,122.67
		3,467,358.19	0.00	2,946,235.52	1.34	-521,122.67
UNITED KINGDOM						
322,121.000 FERROGLOBE PLC G33856108	0.6690 0.6690	489,211.72 489,211.72	0.00 0.00	215,498.95 215,498.95	 0.10	-273,712.77 -273,712.77
UNITED STATES						

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,100.000 AAR CORP 000361105	18.8000 18.8000	601,782.09 601,782.09	0.00 0.00	565,880.00 565,880.00	 0.26	-35,902.09 -35,902.09
10,700.000 ABM INDUSTRIES INC 000957100	36.6600 36.6600	335,060.42 335,060.42	2,090.50 2,090.50	392,262.00 392,262.00	 0.18	57,201.58 57,201.58
205,370.000 A10 NETWORKS INC 002121101	6.3700 6.3700	1,183,497.17 1,183,497.17	0.00 0.00	1,308,206.90 1,308,206.90	 0.60	124,709.73 124,709.73
31,621.000 ACADIA HEALTHCARE CO INC 00404A109	29.4800 29.4800	973,360.62 973,360.62	0.00 0.00	932,187.08 932,187.08	 0.42	-41,173.54 -41,173.54
254,398.000 ACCURAY INC 004397105	2.4000 2.4000	927,743.72 927,743.72	0.00 0.00	610,555.20 610,555.20	 0.28	-317,188.52 -317,188.52
76,988.000 ADTRAN INC 00738A106	10.2550 10.2550	812,697.06 812,697.06	0.00 0.00	789,511.94 789,511.94	 0.36	-23,185.12 -23,185.12
26,640.000 AEGION CORP 00770F104	14.1300 14.1300	445,102.03 445,102.03	0.00 0.00	376,423.20 376,423.20	 0.17	-68,678.83 -68,678.83
22,038.000 ADVANCED ENERGY INDUSTRIES INC 007973100	62.9400 62.9400	1,163,600.25 1,163,600.25	0.00 0.00	1,387,071.72 1,387,071.72	 0.63	223,471.47 223,471.47
68,400.000 AIR LEASE CORP 00912X302	29.4200 29.4200	2,179,232.19 2,179,232.19	10,080.00 10,080.00	2,012,328.00 2,012,328.00	 0.92	-166,904.19 -166,904.19

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,100.000 ALASKA AIR GROUP INC 011659109	36.6300 36.6300	1,261,455.08 1,261,455.08	0.00 0.00	1,212,453.00 1,212,453.00	 0.55	-49,002.08 -49,002.08
43,800.000 ALEXANDER & BALDWIN INC 014491104	11.2100 11.2100	531,208.59 531,208.59	0.00 0.00	490,998.00 490,998.00	 0.22	-40,210.59 -40,210.59
81,083.000 ALLEGHENY TECHNOLOGIES INC 01741R102	8.7200 8.7200	1,009,784.12 1,009,784.12	0.00 0.00	707,043.76 707,043.76	 0.32	-302,740.36 -302,740.36
12,900.000 ALLEGIANT TRAVEL CO 01748X102	119.8000 119.8000	1,298,008.94 1,298,008.94	0.00 0.00	1,545,420.00 1,545,420.00	 0.70	247,411.06 247,411.06
6,432.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	8.1400 8.1400	85,087.40 85,087.40	0.00 0.00	52,356.48 52,356.48	 0.02	-32,730.92 -32,730.92
89,100.000 ALPHATEC HOLDINGS INC 02081G201	6.6400 6.6400	315,678.93 315,678.93	0.00 0.00	591,624.00 591,624.00	 0.27	275,945.07 275,945.07
56,373.000 AMERESCO INC 02361E108	33.4000 33.4000	818,662.07 818,662.07	0.00 0.00	1,882,858.20 1,882,858.20	 0.86	1,064,196.13 1,064,196.13
35,800.000 AMERICAN VANGUARD CORP 030371108	13.1400 13.1400	528,729.58 528,729.58	0.00 0.00	470,412.00 470,412.00	 0.21	-58,317.58 -58,317.58
19,149.000 AMERICAN WOODMARK CORP 030506109	78.5400 78.5400	1,331,046.73 1,331,046.73	0.00 0.00	1,503,962.46 1,503,962.46	 0.68	172,915.73 172,915.73

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,004.000 AMERICA'S CAR-MART INC/TX 03062T105	84.8800 84.8800	997,547.03 997,547.03	0.00 0.00	1,273,539.52 1,273,539.52	 0.58	275,992.49 275,992.49
121,003.000 AMKOR TECHNOLOGY INC 031652100	11.2000 11.2000	1,092,598.56 1,092,598.56	0.00 0.00	1,355,233.60 1,355,233.60	 0.62	262,635.04 262,635.04
65,169.000 AMTECH SYSTEMS INC 032332504	4.8900 4.8900	456,419.57 456,419.57	0.00 0.00	318,676.41 318,676.41	 0.14	-137,743.16 -137,743.16
22,120.000 ANGIODYNAMICS INC 03475V101	12.0600 12.0600	358,746.90 358,746.90	0.00 0.00	266,767.20 266,767.20	 0.12	-91,979.70 -91,979.70
127,500.000 ARCHROCK INC 03957W106	5.3800 5.3800	1,210,011.99 1,210,011.99	0.00 0.00	685,950.00 685,950.00	 0.31	-524,061.99 -524,061.99
38,936.000 ARCOSA INC 039653100	44.0900 44.0900	1,238,598.14 1,238,598.14	0.00 0.00	1,716,688.24 1,716,688.24	 0.78	478,090.10 478,090.10
84,785.000 ARMADA HOFFLER PROPERTIES INC 04208T108	9.2600 9.2600	1,365,713.69 1,365,713.69	9,194.35 9,194.35	785,109.10 785,109.10	 0.36	-580,604.59 -580,604.59
62,537.000 ASPEN AEROGELS INC 04523Y105	10.9500 10.9500	292,115.40 292,115.40	0.00 0.00	684,780.15 684,780.15	 0.31	392,664.75 392,664.75
11,692.000 ASTEC INDUSTRIES INC 046224101	54.2500 54.2500	396,849.14 396,849.14	0.00 0.00	634,291.00 634,291.00	 0.29	237,441.86 237,441.86

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,200.000 ASTRONICS CORP 046433108	7.7200 7.7200	1,573,942.86 1,573,942.86	0.00 0.00	464,744.00 464,744.00	 0.21	-1,109,198.86 -1,109,198.86
29,214.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	60.9000 60.9000	733,151.16 733,151.16	0.00 0.00	1,779,132.60 1,779,132.60	 0.81	1,045,981.44 1,045,981.44
125,958.000 AVAYA HOLDINGS CORP 05351X101	15.2000 15.2000	1,883,187.81 1,883,187.81	0.00 0.00	1,914,561.60 1,914,561.60	 0.87	31,373.79 31,373.79
33,968.000 AVIAT NETWORKS INC 05366Y201	21.9600 21.9600	445,767.10 445,767.10	0.00 0.00	745,937.28 745,937.28	 0.34	300,170.18 300,170.18
224,854.000 AVID TECHNOLOGY INC 05367P100	8.5600 8.5600	1,313,215.03 1,313,215.03	0.00 0.00	1,924,750.24 1,924,750.24	 0.88	611,535.21 611,535.21
18,848.000 AXOS FINANCIAL INC 05465C100	23.3100 23.3100	523,931.24 523,931.24	0.00 0.00	439,346.88 439,346.88	 0.20	-84,584.36 -84,584.36
74,298.000 B RILEY FINANCIAL INC 05580M108	25.0600 25.0600	1,378,937.13 1,378,937.13	0.00 0.00	1,861,907.88 1,861,907.88	 0.85	482,970.75 482,970.75
122,885.000 BEAZER HOMES USA INC 07556Q881	13.2000 13.2000	1,418,359.76 1,418,359.76	0.00 0.00	1,622,082.00 1,622,082.00	 0.74	203,722.24 203,722.24
29,900.000 BIOTELEMETRY INC 090672106	45.5800 45.5800	1,245,882.25 1,245,882.25	0.00 0.00	1,362,842.00 1,362,842.00	 0.62	116,959.75 116,959.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,293.000 BJ'S RESTAURANTS INC 09180C106	29.4400 29.4400	1,260,868.06 1,260,868.06	0.00 0.00	1,245,105.92 1,245,105.92	 0.57	-15,762.14 -15,762.14
84,172.000 BLOOM ENERGY CORP 093712107	17.9700 17.9700	683,768.84 683,768.84	0.00 0.00	1,512,570.84 1,512,570.84	 0.69	828,802.00 828,802.00
14,100.000 BOISE CASCADE CO 09739D100	39.9200 39.9200	622,512.85 622,512.85	0.00 0.00	562,872.00 562,872.00	 0.26	-59,640.85 -59,640.85
18,299.000 BUILDERS FIRSTSOURCE INC 12008R107	32.6200 32.6200	346,426.21 346,426.21	0.00 0.00	596,913.38 596,913.38	 0.27	250,487.17 250,487.17
43,608.000 CECO ENVIRONMENTAL CORP 125141101	7.2900 7.2900	342,299.62 342,299.62	0.00 0.00	317,902.32 317,902.32	 0.14	-24,397.30 -24,397.30
26,400.000 CTS CORP 126501105	22.0300 22.0300	566,877.79 566,877.79	952.00 952.00	581,592.00 581,592.00	 0.26	14,714.21 14,714.21
156,208.000 CALAMP CORP 128126109	7.1900 7.1900	1,586,888.24 1,586,888.24	0.00 0.00	1,123,135.52 1,123,135.52	 0.51	-463,752.72 -463,752.72
33,109.000 CAREDX INC 14167L103	37.9400 37.9400	724,166.13 724,166.13	0.00 0.00	1,256,155.46 1,256,155.46	 0.57	531,989.33 531,989.33
10,246.000 CARPENTER TECHNOLOGY CORP 144285103	18.1600 18.1600	357,744.87 357,744.87	0.00 0.00	186,067.36 186,067.36	 0.08	-171,677.51 -171,677.51

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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
291,220.000 CARROLS RESTAURANT GROUP INC 14574X104	6.4500 6.4500	1,962,928.20 1,962,928.20	0.00 0.00	1,878,369.00 1,878,369.00	 0.85	 -84,559.20
33,400.000 CARS.COM INC 14575E105	8.0800 8.0800	290,043.99 290,043.99	0.00 0.00	269,872.00 269,872.00	 0.12	 -20,171.99
322,255.000 CASTLIGHT HEALTH INC 14862Q100	1.1300 1.1300	874,300.87 874,300.87	0.00 0.00	364,148.15 364,148.15	 0.17	 -510,152.72
58,700.000 CATCHMARK TIMBER TRUST INC 14912Y202	8.9300 8.9300	537,980.54 537,980.54	0.00 0.00	524,191.00 524,191.00	 0.24	 -13,789.54
6,403.000 CAVCO INDUSTRIES INC 149568107	180.3100 180.3100	951,584.67 951,584.67	0.00 0.00	1,154,524.93 1,154,524.93	 0.53	 202,940.26
126,920.000 CENTURY ALUMINUM CO 156431108	7.1200 7.1200	855,876.12 855,876.12	0.00 0.00	903,670.40 903,670.40	 0.41	 47,794.28
66,900.000 CENTURY CASINOS INC 156492100	5.4800 5.4800	545,530.48 545,530.48	0.00 0.00	366,612.00 366,612.00	 0.17	 -178,918.48
19,715.000 CENTURY COMMUNITIES INC 156504300	42.3300 42.3300	443,995.52 443,995.52	0.00 0.00	834,535.95 834,535.95	 0.38	 390,540.43
54,600.000 CHEFS' WAREHOUSE INC/THE 163086101	14.5400 14.5400	791,760.58 791,760.58	0.00 0.00	793,884.00 793,884.00	 0.36	 2,123.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,600.000 CHUY'S HOLDINGS INC 171604101	19.5800 19.5800	1,016,505.43 1,016,505.43	0.00 0.00	1,245,288.00 1,245,288.00	 0.57	228,782.57 228,782.57
14,244.000 CIENA CORP 171779309	39.6900 39.6900	584,128.84 584,128.84	0.00 0.00	565,344.36 565,344.36	 0.26	-18,784.48 -18,784.48
184,248.000 CLEVELAND-CLIFFS INC 185899101	6.4200 6.4200	1,399,879.37 1,399,879.37	0.00 0.00	1,182,872.16 1,182,872.16	 0.54	-217,007.21 -217,007.21
117,500.000 CLOUDERA INC 18914U100	10.8900 10.8900	967,003.95 967,003.95	0.00 0.00	1,279,575.00 1,279,575.00	 0.58	312,571.05 312,571.05
47,922.000 COHU INC 192576106	17.1800 17.1800	736,880.32 736,880.32	0.00 0.00	823,299.96 823,299.96	 0.37	86,419.64 86,419.64
145,239.000 COMMERCIAL VEHICLE GROUP INC 202608105	6.5300 6.5300	763,776.10 763,776.10	0.00 0.00	948,410.67 948,410.67	 0.43	184,634.57 184,634.57
397,602.000 COMMUNITY HEALTH SYSTEMS INC 203668108	4.2200 4.2200	1,257,882.48 1,257,882.48	0.00 0.00	1,677,880.44 1,677,880.44	 0.76	419,997.96 419,997.96
148,207.000 COMSCORE INC 20564W105	2.0400 2.0400	623,251.77 623,251.77	0.00 0.00	302,342.28 302,342.28	 0.14	-320,909.49 -320,909.49
59,181.000 COMTECH TELECOMMUNICATIONS COR 205826209	14.0000 14.0000	926,798.32 926,798.32	0.00 0.00	828,534.00 828,534.00	 0.38	-98,264.32 -98,264.32

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,923.000 CONCRETE PUMPING HOLDINGS INC 206704108	3.5700 3.5700	354,189.81 354,189.81	0.00 0.00	342,445.11 342,445.11	 0.16	-11,744.70 -11,744.70
64,326.000 CONSTRUCTION PARTNERS INC 21044C107	18.2000 18.2000	981,730.63 981,730.63	0.00 0.00	1,170,733.20 1,170,733.20	 0.53	189,002.57 189,002.57
12,537.000 COOPER TIRE & RUBBER CO 216831107	31.7000 31.7000	318,632.49 318,632.49	0.00 0.00	397,422.90 397,422.90	 0.18	78,790.41 78,790.41
81,300.000 COVANTA HOLDING CORP 22282E102	7.7500 7.7500	876,904.47 876,904.47	6,240.00 6,240.00	630,075.00 630,075.00	 0.29	-246,829.47 -246,829.47
207,265.000 CROSS COUNTRY HEALTHCARE INC 227483104	6.4900 6.4900	1,964,485.99 1,964,485.99	0.00 0.00	1,345,149.85 1,345,149.85	 0.61	-619,336.14 -619,336.14
6,800.000 CUBIC CORP 229669106	58.1700 58.1700	310,793.79 310,793.79	0.00 0.00	395,556.00 395,556.00	 0.18	84,762.21 84,762.21
22,600.000 CUTERA INC 232109108	18.9700 18.9700	397,183.69 397,183.69	0.00 0.00	428,722.00 428,722.00	 0.20	31,538.31 31,538.31
97,341.000 DIGI INTERNATIONAL INC 253798102	15.6300 15.6300	1,310,836.13 1,310,836.13	0.00 0.00	1,521,439.83 1,521,439.83	 0.69	210,603.70 210,603.70
16,504.000 DUCOMMUN INC 264147109	32.9200 32.9200	623,765.62 623,765.62	0.00 0.00	543,311.68 543,311.68	 0.25	-80,453.94 -80,453.94

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
96,612.000 DZS INC 268211109	9.3700 9.3700	729,138.91 729,138.91	0.00 0.00	905,254.44 905,254.44	 0.41	176,115.53 176,115.53
58,960.000 EARTHSTONE ENERGY INC 27032D304	2.5900 2.5900	226,042.59 226,042.59	0.00 0.00	152,706.40 152,706.40	 0.07	-73,336.19 -73,336.19
15,700.000 EASTSIDE DISTILLING INC 277802302	1.1400 1.1400	67,724.55 67,724.55	0.00 0.00	17,898.00 17,898.00	 0.01	-49,826.55 -49,826.55
51,000.000 EBIX INC 278715206	20.6000 20.6000	1,710,997.01 1,710,997.01	0.00 0.00	1,050,600.00 1,050,600.00	 0.48	-660,397.01 -660,397.01
14,718.000 EMERGENT BIOSOLUTIONS INC 29089Q105	103.3300 103.3300	749,562.72 749,562.72	0.00 0.00	1,520,810.94 1,520,810.94	 0.69	771,248.22 771,248.22
17,500.000 ENCORE WIRE CORP 292562105	46.4200 46.4200	810,197.16 810,197.16	0.00 0.00	812,350.00 812,350.00	 0.37	2,152.84 2,152.84
15,200.000 ENPRO INDUSTRIES INC 29355X107	56.4100 56.4100	747,261.78 747,261.78	0.00 0.00	857,432.00 857,432.00	 0.39	110,170.22 110,170.22
18,124.000 ETHAN ALLEN INTERIORS INC 297602104	13.5400 13.5400	261,822.30 261,822.30	0.00 0.00	245,398.96 245,398.96	 0.11	-16,423.34 -16,423.34
41,421.000 EVENTBRITE INC 29975E109	10.8500 10.8500	548,790.71 548,790.71	0.00 0.00	449,417.85 449,417.85	 0.20	-99,372.86 -99,372.86

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23,100.000 EVERCORE INC 29977A105	65.4600 65.4600	1,613,243.98 1,613,243.98	0.00 0.00	1,512,126.00 1,512,126.00	0.69	-101,117.98 -101,117.98
86,400.000 EVOLENT HEALTH INC 30050B101	12.4100 12.4100	635,177.54 635,177.54	0.00 0.00	1,072,224.00 1,072,224.00	0.49	437,046.46 437,046.46
89,642.000 FERRO CORP 315405100	12.4000 12.4000	985,164.74 985,164.74	0.00 0.00	1,111,560.80 1,111,560.80	0.51	126,396.06 126,396.06
33,547.000 FIRST FOUNDATION INC 32026V104	13.0700 13.0700	548,580.35 548,580.35	0.00 0.00	438,459.29 438,459.29	0.20	-110,121.06 -110,121.06
89,965.000 FLEXION THERAPEUTICS INC 33938J106	10.4100 10.4100	1,133,926.11 1,133,926.11	0.00 0.00	936,535.65 936,535.65	0.43	-197,390.46 -197,390.46
45,598.000 FORMFACTOR INC 346375108	24.9300 24.9300	652,537.30 652,537.30	0.00 0.00	1,136,758.14 1,136,758.14	0.52	484,220.84 484,220.84
18,057.000 FORTRESS TRANSPORTATION AND IN 34960P101	17.1300 17.1300	300,390.09 300,390.09	0.00 0.00	309,316.41 309,316.41	0.14	8,926.32 8,926.32
134,817.000 FORTERRA INC 34960W106	11.8200 11.8200	711,894.34 711,894.34	0.00 0.00	1,593,536.94 1,593,536.94	0.72	881,642.60 881,642.60
88,742.000 FREQUENCY ELECTRONICS INC 358010106	10.1100 10.1100	893,574.40 893,574.40	0.00 0.00	897,181.62 897,181.62	0.41	3,607.22 3,607.22

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31,200.000 FRONTDOOR INC 35905A109	38.9100 38.9100	1,022,577.29 1,022,577.29	0.00 0.00	1,213,992.00 1,213,992.00	0.55	191,414.71 191,414.71
80,924.000 GP STRATEGIES CORP 36225V104	9.6400 9.6400	1,047,359.40 1,047,359.40	0.00 0.00	780,107.36 780,107.36	0.35	-267,252.04 -267,252.04
9,000.000 GENCOR INDUSTRIES INC 368678108	11.0300 11.0300	95,614.61 95,614.61	0.00 0.00	99,270.00 99,270.00	0.05	3,655.39 3,655.39
74,281.000 GENERAL FINANCE CORP 369822101	6.3300 6.3300	609,357.89 609,357.89	0.00 0.00	470,198.73 470,198.73	0.21	-139,159.16 -139,159.16
13,900.000 GIBRALTAR INDUSTRIES INC 374689107	65.1400 65.1400	620,972.63 620,972.63	0.00 0.00	905,446.00 905,446.00	0.41	284,473.37 284,473.37
66,827.000 P H GLATFELTER CO 377316104	13.7700 13.7700	951,869.07 951,869.07	0.00 0.00	920,207.79 920,207.79	0.42	-31,661.28 -31,661.28
17,984.000 GREAT LAKES DREDGE & DOCK CORP 390607109	9.5100 9.5100	60,606.05 60,606.05	0.00 0.00	171,027.84 171,027.84	0.08	110,421.79 110,421.79
49,938.000 GRIFFON CORP 398433102	19.5400 19.5400	763,806.20 763,806.20	0.00 0.00	975,788.52 975,788.52	0.44	211,982.32 211,982.32
24,329.000 HCI GROUP INC 40416E103	49.2900 49.2900	941,052.01 941,052.01	0.00 0.00	1,199,176.41 1,199,176.41	0.55	258,124.40 258,124.40

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42,951.000 HAYNES INTERNATIONAL INC 420877201	17.0900 17.0900	940,224.53 940,224.53	0.00 0.00	734,032.59 734,032.59	0.33	-206,191.94 -206,191.94
50,121.000 HERC HOLDINGS INC 42704L104	39.6100 39.6100	1,790,077.93 1,790,077.93	0.00 0.00	1,985,292.81 1,985,292.81	0.90	195,214.88 195,214.88
124,981.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	10.1200 10.1200	1,696,286.54 1,696,286.54	7,498.86 7,498.86	1,264,807.72 1,264,807.72	0.58	-431,478.82 -431,478.82
11,700.000 HEXCEL CORP 428291108	33.5500 33.5500	524,048.22 524,048.22	0.00 0.00	392,535.00 392,535.00	0.18	-131,513.22 -131,513.22
72,601.000 HILLTOP HOLDINGS INC 432748101	20.5800 20.5800	1,613,485.32 1,613,485.32	0.00 0.00	1,494,128.58 1,494,128.58	0.68	-119,356.74 -119,356.74
273,969.000 HORIZON GLOBAL CORP 44052W104	5.7500 5.7500	712,542.01 712,542.01	0.00 0.00	1,575,321.75 1,575,321.75	0.72	862,779.74 862,779.74
13,400.000 HOULIHAN LOKEY INC 441593100	59.0500 59.0500	666,769.52 666,769.52	0.00 0.00	791,270.00 791,270.00	0.36	124,500.48 124,500.48
66,565.000 HUNTSMAN CORP 447011107	22.2100 22.2100	1,422,224.99 1,422,224.99	0.00 0.00	1,478,408.65 1,478,408.65	0.67	56,183.66 56,183.66
19,045.000 HURCO COS INC 447324104	28.4000 28.4000	277,317.67 277,317.67	0.00 0.00	540,878.00 540,878.00	0.25	263,560.33 263,560.33

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23,859.000 HYSTER-YALE MATERIALS HANDLING 449172105	37.1500 37.1500	1,308,397.80 1,308,397.80	0.00 0.00	886,361.85 886,361.85	 0.40	 -422,035.95
87,526.000 IDENTIV INC 45170X205	6.2600 6.2600	228,501.59 228,501.59	0.00 0.00	547,912.76 547,912.76	 0.25	 319,411.17
239,100.000 INFINERA CORP 45667G103	6.1600 6.1600	1,182,852.65 1,182,852.65	0.00 0.00	1,472,856.00 1,472,856.00	 0.67	 290,003.35
39,355.000 INSTEEL INDUSTRIES INC 45774W108	18.7000 18.7000	863,630.91 863,630.91	0.00 0.00	735,938.50 735,938.50	 0.33	 -127,692.41
5,200.000 INSTALLED BUILDING PRODUCTS IN 45780R101	101.7500 101.7500	201,860.52 201,860.52	0.00 0.00	529,100.00 529,100.00	 0.24	 327,239.48
17,741.000 INTERFACE INC 458665304	6.1200 6.1200	212,612.92 212,612.92	0.00 0.00	108,574.92 108,574.92	 0.05	 -104,038.00
20,236.000 INTERDIGITAL INC 45867G101	57.0600 57.0600	1,139,202.25 1,139,202.25	0.00 0.00	1,154,666.16 1,154,666.16	 0.53	 15,463.91
169,947.000 INTEVAC INC 461148108	5.5100 5.5100	864,194.24 864,194.24	0.00 0.00	936,407.97 936,407.97	 0.43	 72,213.73
172,389.000 INVACARE CORP 461203101	7.5200 7.5200	1,677,626.41 1,677,626.41	0.00 0.00	1,296,365.28 1,296,365.28	 0.59	 -381,261.13

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101,084.000 INTRICON CORP 46121H109	12.1800 12.1800	1,870,261.02 1,870,261.02	0.00 0.00	1,231,203.12 1,231,203.12	 0.56	-639,057.90 -639,057.90
28,140.000 INTREPID POTASH INC 46121Y201	8.4400 8.4400	850,610.72 850,610.72	0.00 0.00	237,501.60 237,501.60	 0.11	-613,109.12 -613,109.12
13,245.000 IRIDIUM COMMUNICATIONS INC 46269C102	25.5800 25.5800	155,473.07 155,473.07	0.00 0.00	338,807.10 338,807.10	 0.15	183,334.03 183,334.03
136,991.000 ITERIS INC 46564T107	4.1000 4.1000	605,330.88 605,330.88	0.00 0.00	561,663.10 561,663.10	 0.26	-43,667.78 -43,667.78
41,000.000 JELD-WEN HOLDING INC 47580P103	22.6000 22.6000	751,273.57 751,273.57	0.00 0.00	926,600.00 926,600.00	 0.42	175,326.43 175,326.43
14,259.000 JERASH HOLDINGS US INC 47632P101	4.5400 4.5400	92,746.65 92,746.65	0.00 0.00	64,735.86 64,735.86	 0.03	-28,010.79 -28,010.79
126,000.000 JETBLUE AIRWAYS CORP 477143101	11.3300 11.3300	1,371,599.29 1,371,599.29	0.00 0.00	1,427,580.00 1,427,580.00	 0.65	55,980.71 55,980.71
121,472.000 KALEYRA INC 483379103	7.5800 7.5800	598,381.60 598,381.60	0.00 0.00	920,757.76 920,757.76	 0.42	322,376.16 322,376.16
41,149.000 KIMCO REALTY CORP 49446R109	11.2600 11.2600	494,074.74 494,074.74	0.00 0.00	463,337.74 463,337.74	 0.21	-30,737.00 -30,737.00

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82,940.000 KRATON CORP 50077C106	17.8200 17.8200	1,709,379.75 1,709,379.75	0.00 0.00	1,477,990.80 1,477,990.80	 0.67	 -231,388.95
46,028.000 KULICKE & SOFFA INDUSTRIES INC 501242101	22.4000 22.4000	836,416.37 836,416.37	5,523.36 5,523.36	1,031,027.20 1,031,027.20	 0.47	 194,610.83
21,900.000 KURA SUSHI USA INC 501270102	13.1000 13.1000	344,606.69 344,606.69	0.00 0.00	286,890.00 286,890.00	 0.13	 -57,716.69
12,813.000 LGI HOMES INC 50187T106	116.1700 116.1700	895,184.02 895,184.02	0.00 0.00	1,488,486.21 1,488,486.21	 0.68	 593,302.19
121,862.000 LSI INDUSTRIES INC 50216C108	6.7500 6.7500	600,977.32 600,977.32	0.00 0.00	822,568.50 822,568.50	 0.37	 221,591.18
15,131.000 LEAF GROUP LTD 52177G102	5.0200 5.0200	58,512.80 58,512.80	0.00 0.00	75,957.62 75,957.62	 0.03	 17,444.82
254,882.000 LIMELIGHT NETWORKS INC 53261M104	5.7600 5.7600	923,701.19 923,701.19	0.00 0.00	1,468,120.32 1,468,120.32	 0.67	 544,419.13
97,968.000 LIQTECH INTERNATIONAL INC 53632A201	8.4500 8.4500	533,983.89 533,983.89	0.00 0.00	827,829.60 827,829.60	 0.38	 293,845.71
4,400.000 LITHIA MOTORS INC 536797103	227.9400 227.9400	424,563.67 424,563.67	0.00 0.00	1,002,936.00 1,002,936.00	 0.46	 578,372.33

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
158,119.000 LIVENT CORP 53814L108	8.9700 8.9700	1,158,143.96 1,158,143.96	0.00 0.00	1,418,327.43 1,418,327.43	 0.65	260,183.47 260,183.47
29,833.000 LOUISIANA-PACIFIC CORP 546347105	29.5100 29.5100	715,312.77 715,312.77	0.00 0.00	880,371.83 880,371.83	 0.40	165,059.06 165,059.06
77,976.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	22.0500 22.0500	721,763.83 721,763.83	0.00 0.00	1,719,370.80 1,719,370.80	 0.78	997,606.97 997,606.97
80,676.000 LYDALL INC 550819106	16.5400 16.5400	1,532,219.41 1,532,219.41	0.00 0.00	1,334,381.04 1,334,381.04	 0.61	-197,838.37 -197,838.37
10,582.000 MDC HOLDINGS INC 552676108	47.1000 47.1000	323,899.53 323,899.53	0.00 0.00	498,412.20 498,412.20	 0.23	174,512.67 174,512.67
27,518.000 MGP INGREDIENTS INC 55303J106	39.7400 39.7400	1,041,772.80 1,041,772.80	0.00 0.00	1,093,565.32 1,093,565.32	 0.50	51,792.52 51,792.52
17,352.000 M/I HOMES INC 55305B101	46.0500 46.0500	489,489.31 489,489.31	0.00 0.00	799,059.60 799,059.60	 0.36	309,570.29 309,570.29
7,000.000 MKS INSTRUMENTS INC 55306N104	109.2300 109.2300	642,859.02 642,859.02	0.00 0.00	764,610.00 764,610.00	 0.35	121,750.98 121,750.98
31,642.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	34.0100 34.0100	513,682.01 513,682.01	0.00 0.00	1,076,144.42 1,076,144.42	 0.49	562,462.41 562,462.41

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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
278,437.000 MAGNITE INC 55955D100	6.9450 6.9450	916,341.28 916,341.28	0.00 0.00	1,933,744.97 1,933,744.97	0.88	1,017,403.69 1,017,403.69
105,600.000 MANITEX INTERNATIONAL INC 563420108	4.1700 4.1700	608,164.54 608,164.54	0.00 0.00	440,352.00 440,352.00	0.20	-167,812.54 -167,812.54
120,808.000 MATADOR RESOURCES CO 576485205	8.2600 8.2600	1,988,941.91 1,988,941.91	0.00 0.00	997,874.08 997,874.08	0.45	-991,067.83 -991,067.83
38,501.000 MERITOR INC 59001K100	20.9400 20.9400	673,088.44 673,088.44	0.00 0.00	806,210.94 806,210.94	0.37	133,122.50 133,122.50
146,094.000 MESA AIR GROUP INC 590479135	2.9500 2.9500	891,992.27 891,992.27	0.00 0.00	430,977.30 430,977.30	0.20	-461,014.97 -461,014.97
136,397.000 MISTRAS GROUP INC 60649T107	3.9100 3.9100	1,392,692.45 1,392,692.45	0.00 0.00	533,312.27 533,312.27	0.24	-859,380.18 -859,380.18
35,200.000 MOBILEIRON INC 60739U204	7.0100 7.0100	210,161.84 210,161.84	0.00 0.00	246,752.00 246,752.00	0.11	36,590.16 36,590.16
150,449.000 MODINE MANUFACTURING CO 607828100	6.2500 6.2500	1,494,123.31 1,494,123.31	0.00 0.00	940,306.25 940,306.25	0.43	-553,817.06 -553,817.06
45,100.000 MOELIS & CO 60786M105	35.1400 35.1400	1,286,577.52 1,286,577.52	0.00 0.00	1,584,814.00 1,584,814.00	0.72	298,236.48 298,236.48

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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
64,895.000 MONTAGE RESOURCES CORP 61179L100	4.3900 4.3900	344,047.44 344,047.44	0.00 0.00	284,889.05 284,889.05	0.13	-59,158.39 -59,158.39
10,800.000 NCR CORP 62886E108	22.1400 22.1400	268,938.97 268,938.97	0.00 0.00	239,112.00 239,112.00	0.11	-29,826.97 -29,826.97
54,777.000 NMI HOLDINGS INC 629209305	17.8000 17.8000	1,447,693.80 1,447,693.80	0.00 0.00	975,030.60 975,030.60	0.44	-472,663.20 -472,663.20
45,907.000 NATURAL GROCERS BY VITAMIN COT 63888U108	9.8600 9.8600	577,892.27 577,892.27	0.00 0.00	452,643.02 452,643.02	0.21	-125,249.25 -125,249.25
22,600.000 NEURONETICS INC 64131A105	4.8600 4.8600	101,406.95 101,406.95	0.00 0.00	109,836.00 109,836.00	0.05	8,429.05 8,429.05
117,955.000 NEW HOME CO INC/THE 645370107	5.4400 5.4400	524,343.18 524,343.18	0.00 0.00	641,675.20 641,675.20	0.29	117,332.02 117,332.02
97,208.000 NEWPARK RESOURCES INC 651718504	1.0500 1.0500	650,290.77 650,290.77	0.00 0.00	102,068.40 102,068.40	0.05	-548,222.37 -548,222.37
139,000.000 NOODLES & CO 65540B105	6.8700 6.8700	850,465.19 850,465.19	0.00 0.00	954,930.00 954,930.00	0.43	104,464.81 104,464.81
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0104 0.0104	3,626.29 3,626.29	0.00 0.00	1,097.92 1,097.92	0.00	-2,528.37 -2,528.37

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,560.000 NORTHWEST PIPE CO 667746101	26.4600 26.4600	910,033.61 910,033.61	0.00 0.00	1,470,117.60 1,470,117.60	0.67	560,083.99 560,083.99
40,400.000 OLD REPUBLIC INTERNATIONAL COR 680223104	14.7400 14.7400	663,094.49 663,094.49	0.00 0.00	595,496.00 595,496.00	0.27	-67,598.49 -67,598.49
108,416.000 OLIN CORP 680665205	12.3800 12.3800	1,882,912.33 1,882,912.33	0.00 0.00	1,342,190.08 1,342,190.08	0.61	-540,722.25 -540,722.25
50,882.000 ONTO INNOVATION INC 683344105	29.7800 29.7800	1,507,595.84 1,507,595.84	0.00 0.00	1,515,265.96 1,515,265.96	0.69	7,670.12 7,670.12
66,441.000 OOMA INC 683416101	13.0500 13.0500	735,267.15 735,267.15	0.00 0.00	867,055.05 867,055.05	0.39	131,787.90 131,787.90
111,727.000 OPTION CARE HEALTH INC 68404L201	13.3700 13.3700	1,179,339.00 1,179,339.00	0.00 0.00	1,493,789.99 1,493,789.99	0.68	314,450.99 314,450.99
44,900.000 ORTHOFIX MEDICAL INC 68752M108	31.1400 31.1400	1,873,259.30 1,873,259.30	0.00 0.00	1,398,186.00 1,398,186.00	0.64	-475,073.30 -475,073.30
112,963.000 OWENS & MINOR INC 690732102	25.1100 25.1100	661,558.85 661,558.85	0.00 0.00	2,836,500.93 2,836,500.93	1.29	2,174,942.08 2,174,942.08
133,404.000 PCTEL INC 69325Q105	5.6600 5.6600	912,303.11 912,303.11	0.00 0.00	755,066.64 755,066.64	0.34	-157,236.47 -157,236.47

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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
64,827.000 PGT INNOVATIONS INC 69336V101	17.5200 17.5200	821,143.19 821,143.19	0.00 0.00	1,135,769.04 1,135,769.04	0.52	314,625.85 314,625.85
19,700.000 PACIRA BIOSCIENCES INC 695127100	60.1200 60.1200	874,566.58 874,566.58	0.00 0.00	1,184,364.00 1,184,364.00	0.54	309,797.42 309,797.42
28,298.000 PARK-OHIO HOLDINGS CORP 700666100	16.0700 16.0700	713,265.78 713,265.78	0.00 0.00	454,748.86 454,748.86	0.21	-258,516.92 -258,516.92
13,500.000 PATRICK INDUSTRIES INC 703343103	57.5200 57.5200	562,738.66 562,738.66	0.00 0.00	776,520.00 776,520.00	0.35	213,781.34 213,781.34
24,215.000 PATTERSON-UTI ENERGY INC 703481101	2.8500 2.8500	237,876.68 237,876.68	0.00 0.00	69,012.75 69,012.75	0.03	-168,863.93 -168,863.93
39,855.000 PERCEPTRON INC 71361F100	6.8000 6.8000	284,624.96 284,624.96	0.00 0.00	271,014.00 271,014.00	0.12	-13,610.96 -13,610.96
28,700.000 PERSPECTA INC 715347100	19.4500 19.4500	637,359.78 637,359.78	2,044.00 2,044.00	558,215.00 558,215.00	0.25	-79,144.78 -79,144.78
236,300.000 PITNEY BOWES INC 724479100	5.3100 5.3100	1,270,397.96 1,270,397.96	0.00 0.00	1,254,753.00 1,254,753.00	0.57	-15,644.96 -15,644.96
71,842.000 POWER SOLUTIONS INTERNATIONAL 73933G202	3.0500 3.0500	532,377.57 532,377.57	0.00 0.00	219,118.10 219,118.10	0.10	-313,259.47 -313,259.47

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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
17,900.000 PRIMORIS SERVICES CORP 74164F103	18.0400 18.0400	387,111.18 387,111.18	1,074.00 1,074.00	322,916.00 322,916.00	0.15	-64,195.18 -64,195.18
32,857.000 PURE CYCLE CORP 746228303	9.0100 9.0100	137,342.26 137,342.26	0.00 0.00	296,041.57 296,041.57	0.13	158,699.31 158,699.31
61,555.000 QUINSTREET INC 74874Q100	15.8400 15.8400	681,883.17 681,883.17	0.00 0.00	975,031.20 975,031.20	0.44	293,148.03 293,148.03
70,516.000 RA MEDICAL SYSTEMS INC 74933X104	0.2900 0.2900	167,970.12 167,970.12	0.00 0.00	20,449.64 20,449.64	0.01	-147,520.48 -147,520.48
127,890.000 R1 RCM INC 749397105	17.1500 17.1500	1,337,786.07 1,337,786.07	0.00 0.00	2,193,313.50 2,193,313.50	1.00	855,527.43 855,527.43
50,702.000 RADIAN GROUP INC 750236101	14.6100 14.6100	831,469.27 831,469.27	0.00 0.00	740,756.22 740,756.22	0.34	-90,713.05 -90,713.05
83,240.000 RADIANT LOGISTICS INC 75025X100	5.1400 5.1400	346,506.47 346,506.47	0.00 0.00	427,853.60 427,853.60	0.19	81,347.13 81,347.13
28,796.000 RADNET INC 750491102	15.3500 15.3500	372,214.21 372,214.21	0.00 0.00	442,018.60 442,018.60	0.20	69,804.39 69,804.39
62,993.000 RANGER ENERGY SERVICES INC 75282U104	2.6100 2.6100	437,644.35 437,644.35	0.00 0.00	164,411.73 164,411.73	0.07	-273,232.62 -273,232.62

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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
93,700.000 REALOGY HOLDINGS CORP 75605Y106	9.4400 9.4400	970,374.57 970,374.57	0.00 0.00	884,528.00 884,528.00	0.40	-85,846.57 -85,846.57
22,300.000 RED ROBIN GOURMET BURGERS INC 75689M101	13.1600 13.1600	255,940.08 255,940.08	0.00 0.00	293,468.00 293,468.00	0.13	37,527.92 37,527.92
245,082.000 REED'S INC 758338107	0.9285 0.9285	372,272.81 372,272.81	0.00 0.00	227,558.64 227,558.64	0.10	-144,714.17 -144,714.17
80,800.000 REGIS CORP 758932107	6.1400 6.1400	648,162.50 648,162.50	0.00 0.00	496,112.00 496,112.00	0.23	-152,050.50 -152,050.50
69,600.000 RITE AID CORP 767754872	9.4900 9.4900	887,289.73 887,289.73	0.00 0.00	660,504.00 660,504.00	0.30	-226,785.73 -226,785.73
35,900.000 RUTH'S HOSPITALITY GROUP INC 783332109	11.0600 11.0600	374,410.91 374,410.91	0.00 0.00	397,054.00 397,054.00	0.18	22,643.09 22,643.09
34,062.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	36.8000 36.8000	1,164,500.35 1,164,500.35	0.00 0.00	1,253,481.60 1,253,481.60	0.57	88,981.25 88,981.25
12,800.000 SEACOAST BANKING CORP OF FLORI 811707801	18.0300 18.0300	353,384.51 353,384.51	0.00 0.00	230,784.00 230,784.00	0.10	-122,600.51 -122,600.51
90,276.000 SECUREWORKS CORP 81374A105	11.3900 11.3900	1,093,342.69 1,093,342.69	0.00 0.00	1,028,243.64 1,028,243.64	0.47	-65,099.05 -65,099.05

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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
59,300.000	SELECT MEDICAL HOLDINGS CORP	20.8200	952,614.36	0.00	1,234,626.00		282,011.64
	81619Q105	20.8200	952,614.36	0.00	1,234,626.00	0.56	282,011.64
63,293.000	SHYFT GROUP INC/THE	18.8800	586,550.75	0.00	1,194,971.84		608,421.09
	825698103	18.8800	586,550.75	0.00	1,194,971.84	0.54	608,421.09
99,843.000	SIENTRA INC	3.4000	375,523.79	0.00	339,466.20		-36,057.59
	82621J105	3.4000	375,523.79	0.00	339,466.20	0.15	-36,057.59
43,000.000	SKYLINE CHAMPION CORP	26.7700	875,616.90	0.00	1,151,110.00		275,493.10
	830830105	26.7700	875,616.90	0.00	1,151,110.00	0.52	275,493.10
109,800.000	SMILEDIRECTCLUB INC	11.6800	1,039,791.14	0.00	1,282,464.00		242,672.86
	83192H106	11.6800	1,039,791.14	0.00	1,282,464.00	0.58	242,672.86
24,975.000	SONIC AUTOMOTIVE INC	40.1600	1,068,106.35	1,927.50	1,002,996.00		-65,110.35
	83545G102	40.1600	1,068,106.35	1,927.50	1,002,996.00	0.46	-65,110.35
18,700.000	SPIRIT AEROSYSTEMS HOLDINGS IN	18.9100	493,408.86	187.00	353,617.00		-139,791.86
	848574109	18.9100	493,408.86	187.00	353,617.00	0.16	-139,791.86
43,900.000	STEWART INFORMATION SERVICES C	43.7300	1,647,854.59	0.00	1,919,747.00		271,892.41
	860372101	43.7300	1,647,854.59	0.00	1,919,747.00	0.87	271,892.41
36,800.000	STONERIDGE INC	18.3700	744,427.79	0.00	676,016.00		-68,411.79
	86183P102	18.3700	744,427.79	0.00	676,016.00	0.31	-68,411.79

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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
31,500.000 SUNPOWER CORP 867652406	12.5100 12.5100	338,789.81 338,789.81	0.00 0.00	394,065.00 394,065.00	 0.18	55,275.19 55,275.19
97,884.000 SURGERY PARTNERS INC 86881A100	21.9000 21.9000	872,994.06 872,994.06	0.00 0.00	2,143,659.60 2,143,659.60	 0.98	1,270,665.54 1,270,665.54
203,880.000 SURGALIGN HOLDINGS INC 86882C105	1.8100 1.8100	719,997.64 719,997.64	0.00 0.00	369,022.80 369,022.80	 0.17	-350,974.84 -350,974.84
96,893.000 SYNALLOY CORP 871565107	5.5200 5.5200	1,138,763.85 1,138,763.85	0.00 0.00	534,849.36 534,849.36	 0.24	-603,914.49 -603,914.49
47,866.000 TRI POINTE GROUP INC 87265H109	18.1400 18.1400	603,188.96 603,188.96	0.00 0.00	868,289.24 868,289.24	 0.39	265,100.28 265,100.28
26,400.000 TANGER FACTORY OUTLET CENTERS 875465106	6.0300 6.0300	166,101.18 166,101.18	0.00 0.00	159,192.00 159,192.00	 0.07	-6,909.18 -6,909.18
30,800.000 TAPESTRY INC 876030107	15.6300 15.6300	437,699.62 437,699.62	0.00 0.00	481,404.00 481,404.00	 0.22	43,704.38 43,704.38
41,933.000 TAYLOR MORRISON HOME CORP 87724P106	24.5900 24.5900	839,046.45 839,046.45	0.00 0.00	1,031,132.47 1,031,132.47	 0.47	192,086.02 192,086.02
40,298.000 TEJON RANCH CO 879080109	14.1500 14.1500	788,580.73 788,580.73	0.00 0.00	570,216.70 570,216.70	 0.26	-218,364.03 -218,364.03

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,776.000 TETRA TECHNOLOGIES INC 88162F105	0.5108 0.5108	138,192.43 138,192.43	0.00 0.00	41,771.18 41,771.18	 0.02	-96,421.25 -96,421.25
108,238.000 3D SYSTEMS CORP 88554D205	4.9100 4.9100	911,532.15 911,532.15	0.00 0.00	531,448.58 531,448.58	 0.24	-380,083.57 -380,083.57
14,300.000 TOLL BROTHERS INC 889478103	48.6600 48.6600	359,097.59 359,097.59	0.00 0.00	695,838.00 695,838.00	 0.32	336,740.41 336,740.41
102,011.000 TRECORA RESOURCES 894648104	6.1400 6.1400	882,032.16 882,032.16	0.00 0.00	626,347.54 626,347.54	 0.28	-255,684.62 -255,684.62
30,273.000 TRIMAS CORP 896215209	22.8000 22.8000	700,851.01 700,851.01	0.00 0.00	690,224.40 690,224.40	 0.31	-10,626.61 -10,626.61
40,100.000 TRINITY INDUSTRIES INC 896522109	19.5000 19.5000	860,354.58 860,354.58	0.00 0.00	781,950.00 781,950.00	 0.36	-78,404.58 -78,404.58
39,148.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	13.2400 13.2400	808,719.86 808,719.86	0.00 0.00	518,319.52 518,319.52	 0.24	-290,400.34 -290,400.34
54,799.000 TRIUMPH GROUP INC 896818101	6.5100 6.5100	851,188.18 851,188.18	0.00 0.00	356,741.49 356,741.49	 0.16	-494,446.69 -494,446.69
22,600.000 TRUEBLUE INC 89785X101	15.4900 15.4900	370,600.02 370,600.02	0.00 0.00	350,074.00 350,074.00	 0.16	-20,526.02 -20,526.02

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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
39,110.000 II-VI INC 902104108	40.5600 40.5600	1,302,937.12 1,302,937.12	0.00 0.00	1,586,301.60 1,586,301.60	 0.72	283,364.48 283,364.48
51,628.000 US CONCRETE INC 90333L201	29.0400 29.0400	1,649,535.12 1,649,535.12	0.00 0.00	1,499,277.12 1,499,277.12	 0.68	-150,258.00 -150,258.00
40,983.000 US SILICA HOLDINGS INC 90346E103	3.0000 3.0000	201,683.21 201,683.21	0.00 0.00	122,949.00 122,949.00	 0.06	-78,734.21 -78,734.21
61,640.000 ULTRA CLEAN HOLDINGS INC 90385V107	21.4600 21.4600	734,743.29 734,743.29	0.00 0.00	1,322,794.40 1,322,794.40	 0.60	588,051.11 588,051.11
40,300.000 UNDER ARMOUR INC 904311107	11.2300 11.2300	425,866.29 425,866.29	0.00 0.00	452,569.00 452,569.00	 0.21	26,702.71 26,702.71
59,519.000 UNIFI INC 904677200	12.8400 12.8400	1,248,349.45 1,248,349.45	0.00 0.00	764,223.96 764,223.96	 0.35	-484,125.49 -484,125.49
1,300.000 UNITED FIRE GROUP INC 910340108	20.3200 20.3200	27,879.68 27,879.68	0.00 0.00	26,416.00 26,416.00	 0.01	-1,463.68 -1,463.68
69,465.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	5.4900 5.4900	1,148,911.71 1,148,911.71	0.00 0.00	381,362.85 381,362.85	 0.17	-767,548.86 -767,548.86
64,555.000 VAREX IMAGING CORP 92214X106	12.7200 12.7200	1,471,225.85 1,471,225.85	0.00 0.00	821,139.60 821,139.60	 0.37	-650,086.25 -650,086.25

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,309.000 VEECO INSTRUMENTS INC 922417100	11.6700 11.6700	993,766.99 993,766.99	0.00 0.00	960,546.03 960,546.03	0.44	-33,220.96 -33,220.96
271,383.000 VIEWRAY INC 92672L107	3.5000 3.5000	716,455.54 716,455.54	0.00 0.00	949,840.50 949,840.50	0.43	233,384.96 233,384.96
46,677.000 VISHAY INTERTECHNOLOGY INC 928298108	15.5700 15.5700	804,289.53 804,289.53	0.00 0.00	726,760.89 726,760.89	0.33	-77,528.64 -77,528.64
85,305.000 WABASH NATIONAL CORP 929566107	11.9600 11.9600	932,889.48 932,889.48	6,784.40 6,784.40	1,020,247.80 1,020,247.80	0.46	87,358.32 87,358.32
33,682.000 WALKER & DUNLOP INC 93148P102	53.0000 53.0000	1,717,351.79 1,717,351.79	0.00 0.00	1,785,146.00 1,785,146.00	0.81	67,794.21 67,794.21
19,000.000 WINNEBAGO INDUSTRIES INC 974637100	51.6700 51.6700	788,160.81 788,160.81	0.00 0.00	981,730.00 981,730.00	0.45	193,569.19 193,569.19
SUBTOTAL UNITED STATES		194,949,991.34	53,595.97	205,314,493.72		10,364,502.38
		194,949,991.34	53,595.97	205,314,493.72	93.38	10,364,502.38
TOTAL EQUITY U.S. DOLLAR		204,038,089.52	53,595.97	214,160,602.72		10,122,513.20
		204,038,089.52	53,595.97	214,160,602.72	97.41	10,122,513.20
TOTAL EQUITY		204,038,089.52	53,595.97	214,160,602.72	97.41	10,122,513.20
	TOTAL ASSETS - BASE:	209,734,499.19	53,638.93	219,857,012.39	100.01	10,122,513.20
	NET ASSETS - BASE:			219,910,651.32		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
CANADA						
DIVIDENDS RECEIVABLE RECLAIM		0.00	68,642.00	0.00		0.00
		0.00	51,388.39	0.00	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-3,981.22	0.00	-3,981.22		0.00
		-2,968.39	0.00	-2,980.51	0.00	-12.12
NON-BASE CURRENCY		3,994.48	0.00	3,994.48		0.00
		2,990.40	0.00	2,990.44	0.00	0.04
SUBTOTAL CANADIAN DOLLAR		13.26	68,642.00	13.26		0.00
		22.01	51,388.39	9.93	0.00	-12.08
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		13.26	68,642.00	13.26		0.00
		22.01	51,388.39	9.93	0.00	-12.08
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
DIVIDENDS RECEIVABLE RECLAIM		0.00	6,810.58	0.00		0.00
		0.00	7,986.43	0.00	0.00	0.00
NEW ZEALAND DOLLAR						
NEW ZEALAND						
NON-BASE CURRENCY		0.04	0.00	0.04		0.00
		0.03	0.00	0.03	0.00	0.00
NORWEGIAN KRONE						
NORWAY						

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	56,304.76	0.00		0.00
			0.00	6,017.65	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.52	0.00	0.52		0.00
			0.67	0.00	0.67	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		9.35	0.00	9.35		0.00
			0.63	0.00	0.56	0.00	-0.07
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
			0.00	8,348.01	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	RECEIVABLE FOR INVESTMENTS SOLD		140,520.50	0.00	140,520.50		0.00
			140,520.50	0.00	140,520.50	0.22	0.00
	MSC PAYABLE - CLASS C2		-37,511.21	0.00	-37,511.21		0.00
			-37,511.21	0.00	-37,511.21	-0.06	0.00

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-200,427.28	0.00	-200,427.28		0.00
		-200,427.28	0.00	-200,427.28	-0.32	0.00
PAYABLE FOR CUSTODIAN FEES		-5,340.00	0.00	-5,340.00		0.00
		-5,340.00	0.00	-5,340.00	-0.01	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	860.46	0.00		0.00
		0.00	860.46	0.00	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-3,163.30	0.00	-3,163.30		0.00
		-3,163.30	0.00	-3,163.30	-0.01	0.00
REBATE RECEIVABLE		4,394.10	0.00	4,394.10		0.00
		4,394.10	0.00	4,394.10	0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,753.91	0.00	-3,753.91		0.00
		-3,753.91	0.00	-3,753.91	-0.01	0.00
FFX CONTRACTS RECEIVABLE		2,968.39	0.00	2,968.39		0.00
		2,968.39	0.00	2,968.39	0.00	0.00
1,888,980.010 DREYFUS TREAS & AGY CSH CSH MG	100.0000	1,888,980.01	19.67	1,888,980.01		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	1,888,980.01	19.67	1,888,980.01	3.02	0.00
SUBTOTAL UNITED STATES		1,786,667.30	880.13	1,786,667.30		0.00
		1,786,667.30	880.13	1,786,667.30	2.84	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,786,667.30	880.13	1,786,667.30		0.00
		1,786,667.30	880.13	1,786,667.30	2.84	0.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,786,690.64	74,620.61	1,786,678.49	2.84	-12.15
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP	12.6550	119,355.55	4,971.28	15,578.31		-103,777.24
909218AB5 6.625% 05/15/2021 DD 05/18/11	12.6550	119,355.55	4,971.28	15,578.31	0.02	-103,777.24
2,444.000 EAGLE POINT INCOME CO INC	13.1305	48,568.24	0.00	32,090.94		-16,477.30
269817102	13.1305	48,568.24	0.00	32,090.94	0.05	-16,477.30
SUBTOTAL UNITED STATES		167,923.79	4,971.28	47,669.25		-120,254.54
		167,923.79	4,971.28	47,669.25	0.07	-120,254.54
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR						
		167,923.79	4,971.28	47,669.25		-120,254.54
		167,923.79	4,971.28	47,669.25	0.07	-120,254.54
TOTAL FIXED INCOME SECURITIES						
		167,923.79	4,971.28	47,669.25	0.07	-120,254.54
EQUITY						
CANADIAN DOLLAR						
CANADA						
53,675.000 COMPUTER MODELLING GROUP LTD	5.1600	351,412.91	0.00	276,963.00		-74,449.91
NC2223351	3.8630	268,257.76	0.00	207,346.43	0.33	-60,911.33
1,537.000 E-L FINANCIAL CORP LTD	657.9500	932,035.30	1,633.06	1,011,269.15		79,233.85
NC2306388	492.5697	760,803.40	1,222.63	757,079.66	1.21	-3,723.74
35,417.000 MAGELLAN AEROSPACE CORP	6.8200	509,067.21	0.00	241,543.94		-267,523.27
NC2556982	5.1057	387,569.19	0.00	180,830.20	0.29	-206,738.99

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
28,530.000	PASON SYSTEMS INC	5.2900	327,459.44	0.00	150,923.70		-176,535.74
	NC2569563	3.9603	248,848.46	0.00	112,987.98	0.18	-135,860.48
20,499.000	GENWORTH MI CANADA INC	34.5300	470,996.35	0.00	707,830.47		236,834.12
	NCB3NWJQ9	25.8506	432,804.33	0.00	529,912.39	0.85	97,108.06
14,497.000	FIERA CAPITAL CORP	10.2100	180,057.85	0.00	148,014.37		-32,043.48
	NCB64JBZ0 CL A SUB VTG	7.6436	137,612.38	0.00	110,809.93	0.18	-26,802.45
6,994.000	TMX GROUP LTD	136.9400	507,649.24	0.00	957,758.36		450,109.12
	NCB8KH5G1	102.5192	386,217.42	0.00	717,019.17	1.15	330,801.75
19,465.000	SPROTT INC	45.4500	656,596.25	0.00	884,684.25		228,088.00
	NCBMCB523 NEW	34.0258	499,924.87	0.00	662,312.75	1.06	162,387.88
SUBTOTAL CANADA			3,935,274.55	1,633.06	4,378,987.24		443,712.69
			3,122,037.81	1,222.63	3,278,298.51	5.25	156,260.70
TOTAL EQUITY CANADIAN DOLLAR			3,935,274.55	1,633.06	4,378,987.24		443,712.69
			3,122,037.81	1,222.63	3,278,298.51	5.25	156,260.70
EURO CURRENCY UNIT							
FINLAND							
7,782.000	NOKIAN RENKAAT OYJ	24.1500	180,595.46	0.00	187,935.30		7,339.84
	SFB07G375	28.3195	209,622.16	0.00	220,382.33	0.35	10,760.17
NORWEGIAN KRONE							
NORWAY							

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,882.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	113.0000 12.0770	5,510,626.04 656,427.59	0.00 0.00	3,263,666.00 348,808.97	0.56	-2,246,960.04 -307,618.62
POUND STERLING						
UNITED KINGDOM						
22,268.000 CLARKSON PLC EX0201833	22.6000 29.2173	461,995.05 612,369.21	0.00 0.00	503,256.80 650,610.39	1.04	41,261.75 38,241.18
92,904.000 ASHMORE GROUP PLC EXB132NW7	3.5820 4.6308	292,921.46 408,291.57	0.00 0.00	332,782.13 430,220.74	0.69	39,860.67 21,929.17
SUBTOTAL UNITED KINGDOM		754,916.51	0.00	836,038.93		81,122.42
		1,020,660.78	0.00	1,080,831.13	1.73	60,170.35
TOTAL EQUITY POUND STERLING		754,916.51	0.00	836,038.93		81,122.42
		1,020,660.78	0.00	1,080,831.13	1.73	60,170.35
U.S. DOLLAR						
BERMUDA						
24,185.000 ASSURED GUARANTY LTD G0585R106	21.4800 21.4800	613,552.13 613,552.13	0.00 0.00	519,493.80 519,493.80	0.83	-94,058.33 -94,058.33
23,701.000 AXIS CAPITAL HOLDINGS LTD G0692U109	44.0400 44.0400	943,972.30 943,972.30	0.00 0.00	1,043,792.04 1,043,792.04	1.67	99,819.74 99,819.74
23,702.000 BANK OF NT BUTTERFIELD & SON L G0772R208	22.2800 22.2800	726,625.35 726,625.35	0.00 0.00	528,080.56 528,080.56	0.84	-198,544.79 -198,544.79

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
25,237.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	44.5300 44.5300	978,552.20 978,552.20	0.00 0.00	1,123,803.61 1,123,803.61	1.80	145,251.41 145,251.41
15,195.000 LAZARD LTD G54050102	33.0500 33.0500	510,640.56 510,640.56	0.00 0.00	502,194.75 502,194.75	0.80	-8,445.81 -8,445.81
4,354.000 RENAISSANCERE HOLDINGS LTD G7496G103	169.7400 169.7400	694,523.22 694,523.22	0.00 0.00	739,047.96 739,047.96	1.18	44,524.74 44,524.74
SUBTOTAL BERMUDA		4,467,865.76	0.00	4,456,412.72		-11,453.04
		4,467,865.76	0.00	4,456,412.72	7.12	-11,453.04
CANADA						
624.000 FRANCO-NEVADA CORP 351858105	139.5800 139.5800	55,982.16 55,982.16	249.16 249.16	87,097.92 87,097.92	0.14	31,115.76 31,115.76
0.000 RITCHIE BROS AUCTIONEERS INC 767744105	0.0000 0.0000	0.00 0.00	2,122.73 2,122.73	0.00 0.00	0.00	0.00 0.00
SUBTOTAL CANADA		55,982.16	2,371.89	87,097.92		31,115.76
		55,982.16	2,371.89	87,097.92	0.14	31,115.76
NETHERLANDS						
0.000 CORE LABORATORIES NV N22717107	0.0000 0.0000	0.00 0.00	363.00 363.00	0.00 0.00	0.00	0.00 0.00
PUERTO RICO						
10,350.000 EVERTEC INC 30040P103	34.7100 34.7100	316,194.62 316,194.62	0.00 0.00	359,248.50 359,248.50	0.57	43,053.88 43,053.88

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,754.000 POPULAR INC 733174700	36.2700 36.2700	359,175.40 359,175.40	3,501.60 3,501.60	317,507.58 317,507.58	0.51	-41,667.82 -41,667.82
SUBTOTAL PUERTO RICO		675,370.02	3,501.60	676,756.08		1,386.06
		675,370.02	3,501.60	676,756.08	1.08	1,386.06
SOUTH AFRICA						
67,483.000 GOLD FIELDS LTD 38059T106 ADR	12.2900 12.2900	308,503.86 308,503.86	0.00 0.00	829,366.07 829,366.07	1.33	520,862.21 520,862.21
UNITED STATES						
16,606.000 ABM INDUSTRIES INC 000957100	36.6600 36.6600	312,200.52 312,200.52	3,072.11 3,072.11	608,775.96 608,775.96	0.97	296,575.44 296,575.44
10,547.000 ATN INTERNATIONAL INC 00215F107	50.1400 50.1400	450,939.02 450,939.02	1,792.99 1,792.99	528,826.58 528,826.58	0.85	77,887.56 77,887.56
5,446.000 ALBEMARLE CORP 012653101	89.2800 89.2800	343,946.89 343,946.89	2,096.71 2,096.71	486,218.88 486,218.88	0.78	142,271.99 142,271.99
5,924.000 ALLETE INC 018522300	51.7400 51.7400	411,720.26 411,720.26	0.00 0.00	306,507.76 306,507.76	0.49	-105,212.50 -105,212.50
15,471.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	27.0400 27.0400	256,653.63 256,653.63	0.00 0.00	418,335.84 418,335.84	0.67	161,682.21 161,682.21
3,872.000 AMERISAFE INC 03071H100	57.3600 57.3600	244,631.39 244,631.39	0.00 0.00	222,097.92 222,097.92	0.36	-22,533.47 -22,533.47

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
4,647.000	AMES NATIONAL CORP	16.8900	118,295.32	0.00	78,487.83		-39,807.49
	031001100	16.8900	118,295.32	0.00	78,487.83	0.13	-39,807.49
4,353.000	APTARGROUP INC	113.2000	252,790.04	0.00	492,759.60		239,969.56
	038336103	113.2000	252,790.04	0.00	492,759.60	0.79	239,969.56
8,613.000	ARCOSA INC	44.0900	125,256.24	0.00	379,747.17		254,490.93
	039653100	44.0900	125,256.24	0.00	379,747.17	0.61	254,490.93
16,106.000	ARES MANAGEMENT CORP	40.4200	323,724.80	0.00	651,004.52		327,279.72
	03990B101	40.4200	323,724.80	0.00	651,004.52	1.04	327,279.72
8,078.000	ARGAN INC	41.9100	327,377.36	0.00	338,548.98		11,171.62
	04010E109	41.9100	327,377.36	0.00	338,548.98	0.54	11,171.62
17,100.000	ARTISAN PARTNERS ASSET MANAGEM	38.9900	435,529.93	0.00	666,729.00		231,199.07
	04316A108	38.9900	435,529.93	0.00	666,729.00	1.07	231,199.07
26,604.000	AVNET INC	25.8400	725,378.82	0.00	687,447.36		-37,931.46
	053807103	25.8400	725,378.82	0.00	687,447.36	1.10	-37,931.46
14,239.000	BOK FINANCIAL CORP	51.5100	752,788.83	0.00	733,450.89		-19,337.94
	05561Q201	51.5100	752,788.83	0.00	733,450.89	1.17	-19,337.94
30,290.000	BANKUNITED INC	21.9100	561,406.08	0.00	663,653.90		102,247.82
	06652K103	21.9100	561,406.08	0.00	663,653.90	1.06	102,247.82

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
17,360.000	CIT GROUP INC	17.7100	798,852.15	0.00	307,445.60		-491,406.55
	125581801	17.7100	798,852.15	0.00	307,445.60	0.49	-491,406.55
4,925.000	CHASE CORP	95.4000	232,633.65	0.00	469,845.00		237,211.35
	16150R104	95.4000	232,633.65	0.00	469,845.00	0.75	237,211.35
36,686.000	COMPASS DIVERSIFIED HOLDINGS	19.0600	610,405.20	0.00	699,235.16		88,829.96
	20451Q104	19.0600	610,405.20	0.00	699,235.16	1.12	88,829.96
3,115.000	CRANE CO	50.1300	156,899.70	0.00	156,154.95		-744.75
	224399105	50.1300	156,899.70	0.00	156,154.95	0.25	-744.75
26,756.000	DELUXE CORP	25.7300	624,621.75	0.00	688,431.88		63,810.13
	248019101	25.7300	624,621.75	0.00	688,431.88	1.10	63,810.13
19,868.000	EQUITABLE HOLDINGS INC	18.2400	383,875.31	0.00	362,392.32		-21,482.99
	29452E101	18.2400	383,875.31	0.00	362,392.32	0.58	-21,482.99
2,723.000	ERIE INDEMNITY CO	210.2800	296,642.08	0.00	572,592.44		275,950.36
	29530P102	210.2800	296,642.08	0.00	572,592.44	0.92	275,950.36
3,710.000	ESSENTIAL UTILITIES INC	40.2500	134,506.74	0.00	149,327.50		14,820.76
	29670G102	40.2500	134,506.74	0.00	149,327.50	0.24	14,820.76
21,011.000	ETHAN ALLEN INTERIORS INC	13.5400	317,296.89	0.00	284,488.94		-32,807.95
	297602104	13.5400	317,296.89	0.00	284,488.94	0.46	-32,807.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	6,098.0000 6,098.0000	67,847.91 67,847.91	0.00 0.00	91,470.00 91,470.00	0.15	23,622.09 23,622.09
13,514.000 FIRST AMERICAN FINANCIAL CORP 31847R102	50.9100 50.9100	626,748.11 626,748.11	0.00 0.00	687,997.74 687,997.74	1.10	61,249.63 61,249.63
2,600.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	318.7800 318.7800	687,089.25 687,089.25	1,040.00 1,040.00	828,828.00 828,828.00	1.33	141,738.75 141,738.75
6,670.000 FIRST FINANCIAL BANKSHARES INC 32020R109	27.9100 27.9100	203,466.36 203,466.36	567.19 567.19	186,159.70 186,159.70	0.30	-17,306.66 -17,306.66
43,596.000 FIRST HAWAIIAN INC 32051X108	14.4700 14.4700	766,419.96 766,419.96	0.00 0.00	630,834.12 630,834.12	1.01	-135,585.84 -135,585.84
1,030.000 FIRST NATIONAL BANK ALASKA 32112J106	198.9500 198.9500	150,091.61 150,091.61	3,296.00 3,296.00	204,918.50 204,918.50	0.33	54,826.89 54,826.89
16,277.000 FLOWERS FOODS INC 343498101	24.3300 24.3300	266,261.79 266,261.79	0.00 0.00	396,019.41 396,019.41	0.63	129,757.62 129,757.62
6,288.000 FORTUNE BRANDS HOME & SECURITY 34964C106	86.5200 86.5200	348,162.69 348,162.69	0.00 0.00	544,037.76 544,037.76	0.87	195,875.07 195,875.07
7,098.000 FUTUREFUEL CORP 36116M106	11.3700 11.3700	79,184.91 79,184.91	0.00 0.00	80,704.26 80,704.26	0.13	1,519.35 1,519.35

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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
20,363.000 GENTEX CORP 371901109	25.7500 25.7500	319,627.03 319,627.03	0.00 0.00	524,347.25 524,347.25	0.84	204,720.22 204,720.22
8,937.000 GERMAN AMERICAN BANCORP INC 373865104	27.1400 27.1400	258,534.86 258,534.86	0.00 0.00	242,550.18 242,550.18	0.39	-15,984.68 -15,984.68
9,483.000 GLACIER BANCORP INC 37637Q105	32.0500 32.0500	335,164.20 335,164.20	0.00 0.00	303,930.15 303,930.15	0.49	-31,234.05 -31,234.05
15,555.000 GORMAN-RUPP CO/THE 383082104	29.4600 29.4600	271,555.85 271,555.85	0.00 0.00	458,250.30 458,250.30	0.73	186,694.45 186,694.45
30,087.000 GRAPHIC PACKAGING HOLDING CO 388689101	14.0900 14.0900	424,767.19 424,767.19	2,256.53 2,256.53	423,925.83 423,925.83	0.68	-841.36 -841.36
13,395.000 HBT FINANCIAL INC 404111106	11.2200 11.2200	165,178.01 165,178.01	0.00 0.00	150,291.90 150,291.90	0.24	-14,886.11 -14,886.11
9,058.000 HACKETT GROUP INC/THE 404609109	11.1800 11.1800	124,833.59 124,833.59	860.51 860.51	101,268.44 101,268.44	0.16	-23,565.15 -23,565.15
3,245.000 HANOVER INSURANCE GROUP INC/TH 410867105	93.1800 93.1800	312,671.75 312,671.75	0.00 0.00	302,369.10 302,369.10	0.48	-10,302.65 -10,302.65
22,787.000 HEALTHCARE SERVICES GROUP INC 421906108	21.5300 21.5300	562,842.27 562,842.27	0.00 0.00	490,604.11 490,604.11	0.78	-72,238.16 -72,238.16

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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
9,862.000 HERITAGE FINANCIAL CORP/WA 42722X106	18.3900 18.3900	199,995.80 199,995.80	0.00 0.00	181,362.18 181,362.18	 0.29	-18,633.62 -18,633.62
23.000 HERSHEY CREAMERY CO 427848106	2,910.0000 2,910.0000	44,632.54 44,632.54	0.00 0.00	66,930.00 66,930.00	 0.11	22,297.46 22,297.46
5,893.000 HILL-ROM HOLDINGS INC 431475102	83.5100 83.5100	351,104.35 351,104.35	0.00 0.00	492,124.43 492,124.43	 0.79	141,020.08 141,020.08
73,420.000 HOME BANCSHARES INC/AR 436893200	15.1600 15.1600	1,084,955.16 1,084,955.16	0.00 0.00	1,113,047.20 1,113,047.20	 1.78	28,092.04 28,092.04
6,905.000 HUBBELL INC 443510607	136.8400 136.8400	521,543.48 521,543.48	0.00 0.00	944,880.20 944,880.20	 1.51	423,336.72 423,336.72
23,650.000 INDEPENDENT BANK GROUP INC 45384B106	44.1800 44.1800	863,564.83 863,564.83	0.00 0.00	1,044,857.00 1,044,857.00	 1.67	181,292.17 181,292.17
31,448.000 KBR INC 48242W106	22.3600 22.3600	513,839.09 513,839.09	3,144.80 3,144.80	703,177.28 703,177.28	 1.13	189,338.19 189,338.19
43,111.000 KENNEDY-WILSON HOLDINGS INC 489398107	14.5200 14.5200	752,445.02 752,445.02	9,484.42 9,484.42	625,971.72 625,971.72	 1.00	-126,473.30 -126,473.30
45,129.000 KIMBALL INTERNATIONAL INC 494274103	10.5400 10.5400	505,335.84 505,335.84	4,061.61 4,061.61	475,659.66 475,659.66	 0.76	-29,676.18 -29,676.18

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
23,268.000	KULICKE & SOFFA INDUSTRIES INC	22.4000	539,330.19	2,792.16	521,203.20		-18,126.99
	501242101	22.4000	539,330.19	2,792.16	521,203.20	0.83	-18,126.99
4,596.000	LCI INDUSTRIES	106.2900	384,569.24	0.00	488,508.84		103,939.60
	50189K103	106.2900	384,569.24	0.00	488,508.84	0.78	103,939.60
9,296.000	LEGGETT & PLATT INC	41.1700	333,618.01	3,371.20	382,716.32		49,098.31
	524660107	41.1700	333,618.01	3,371.20	382,716.32	0.61	49,098.31
37,348.000	LEVI STRAUSS & CO	13.4000	490,894.02	0.00	500,463.20		9,569.18
	52736R102	13.4000	490,894.02	0.00	500,463.20	0.80	9,569.18
14,581.000	LEXINGTON REALTY TRUST	10.4500	106,514.68	1,531.01	152,371.45		45,856.77
	529043101	10.4500	106,514.68	1,531.01	152,371.45	0.24	45,856.77
6,812.000	LINCOLN ELECTRIC HOLDINGS INC	92.0400	247,963.86	3,337.88	626,976.48		379,012.62
	533900106	92.0400	247,963.86	3,337.88	626,976.48	1.00	379,012.62
5,565.000	LINDSAY CORP	96.6800	321,952.25	0.00	538,024.20		216,071.95
	535555106	96.6800	321,952.25	0.00	538,024.20	0.86	216,071.95
3,366.000	MKS INSTRUMENTS INC	109.2300	302,927.96	0.00	367,668.18		64,740.22
	55306N104	109.2300	302,927.96	0.00	367,668.18	0.59	64,740.22
9,850.000	MSC INDUSTRIAL DIRECT CO INC	63.2800	626,303.22	0.00	623,308.00		-2,995.22
	553530106	63.2800	626,303.22	0.00	623,308.00	1.00	-2,995.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,652.000 MANPOWERGROUP INC 56418H100	73.3300 73.3300	628,154.98 628,154.98	0.00 0.00	561,121.16 561,121.16	0.90	-67,033.82 -67,033.82
12,091.000 MCGRATH RENTCORP 580589109	59.5900 59.5900	407,804.74 407,804.74	0.00 0.00	720,502.69 720,502.69	1.15	312,697.95 312,697.95
24,863.000 METHODE ELECTRONICS INC 591520200	28.5000 28.5000	641,251.32 641,251.32	0.00 0.00	708,595.50 708,595.50	1.13	67,344.18 67,344.18
11,474.000 MILLER INDUSTRIES INC/TN 600551204	30.5700 30.5700	215,631.55 215,631.55	0.00 0.00	350,760.18 350,760.18	0.56	135,128.63 135,128.63
14,180.000 MINERALS TECHNOLOGIES INC 603158106	51.1000 51.1000	729,453.32 729,453.32	0.00 0.00	724,598.00 724,598.00	1.16	-4,855.32 -4,855.32
21,398.000 MOELIS & CO 60786M105	35.1400 35.1400	749,719.60 749,719.60	0.00 0.00	751,925.72 751,925.72	1.20	2,206.12 2,206.12
76.000 MORGAN GROUP HOLDING CO 61735R203	6.1800 6.1800	589.61 589.61	0.00 0.00	469.68 469.68	0.00	-119.93 -119.93
18,275.000 MUELLER INDUSTRIES INC 624756102	27.0600 27.0600	386,242.87 386,242.87	0.00 0.00	494,521.50 494,521.50	0.79	108,278.63 108,278.63
7,413.000 NATIONAL BANKSHARES INC 634865109	25.3300 25.3300	246,449.85 246,449.85	0.00 0.00	187,771.29 187,771.29	0.30	-58,678.56 -58,678.56

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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
11,475.000	NATIONAL INSTRUMENTS CORP	35.7000	370,001.06	0.00	409,657.50		39,656.44
636518102		35.7000	370,001.06	0.00	409,657.50	0.66	39,656.44
30,803.000	OCEANFIRST FINANCIAL CORP	13.6900	567,965.45	0.00	421,693.07		-146,272.38
675234108		13.6900	567,965.45	0.00	421,693.07	0.67	-146,272.38
11,608.000	PC CONNECTION INC	41.0600	394,946.59	0.00	476,624.48		81,677.89
69318J100		41.0600	394,946.59	0.00	476,624.48	0.76	81,677.89
3,230.000	PACKAGING CORP OF AMERICA	109.0500	316,587.67	1,737.21	352,231.50		35,643.83
695156109		109.0500	316,587.67	1,737.21	352,231.50	0.56	35,643.83
21,851.000	PATTERSON COS INC	24.1050	358,911.12	0.00	526,718.36		167,807.24
703395103		24.1050	358,911.12	0.00	526,718.36	0.84	167,807.24
12,201.000	PEAPACK-GLADSTONE FINANCIAL CO	15.1500	263,216.92	0.00	184,845.15		-78,371.77
704699107		15.1500	263,216.92	0.00	184,845.15	0.30	-78,371.77
129.000	PREFORMED LINE PRODUCTS CO	48.7200	8,257.26	26.60	6,284.88		-1,972.38
740444104		48.7200	8,257.26	26.60	6,284.88	0.01	-1,972.38
59,137.000	PROASSURANCE CORP	15.6400	1,291,277.24	2,956.85	924,902.68		-366,374.56
74267C106		15.6400	1,291,277.24	2,956.85	924,902.68	1.48	-366,374.56
2,994.000	PROSPERITY BANCSHARES INC	51.8300	195,976.07	1,377.24	155,179.02		-40,797.05
743606105		51.8300	195,976.07	1,377.24	155,179.02	0.25	-40,797.05

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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
10,176.000 PULTEGROUP INC 745867101	46.2900 46.2900	345,805.14 345,805.14	1,221.12 1,221.12	471,047.04 471,047.04	0.75	125,241.90 125,241.90
4,095.000 QUAKER CHEMICAL CORP 747316107	179.7100 179.7100	458,300.75 458,300.75	0.00 0.00	735,912.45 735,912.45	1.18	277,611.70 277,611.70
24,581.000 RMR GROUP INC/THE 74967R106	27.4700 27.4700	819,146.12 819,146.12	0.00 0.00	675,240.07 675,240.07	1.08	-143,906.05 -143,906.05
8,948.000 RALPH LAUREN CORP 751212101	67.9700 67.9700	632,032.19 632,032.19	0.00 0.00	608,195.56 608,195.56	0.97	-23,836.63 -23,836.63
18,431.000 RAVEN INDUSTRIES INC 754212108	21.5200 21.5200	248,221.22 248,221.22	0.00 0.00	396,635.12 396,635.12	0.63	148,413.90 148,413.90
3,266.000 REINSURANCE GROUP OF AMERICA I 759351604	95.1900 95.1900	429,225.75 429,225.75	0.00 0.00	310,890.54 310,890.54	0.50	-118,335.21 -118,335.21
18,615.000 RENT-A-CENTER INC/TX 76009N100	29.8900 29.8900	497,761.18 497,761.18	0.00 0.00	556,402.35 556,402.35	0.89	58,641.17 58,641.17
16,834.000 RESOURCES CONNECTION INC 76122Q105	11.5500 11.5500	270,752.07 270,752.07	0.00 0.00	194,432.70 194,432.70	0.31	-76,319.37 -76,319.37
7,100.000 REYNOLDS CONSUMER PRODUCTS INC 76171L106	30.6200 30.6200	234,239.83 234,239.83	0.00 0.00	217,402.00 217,402.00	0.35	-16,837.83 -16,837.83

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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
1,574.000	ROYAL GOLD INC	120.1700	140,642.68	0.00	189,147.58		48,504.90
	780287108	120.1700	140,642.68	0.00	189,147.58	0.30	48,504.90
3,507.000	SJW GROUP	60.8600	207,164.20	0.00	213,436.02		6,271.82
	784305104	60.8600	207,164.20	0.00	213,436.02	0.34	6,271.82
12,129.000	SHOE CARNIVAL INC	33.5800	393,318.03	0.00	407,291.82		13,973.79
	824889109	33.5800	393,318.03	0.00	407,291.82	0.65	13,973.79
9,213.000	SIGNATURE BANK/NEW YORK NY	82.9900	909,559.85	0.00	764,586.87		-144,972.98
	82669G104	82.9900	909,559.85	0.00	764,586.87	1.22	-144,972.98
9,017.000	SILGAN HOLDINGS INC	36.7700	332,251.88	0.00	331,555.09		-696.79
	827048109	36.7700	332,251.88	0.00	331,555.09	0.53	-696.79
14,267.000	SONOCO PRODUCTS CO	51.0700	584,475.88	0.00	728,615.69		144,139.81
	835495102	51.0700	584,475.88	0.00	728,615.69	1.17	144,139.81
5,701.000	SOUTH STATE CORP	48.1500	326,705.94	0.00	274,503.15		-52,202.79
	840441109	48.1500	326,705.94	0.00	274,503.15	0.44	-52,202.79
9,792.000	SPECTRUM BRANDS HOLDINGS INC	57.1600	432,777.95	0.00	559,710.72		126,932.77
	84790A105	57.1600	432,777.95	0.00	559,710.72	0.90	126,932.77
4,121.000	STANDARD MOTOR PRODUCTS INC	44.6500	110,589.56	0.00	184,002.65		73,413.09
	853666105	44.6500	110,589.56	0.00	184,002.65	0.29	73,413.09

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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
12,881.000 SYSTEMAX INC 871851101	23.9400 23.9400	221,886.99 221,886.99	0.00 0.00	308,371.14 308,371.14	0.49	86,484.15 86,484.15
5,778.000 TENNANT CO 880345103	60.3600 60.3600	291,836.57 291,836.57	0.00 0.00	348,760.08 348,760.08	0.56	56,923.51 56,923.51
3,365.000 THOR INDUSTRIES INC 885160101	95.2600 95.2600	230,716.39 230,716.39	0.00 0.00	320,549.90 320,549.90	0.51	89,833.51 89,833.51
8,737.000 TIMKEN CO/THE 887389104	54.2200 54.2200	350,028.71 350,028.71	0.00 0.00	473,720.14 473,720.14	0.76	123,691.43 123,691.43
19,567.000 TRINITY INDUSTRIES INC 896522109	19.5000 19.5000	240,062.09 240,062.09	0.00 0.00	381,556.50 381,556.50	0.61	141,494.41 141,494.41
10,446.000 TRIUMPH BANCORP INC 89679E300	31.1400 31.1400	315,724.74 315,724.74	0.00 0.00	325,288.44 325,288.44	0.52	9,563.70 9,563.70
0.000 TRUSTCO BANK CORP NY 898349105	0.0000 0.0000	0.00 0.00	1,927.19 1,927.19	0.00 0.00	0.00	0.00 0.00
4,949.000 UMB FINANCIAL CORP 902788108	49.0100 49.0100	269,713.34 269,713.34	1,472.50 1,472.50	242,550.49 242,550.49	0.39	-27,162.85 -27,162.85
7,947.000 UFP INDUSTRIES INC 90278Q108	56.5100 56.5100	326,656.30 326,656.30	0.00 0.00	449,084.97 449,084.97	0.72	122,428.67 122,428.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,191.000 VALLEY NATIONAL BANCORP 919794107	6.8500 6.8500	638,005.54 638,005.54	8,931.01 8,931.01	556,158.35 556,158.35	0.89	-81,847.19 -81,847.19
7,378.000 VIRTU FINANCIAL INC 928254101	23.0100 23.0100	132,304.25 132,304.25	0.00 0.00	169,767.78 169,767.78	0.27	37,463.53 37,463.53
26,583.000 VISHAY INTERTECHNOLOGY INC 928298108	15.5700 15.5700	416,758.31 416,758.31	0.00 0.00	413,897.31 413,897.31	0.66	-2,861.00 -2,861.00
3,835.000 WATSCO INC 942622200	232.8900 232.8900	614,597.64 614,597.64	0.00 0.00	893,133.15 893,133.15	1.43	278,535.51 278,535.51
10,991.000 WERNER ENTERPRISES INC 950755108	41.9900 41.9900	400,133.69 400,133.69	0.00 0.00	461,512.09 461,512.09	0.74	61,378.40 61,378.40
11,480.000 WORLD WRESTLING ENTERTAINMENT 98156Q108	40.4700 40.4700	505,829.58 505,829.58	0.00 0.00	464,595.60 464,595.60	0.74	-41,233.98 -41,233.98
16,073.000 WORTHINGTON INDUSTRIES INC 981811102	40.7800 40.7800	599,316.66 599,316.66	0.00 0.00	655,456.94 655,456.94	1.05	56,140.28 56,140.28
SUBTOTAL UNITED STATES		44,059,287.72	62,354.84	49,692,074.93		5,632,787.21
		44,059,287.72	62,354.84	49,692,074.93	79.49	5,632,787.21
TOTAL EQUITY U.S. DOLLAR		49,567,009.52	68,591.33	55,741,707.72		6,174,698.20
		49,567,009.52	68,591.33	55,741,707.72	89.16	6,174,698.20
TOTAL EQUITY		54,575,757.86	69,813.96	60,670,028.66	97.05	6,094,270.80



Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>56,530,372.29</u>	<u>149,405.85</u>	<u>62,504,376.40</u>	<u>99.96</u>	<u>5,974,004.11</u>
NET ASSETS - BASE:				<u>62,653,782.25</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,345.01	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	18,345.01	18,345.01	2	0.00
		18,345.01	18,345.01	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,732	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	204,924.12	203,148.37	20	0.00
3,682	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	184,505.02	183,788.08	18	0.00
6,052	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	307,411.34	305,930.74	30	0.00
3,827	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	205,187.67	201,130.72	20	0.00
2,034	CUSIP # 47103U886 JANUS HENDERSON SHORT DURATION INCOME ETF	102,493.26	101,204.67	10	0.00
		1,004,521.41	995,202.58	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,568.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,568.70	2,568.70	0	0.00
		2,568.70	2,568.70	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
155,456.38	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	155,456.38	155,456.38	2	0.00
		155,456.38	155,456.38	2	0.00
MUTUAL FUNDS - FIXED INCOME					
16,486	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	792,976.60	773,077.74	10	0.00
15,339	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	793,179.69	746,894.62	10	0.00
14,410	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	791,253.10	778,695.31	10	0.00
36,093	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,586,287.35	1,642,528.81	20	0.00
36,745	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,597,305.15	1,610,928.88	20	0.00
26,496	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,184,901.12	1,194,735.72	15	0.00
		6,745,903.01	6,746,861.08	85	0.00
MUTUAL FUNDS - EQUITY					
13,323	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	401,155.53	490,570.87	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,705	CUSIP # 78468R788 SPDR PORTFOLIO S&P 500 HIGH DIV ETF	649,517.00	740,736.55	8	0.00
		1,050,672.53	1,231,307.42	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,985.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,985.92	26,985.92	0	0.00
		26,985.92	26,985.92	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
422,018.65	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	422,018.65	422,018.65	2	0.00
		422,018.65	422,018.65	2	0.00
MUTUAL FUNDS - FIXED INCOME					
40,604	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,019,236.92	1,942,648.60	10	0.00
41,949	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	2,017,746.90	1,958,083.85	10	0.00
32,444	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,625,768.84	1,627,398.64	8	0.00
46,067	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,024,644.65	2,115,795.58	10	0.00
39,901	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,026,771.30	2,014,392.02	10	0.00
37,838	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	2,028,714.64	1,978,829.42	10	0.00
70,024	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	3,043,943.28	3,033,771.22	15	0.00
67,797	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	3,031,881.84	3,057,637.92	15	0.00
44,773	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,018,138.02	1,050,152.56	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		18,836,846.39	18,778,709.81	93	0.00
	MUTUAL FUNDS - EQUITY				
37,281	CUSIP # 78468R788 SPDR PORTFOLIO S&P 500 HIGH DIV ETF	1,021,499.40	1,244,964.73	5	0.00
		1,021,499.40	1,244,964.73	5	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
72,011.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,011.65	72,011.65	0	0.00
		72,011.65	72,011.65	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
508.39	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	508.39	508.39	0	0.00
		508.39	508.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
785	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	81,687.10	77,822.70	56	0.00
30	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	941.85	951.25	1	0.00
67.304	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,393.19	1,395.21	1	0.88
		84,022.14	80,169.16	58	0.88
COMMON TRUST FUNDS - FIXED INCOME					
53,521.55	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	53,521.55	53,521.55	37	0.00
1,764.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,764.70	1,764.70	1	0.00
		55,286.25	55,286.25	38	0.00
COMMON TRUST FUNDS - EQUITY					
157.51	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	1,883.65	1,798.81	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102.334	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	2,933.26	2,545.93	2	0.00
		4,816.91	4,344.74	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
172.16	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	172.16	172.16	0	0.00
		172.16	172.16	0	0.00
MUTUAL FUNDS - FIXED INCOME					
21	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	1,078.14	723.37	1	0.00
123	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	12,799.38	12,366.22	12	0.00
367	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	11,521.97	11,541.51	11	0.00
830.263	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	17,186.44	16,983.09	16	10.88
		42,585.93	41,614.19	40	10.88
MUTUAL FUNDS - EQUITY					
19.949	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,233.29	2,401.27	2	0.00
		2,233.29	2,401.27	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,457.03	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	8,457.03	8,457.03	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,579.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,579.68	2,579.68	2	0.00
		11,036.71	11,036.71	10	0.00
COMMON TRUST FUNDS - EQUITY					
327.023	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,682.14	1,561.11	2	0.00
1,615.206	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	19,316.09	18,356.59	18	0.00
1,070.176	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	30,675.10	26,797.94	28	0.00
		51,673.33	46,715.64	48	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
146.23	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	146.23	146.23	0	0.00
		146.23	146.23	0	0.00
MUTUAL FUNDS - FIXED INCOME					
109	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	5,596.06	4,237.51	1	0.00
1,553	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	48,756.44	48,412.67	12	0.00
3,517.804	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	72,818.54	71,946.69	18	46.08
		127,171.04	124,596.87	31	46.08
MUTUAL FUNDS - EQUITY					
101.166	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	11,325.53	12,291.67	3	0.00
		11,325.53	12,291.67	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,289.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,289.70	8,289.70	2	0.00
		8,289.70	8,289.70	2	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,662.046	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	8,549.23	7,997.88	2	0.00
8,212.903	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	98,217.29	92,889.27	24	0.00
5,443.554	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	156,031.85	135,846.06	38	0.00
		262,798.37	236,733.21	64	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
108.13	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	108.13	108.13	0	0.00
		108.13	108.13	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	359.38	260.43	1	0.00
59	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,852.31	1,855.39	7	0.00
143.316	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	2,966.64	2,956.40	12	1.88
		5,178.33	5,072.22	21	1.88
MUTUAL FUNDS - EQUITY					
6.589	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	737.64	702.98	3	0.00
		737.64	702.98	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
990.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	990.91	990.91	4	0.00
		990.91	990.91	4	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108.499	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	558.10	494.46	2	0.00
570.913	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	6,827.49	6,315.59	27	0.00
367.835	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	10,543.48	9,336.84	42	0.00
		17,929.07	16,146.89	72	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
753.17	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	753.17	753.17	0	0.00
		753.17	753.17	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,276	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	132,780.56	126,565.65	46	0.00
		132,780.56	126,565.65	46	0.00
COMMON TRUST FUNDS - FIXED INCOME					
131,344.03	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	131,344.03	131,344.03	45	0.00
9,747.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,747.90	9,747.90	3	0.00
		141,091.93	141,091.93	49	0.00
COMMON TRUST FUNDS - EQUITY					
474.303	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	5,672.14	5,297.33	2	0.00
300.826	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	8,622.76	7,416.04	3	0.00
		14,294.90	12,713.37	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,101,639.33	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,101,639.33	3,101,639.33	2	0.00
		3,101,639.33	3,101,639.33	2	0.00
COMMON STOCK					
3,114	CUSIP # 017175100 ALLEGHENY CORP	1,620,681.30	1,656,107.89	1	0.00
60,388	CUSIP # 031100100 AMETEK INC	6,002,567.20	5,378,993.44	4	0.00
53,438	CUSIP # 032095101 AMPHENOL CORP CL A	5,785,732.26	5,330,821.68	3	13,365.25
26,051	CUSIP # 049560105 ATMOS ENERGY CORP	2,490,215.09	2,649,316.68	2	0.00
86,777	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,886,412.87	5,092,329.50	3	0.00
11,151	CUSIP # 09073M104 BIO-TECHNE CORP	2,762,437.23	2,309,155.18	2	0.00
60,625	CUSIP # 127055101 CABOT CORPORATION	2,184,318.75	3,013,256.31	1	0.00
68,534	CUSIP # 148806102 CATALENT INC	5,870,622.44	3,400,956.12	4	0.00
28,429	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	6,437,747.05	4,062,098.61	4	0.00
90,559	CUSIP # 184496107 CLEAN HARBORS INC	5,074,020.77	6,483,223.62	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52,889	CUSIP # 217204106 COPART INC	5,561,807.24	4,297,418.16	3	0.00
42,801	CUSIP # 256746108 DOLLAR TREE INC	3,909,443.34	3,901,342.20	2	0.00
140,218	CUSIP # 29362U104 ENTEGRIS INC	10,423,806.12	6,712,791.45	6	0.00
71,025	CUSIP # 302491303 FMC CORPORATION	7,522,257.75	6,341,624.28	5	31,251.00
55,921	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,846,938.11	2,939,731.39	2	0.00
54,370	CUSIP # 384109104 GRACO INC	3,335,599.50	2,709,657.76	2	0.00
242,154	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,363,807.12	4,293,873.18	4	0.00
31,810	CUSIP # 422806208 HEICO CORP CL A	2,820,274.60	2,839,943.20	2	0.00
46,415	CUSIP # 428291108 HEXCEL CORP	1,557,223.25	3,265,092.36	1	0.00
57,530	CUSIP # 449253103 IAA INC	2,995,587.10	3,053,965.72	2	0.00
17,897	CUSIP # 45167R104 IDEX CORP	3,264,591.77	2,746,741.85	2	0.00
48,539	CUSIP # 457187102 INGREDION INC	3,673,431.52	4,352,181.45	2	31,064.96
338,737	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,877,812.80	7,847,167.97	3	0.00
31,995	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,160,466.10	2,792,925.33	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
124,197	CUSIP # 501889208 LKQ CORP	3,443,982.81	4,134,320.27	2	0.00
1,604	CUSIP # 570535104 MARKEL CORP	1,561,814.80	1,826,845.34	1	0.00
21,823	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,530,376.85	2,578,458.05	2	0.00
44,492	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	1,535,418.92	1,648,748.30	1	0.00
35,688	CUSIP # 743606105 PROSPERITY BANCSHARES INC	1,849,709.04	2,574,651.43	1	16,405.90
62,557	CUSIP # 806407102 HENRY SCHEIN INC	3,677,100.46	4,038,980.96	2	0.00
41,398	CUSIP # 871607107 SYNOPSIS INC	8,858,344.04	5,255,505.86	5	0.00
111,535	CUSIP # 872307103 TCF FINANCIAL CORP	2,605,457.60	4,803,689.51	2	0.00
191,345	CUSIP # 902681105 UGI CORPORATION	6,310,558.10	7,575,264.70	4	63,170.25
68,314	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	2,160,088.68	3,599,113.11	1	0.00
54,688	CUSIP # 980745103 WOODWARD INC	4,383,790.08	5,569,283.58	3	0.00
		144,344,442.66	141,075,576.44	87	155,257.36
FOREIGN STOCK					
85,043	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,827,463.40	7,384,753.28	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,703	CUSIP # G4388N106 HELEN OF TROY	4,974,044.56	3,981,925.82	3	0.00
23,975	CUSIP # G8473T100 STERIS PLC	4,224,155.25	3,310,847.27	3	0.00
		18,025,663.21	14,677,526.37	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
227,597.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	227,597.29	227,597.29	0	0.00
		227,597.29	227,597.29	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
216,243.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	216,243.28	216,243.28	6	0.00
		216,243.28	216,243.28	6	0.00
INSURANCE POLICIES/ANNUITIES					
259,761.447	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	3,417,161.84	3,330,114.78	94	0.00
		3,417,161.84	3,330,114.78	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,242.7	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	19,242.70	19,242.70	0	0.00
		19,242.70	19,242.70	0	0.00
MUTUAL FUNDS - FIXED INCOME					
17,100	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,717,353.00	1,719,920.03	14	0.00
22,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,243,120.00	2,244,138.90	18	0.00
28,000	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	2,790,480.00	2,455,824.64	23	0.00
		6,750,953.00	6,419,883.57	55	0.00
MUTUAL FUNDS - EQUITY					
11,000	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,141,140.00	1,145,003.50	9	0.00
28,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,257,640.00	1,710,976.69	18	0.00
		3,398,780.00	2,855,980.19	28	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,000,526.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,000,526.40	2,000,526.40	16	0.00
		2,000,526.40	2,000,526.40	16	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
337,726.88	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	337,726.88	337,726.88	5	0.00
		337,726.88	337,726.88	5	0.00
MUTUAL FUNDS - FIXED INCOME					
21,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	2,162,622.00	1,979,553.53	30	0.00
		2,162,622.00	1,979,553.53	30	0.00
MUTUAL FUNDS - EQUITY					
20,100	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	565,815.00	590,788.04	8	0.00
16,000	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	1,088,800.00	1,086,872.90	15	0.00
5,800	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,085,470.00	1,088,412.52	15	0.00
15,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,587,222.00	1,592,594.80	22	0.00
		4,327,307.00	4,358,668.26	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
460,087.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	460,087.89	460,087.89	6	0.00
		460,087.89	460,087.89	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
204,843.72	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	204,843.72	204,843.72	4	0.00
		204,843.72	204,843.72	4	0.00
MUTUAL FUNDS - FIXED INCOME					
8,500	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	847,110.00	783,317.51	15	0.00
		847,110.00	783,317.51	15	0.00
MUTUAL FUNDS - EQUITY					
27,900	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	785,385.00	819,267.83	13	0.00
9,300	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	632,865.00	631,745.92	11	0.00
7,300	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,366,195.00	1,369,970.87	23	0.00
16,500	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,711,710.00	1,717,504.00	29	0.00
		4,496,155.00	4,538,488.62	77	0.00
COMMON TRUST FUNDS - FIXED INCOME					
286,561.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	286,561.77	286,561.77	5	0.00
		286,561.77	286,561.77	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,307.08	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	8,307.08	8,307.08	0	0.00
		8,307.08	8,307.08	0	0.00
MUTUAL FUNDS - FIXED INCOME					
13,000	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,305,590.00	1,309,782.40	15	0.00
29,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,956,840.00	2,958,182.30	34	0.00
20,800	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	2,072,928.00	1,661,382.53	24	0.00
		6,335,358.00	5,929,347.23	74	0.00
MUTUAL FUNDS - EQUITY					
9,200	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	954,408.00	957,639.70	11	0.00
6,400	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	516,032.00	381,399.68	6	0.00
		1,470,440.00	1,339,039.38	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
785,091.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	785,091.80	785,091.80	9	0.00
		785,091.80	785,091.80	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,666.83	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	18,666.83	18,666.83	4	0.00
		18,666.83	18,666.83	4	0.00
COMMON STOCK					
29	CUSIP # G0403H108 AON PLC	5,982.70	4,529.51	1	0.00
		5,982.70	4,529.51	1	0.00
FOREIGN STOCK					
37	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	10,877.26	5,859.69	2	0.00
73	CUSIP # 045055100 ASHTAD GROUP PLC UNSPONSORED ADR	10,590.11	7,386.03	2	1.97
190	CUSIP # 054536107 AXA S.A. (ADR)	3,520.70	4,802.36	1	0.00
376	CUSIP # 055262505 BASF SE	5,749.04	6,530.40	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	4,019.40	5,801.14	1	0.00
105	CUSIP # 063671101 BANK OF MONTREAL	6,133.05	7,227.81	1	0.00
123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,446.45	5,247.92	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	5,763.00	10,384.74	1	138.15
201	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	7,254.09	6,195.22	2	42.66
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	6,919.90	5,570.50	2	3.93
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	2,325.45	3,051.39	1	45.65
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	6,813.75	8,200.42	2	54.73
343	CUSIP # 23636T100 DANONE-SPONS ADR	4,421.27	5,147.50	1	0.00
	CUSIP # 26874R108 ENI SPA (ADR)	0.00	0.00	0	38.53
587	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	6,392.43	5,710.79	1	0.00
151	CUSIP # 358029106 FRESENIUS MEDICAL CARE ADR	6,414.48	6,153.22	1	0.00
107	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	5,291.15	4,657.71	1	0.00
274	CUSIP # 398438408 GRIFOLS SA ADR	4,753.90	5,762.00	1	0.00
173	CUSIP # 40415F101 HDFC BANK LTD ADR	8,643.08	7,418.97	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	6,352.60	4,319.35	1	0.00
669	CUSIP # 456837103 ING GROEP NV ADR	4,736.52	6,838.64	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
848	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	3,375.04	6,911.01	1	2.38
64	CUSIP # 465717106 ITOCHU CORP UNSPONSORED ADR	3,290.88	3,355.32	1	0.00
57	CUSIP # 46591M109 JOYY INC.	4,598.19	3,717.78	1	0.00
171	CUSIP # 500458401 KOMATSU LTD SPONS ADR	3,762.00	4,683.79	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	6,488.97	5,276.69	1	0.00
108	CUSIP # 500472303 KONINKLIJKE PHILIPS ELECTRONICS	5,092.20	4,732.44	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	8,103.78	5,258.02	2	0.00
165	CUSIP # 559222401 MAGNA INTERNATIONAL INC	7,548.75	7,697.97	2	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	4,828.50	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	2,730.81	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	7,106.22	6,516.21	2	0.00
229	CUSIP # 60879B107 MOMO INC SPONSORED ADR	3,151.04	7,300.77	1	0.00
133	CUSIP # 631512209 NASPERS LTD SPONS ADR	4,722.83	4,635.54	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	8,184.06	4,373.20	2	0.00
53	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	7,923.50	3,250.22	2	0.00
232	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	4,793.12	4,192.94	1	0.00
128	CUSIP # 683715106 OPEN TEXT CORP	5,406.72	5,350.98	1	3.35
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	5,693.87	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	7,692.94	10,184.40	2	0.00
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	6,809.28	7,494.54	2	62.61
462	CUSIP # 76026T205 REPSOL S.A. ADS	3,132.36	8,178.55	1	0.00
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	9,662.40	8,097.44	2	0.00
91	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,895.71	4,015.25	1	0.00
145	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	3,649.65	9,181.10	1	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	5,951.70	5,996.52	1	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	5,541.40	6,303.49	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100	CUSIP # 835699307 SONY CORPORATION ADR	7,675.00	7,222.28	2	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	6,516.80	6,051.87	1	9.98
132	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	10,701.24	5,338.40	2	44.48
152	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	10,142.96	5,256.04	2	0.00
141	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	9,159.36	4,756.30	2	0.00
176	CUSIP # 89151E109 TOTAL SA SPON ADR	6,036.80	10,271.89	1	113.50
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	3,882.51	4,307.93	1	0.00
424	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	6,631.36	4,004.03	1	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	5,052.84	3,946.93	1	0.00
202	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	6,043.84	3,380.09	1	0.00
103	CUSIP # G02602103 AMDOCS LTD	5,913.23	6,619.67	1	33.73
30	CUSIP # G4705A100 ICON PLC	5,732.70	4,189.69	1	0.00
141	CUSIP # G47567105 IHS MARKIT LTD	11,069.91	7,478.33	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # G54050102 LAZARD LTD CL A	6,643.05	7,641.46	1	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	8,105.76	7,141.20	2	45.24
137	CUSIP # G6095L109 APTIV PLC	12,560.16	9,958.77	3	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	5,651.34	6,253.86	1	0.00
353	CUSIP # H42097107 UBS GROUP AG	3,935.95	4,920.21	1	0.00
248	CUSIP # N00985106 AERCAP HOLDINGS NV	6,247.12	10,088.69	1	0.00
92	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	6,485.08	7,978.05	1	0.00
75	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	9,360.75	7,140.39	2	28.13
127	CUSIP # N97284108 YANDEX NV A	8,286.75	3,860.68	2	0.00
		426,388.06	413,462.07	94	669.02

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
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-1,562.24	0.00	-1,562.24		0.00
			-1,562.24	0.00	-1,562.24	-0.01	0.00
	REBATE RECEIVABLE		7,381.33	0.00	7,381.33		0.00
			7,381.33	0.00	7,381.33	0.03	0.00
	CASH		39.91	0.00	39.91		0.00
			39.91	0.00	39.91	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-13,516.65	0.00	-13,516.65		0.00
			-13,516.65	0.00	-13,516.65	-0.06	0.00
	MSC PAYABLE - CLASS C2		-8,957.09	0.00	-8,957.09		0.00
			-8,957.09	0.00	-8,957.09	-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
	1,147,395.000 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,147,395.00	26.77	1,147,395.00		0.00
	996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,147,395.00	26.77	1,147,395.00	4.81	0.00
	SUBTOTAL UNITED STATES		1,124,581.96	26.77	1,124,581.96		0.00
			1,124,581.96	26.77	1,124,581.96	4.70	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,124,581.96	26.77	1,124,581.96		0.00
			1,124,581.96	26.77	1,124,581.96	4.70	0.00

Asset and Accrual Detail - By Asset type

9/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,124,581.96	26.77	1,124,581.96	4.70	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
1,038,276.689 ULLICO SEPARATE ACCOUNT J	16.1493	15,852,838.28	0.00	16,767,458.35		914,620.07
99VVBW47	16.1493	15,852,838.28	0.00	16,767,458.35	70.28	914,620.07
EQUITY						
U.S. DOLLAR						
UNITED STATES						
36,856.207 BANK OF NEW YORK MELLON EMPLOY	161.8600	5,287,530.20	0.00	5,965,545.67		678,015.47
06427F819 BK OF NY MELLON/AGGREGATE BD	161.8600	5,287,530.20	0.00	5,965,545.67	25.00	678,015.47
TOTAL ASSETS - BASE:		22,264,950.44	26.77	23,857,585.98	99.98	1,592,635.54
NET ASSETS - BASE:				23,857,612.75		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
712.28	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	712.28	712.28	0	0.00
		712.28	712.28	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,755	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	531,799.20	445,821.56	12	0.00
5,152	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	481,608.96	432,042.77	11	0.00
10,601	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	880,413.05	839,204.98	20	0.00
17,667	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,027,954.40	971,412.48	23	0.00
9,357	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	507,804.39	487,542.73	12	0.00
		3,429,580.00	3,176,024.52	78	0.00
MUTUAL FUNDS - EQUITY					
6,383	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	261,064.70	221,341.54	6	0.00
2,045	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	88,425.80	77,598.02	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,184	CUSIP # 922908736 VANGUARD GROWTH ETF	269,490.24	171,683.47	6	0.00
1,829	CUSIP # 922908744 VANGUARD VALUE ETF	191,148.79	168,993.44	4	0.00
409	CUSIP # 922908751 VANGUARD SMALL CAP ETF	62,904.20	50,421.11	1	0.00
		873,033.73	690,037.58	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
91,918.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	91,918.43	91,918.43	2	0.00
		91,918.43	91,918.43	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
39,086.58	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	39,086.58	39,086.58	0	0.00
		39,086.58	39,086.58	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,957	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,001,750.88	816,167.54	8	0.00
11,268	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,053,332.64	945,286.95	8	0.00
21,218	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,762,154.90	1,685,291.84	13	0.00
35,869	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,087,037.77	1,978,271.10	16	0.00
19,666	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,067,273.82	1,030,396.16	8	0.00
		6,971,550.01	6,455,413.59	53	0.00
MUTUAL FUNDS - EQUITY					
42,151	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,723,975.90	1,637,487.98	13	0.00
12,593	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	544,521.32	505,864.97	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,873	CUSIP # 922908736 VANGUARD GROWTH ETF	1,791,973.53	1,068,576.77	14	0.00
13,345	CUSIP # 922908744 VANGUARD VALUE ETF	1,394,685.95	1,312,258.80	11	0.00
2,852	CUSIP # 922908751 VANGUARD SMALL CAP ETF	438,637.60	348,535.13	3	0.00
		5,893,794.30	4,872,723.65	45	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
314,398.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	314,398.76	314,398.76	2	0.00
		314,398.76	314,398.76	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
171,222.17	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	171,222.17	171,222.17	0	0.00
		171,222.17	171,222.17	0	0.00
MUTUAL FUNDS - FIXED INCOME					
27,397	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,064,080.48	2,604,122.32	6	0.00
28,761	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,688,578.28	2,458,904.47	5	0.00
59,898	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,974,528.90	4,806,032.97	10	0.00
101,548	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,908,570.38	5,504,334.98	12	0.00
52,217	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,833,816.59	2,757,965.89	6	0.00
		19,469,574.63	18,131,360.63	39	0.00
MUTUAL FUNDS - EQUITY					
207,857	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,501,351.30	7,408,879.68	17	0.00
70,443	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,045,955.32	2,543,620.08	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,717	CUSIP # 922908736 VANGUARD GROWTH ETF	9,039,986.37	4,229,506.09	18	0.00
62,147	CUSIP # 922908744 VANGUARD VALUE ETF	6,494,982.97	5,560,642.37	13	0.00
12,896	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,983,404.80	1,495,612.10	4	0.00
		29,065,680.76	21,238,260.32	58	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,114,103.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,114,103.52	1,114,103.52	2	0.00
		1,114,103.52	1,114,103.52	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
61,885.26	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	61,885.26	61,885.26	0	0.00
		61,885.26	61,885.26	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,676	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	746,643.84	623,941.06	5	0.00
6,833	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	638,748.84	574,159.52	4	0.00
14,145	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,174,742.25	1,122,118.70	7	0.00
24,872	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,447,177.32	1,364,417.20	9	0.00
12,878	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	698,889.06	672,097.86	4	0.00
		4,706,201.31	4,356,734.34	29	0.00
MUTUAL FUNDS - EQUITY					
79,640	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,257,276.00	3,170,417.66	20	0.00
26,098	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,128,477.52	1,070,476.98	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,239	CUSIP # 922908736 VANGUARD GROWTH ETF	3,468,548.79	1,836,178.43	21	0.00
23,759	CUSIP # 922908744 VANGUARD VALUE ETF	2,483,053.09	2,245,758.42	15	0.00
5,247	CUSIP # 922908751 VANGUARD SMALL CAP ETF	806,988.60	679,640.39	5	0.00
		11,144,344.00	9,002,471.88	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
442,257.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	442,257.42	442,257.42	3	0.00
		442,257.42	442,257.42	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
110,586.96	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	110,586.96	110,586.96	0	0.00
		110,586.96	110,586.96	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,892	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	882,641.28	770,295.31	3	0.00
7,919	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	740,268.12	675,259.69	3	0.00
16,953	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,407,946.65	1,350,487.36	5	0.00
27,993	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,628,772.71	1,537,433.19	6	0.00
15,647	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	849,162.69	823,851.88	3	0.00
		5,508,791.45	5,157,327.43	20	0.00
MUTUAL FUNDS - EQUITY					
159,321	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,516,228.90	5,931,400.42	23	0.00
51,650	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,233,346.00	2,005,673.51	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,158	CUSIP # 922908736 VANGUARD GROWTH ETF	6,409,042.38	3,062,697.37	23	0.00
48,569	CUSIP # 922908744 VANGUARD VALUE ETF	5,075,946.19	4,303,958.77	18	0.00
9,870	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,518,006.00	1,179,917.43	5	0.00
		21,752,569.47	16,483,647.50	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
622,355.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	622,355.43	622,355.43	2	0.00
		622,355.43	622,355.43	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
47,500.11	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	47,500.11	47,500.11	0	0.00
		47,500.11	47,500.11	0	0.00
MUTUAL FUNDS - EQUITY					
70,111	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,867,539.90	2,680,232.26	29	0.00
21,974	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	950,155.76	845,904.59	10	0.00
12,298	CUSIP # 922908736 VANGUARD GROWTH ETF	2,799,147.78	1,409,620.73	29	0.00
20,942	CUSIP # 922908744 VANGUARD VALUE ETF	2,188,648.42	1,834,339.65	22	0.00
4,288	CUSIP # 922908751 VANGUARD SMALL CAP ETF	659,494.40	512,145.76	7	0.00
		9,464,986.26	7,282,242.99	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
241,473.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	241,473.67	241,473.67	2	0.00
		241,473.67	241,473.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2020 through 09/30/2020
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,649.89	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	11,649.89	11,649.89	0	0.00
		11,649.89	11,649.89	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,560	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	621,830.40	517,456.05	15	0.00
6,329	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	591,634.92	533,769.14	14	0.00
13,051	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,083,885.55	1,040,103.44	25	0.00
21,532	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,252,839.42	1,223,546.91	29	0.00
11,389	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	618,081.03	598,100.66	14	0.00
		4,168,271.32	3,912,976.20	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
97,903.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,903.24	97,903.24	2	0.00
		97,903.24	97,903.24	2	0.00

Holdings



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,187,095.870	Local 1.000000	1,187,095.87	1.000000	1,187,095.87	0.00	0.37
			Base 1.000000	1,187,095.87	1.000000	1,187,095.87	0.00	0.37

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,187,095.870	Local	1,187,095.87		1,187,095.87	0.00	0.37
		Base	1,187,095.87		1,187,095.87	0.00	0.37

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,187,095.870	Base	1,187,095.87		1,187,095.87	0.00	0.37

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

313384L56	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		340,000.000	Local 99.995056	339,983.19	99.996668	339,988.67	5.48	0.10
			Base 99.995056	339,983.19	99.996668	339,988.67	5.48	0.10

313384Q85	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		170,000.000	Local 99.985488	169,975.33	99.989306	169,981.82	6.49	0.05
			Base 99.985488	169,975.33	99.989306	169,981.82	6.49	0.05

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,982,555.540	Local 100.000000	3,982,555.54	100.000000	3,982,555.54	0.00	1.22
			Base 100.000000	3,982,555.54	100.000000	3,982,555.54	0.00	1.22

9127962F5	TREASURY BILL 03/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,890,000.000	Local 99.949206	6,886,500.26	99.947743	6,886,399.49	-100.77	2.12
			Base 99.949206	6,886,500.26	99.947743	6,886,399.49	-100.77	2.12

9127962R9	TREASURY BILL 10/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,470,000.000	Local 99.993000	1,469,897.10	99.996986	1,469,955.69	58.59	0.45
			Base 99.993000	1,469,897.10	99.996986	1,469,955.69	58.59	0.45

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020			
		2,380,000.000	Local	99.990958	2,379,784.81	99.995187	2,379,885.45	100.64	0.73
			Base	99.990958	2,379,784.81	99.995187	2,379,885.45	100.64	0.73
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021			
		1,950,000.000	Local	99.965000	1,949,317.50	99.961111	1,949,241.66	-75.84	0.60
			Base	99.965000	1,949,317.50	99.961111	1,949,241.66	-75.84	0.60
9127964J5	TREASURY BILL 10/20 0.00000				0.010000	20 Oct 2020			
		250,000.000	Local	99.992612	249,981.53	99.996044	249,990.11	8.58	0.08
			Base	99.992612	249,981.53	99.996044	249,990.11	8.58	0.08
9127964K2	TREASURY BILL 10/20 0.00000				0.010000	27 Oct 2020			
		520,000.000	Local	99.992994	519,963.57	99.994404	519,970.90	7.33	0.16
			Base	99.992994	519,963.57	99.994404	519,970.90	7.33	0.16
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021			
		1,960,000.000	Local	99.954500	1,959,108.20	99.951000	1,959,039.60	-68.60	0.60
			Base	99.954500	1,959,108.20	99.951000	1,959,039.60	-68.60	0.60
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020			
		540,000.000	Local	99.990833	539,950.50	99.991520	539,954.21	3.71	0.17
			Base	99.990833	539,950.50	99.991520	539,954.21	3.71	0.17
9127965B1	CASH MGMT BILL 12/20 0.00000				0.010000	08 Dec 2020			
		340,000.000	Local	99.981582	339,937.38	99.973556	339,910.09	-27.29	0.10
			Base	99.981582	339,937.38	99.973556	339,910.09	-27.29	0.10
912796A58	CASH MGMT BILL 01/21 0.00000				0.010000	05 Jan 2021			
		350,000.000	Local	99.973334	349,906.67	99.974666	349,911.33	4.66	0.11
			Base	99.973334	349,906.67	99.974666	349,911.33	4.66	0.11
912796TN9	TREASURY BILL 10/20 0.00000				0.010000	08 Oct 2020			
		300,000.000	Local	99.996763	299,990.29	99.998760	299,996.28	5.99	0.09
			Base	99.996763	299,990.29	99.998760	299,996.28	5.99	0.09
912796TU3	TREASURY BILL 12/20 0.00000				0.010000	03 Dec 2020			
		220,000.000	Local	99.982500	219,961.50	99.983377	219,963.43	1.93	0.07
			Base	99.982500	219,961.50	99.983377	219,963.43	1.93	0.07

& 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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		21,662,555.540	Local	21,656,813.37		21,656,744.27	-69.10	6.66
			Base	21,656,813.37		21,656,744.27	-69.10	6.66
CASH EQUIVALENT Total								
		21,662,555.540	Base	21,656,813.37		21,656,744.27	-69.10	6.66
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local	87.075452	112.041796	47,057.55	10,485.86	0.01
			Base	87.075452	112.041796	47,057.55	10,485.86	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		130,000.000	Local	104.273915	112.823728	146,670.85	11,114.76	0.05
			Base	104.273915	112.823728	146,670.85	11,114.76	0.05
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		130,000.000	Local	100.137092	104.729258	136,148.04	5,969.82	0.04
			Base	100.137092	104.729258	136,148.04	5,969.82	0.04
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		200,000.000	Local	99.220890	97.534406	195,068.81	-3,372.97	0.06
			Base	99.220890	97.534406	195,068.81	-3,372.97	0.06
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		130,000.000	Local	99.876500	100.189056	130,245.77	406.32	0.04
			Base	99.876500	100.189056	130,245.77	406.32	0.04
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		10,000.000	Local	102.615700	100.019869	10,001.99	-259.58	0.00
			Base	102.615700	100.019869	10,001.99	-259.58	0.00
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55				3.550000	15 Sep 2055		
		133,000.000	Local	88.501105	96.917269	128,899.97	11,193.50	0.04
			Base	88.501105	96.917269	128,899.97	11,193.50	0.04

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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
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.987943	105,987.22	116.089202	123,054.55	17,067.33	0.04
		Base		99.987943	105,987.22	116.089202	123,054.55	17,067.33	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		106.850500	32,055.15	133.851830	40,155.55	8,100.40	0.01
		Base		106.850500	32,055.15	133.851830	40,155.55	8,100.40	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		106.014980	53,007.49	141.780061	70,890.03	17,882.54	0.02
		Base		106.014980	53,007.49	141.780061	70,890.03	17,882.54	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.428209	107,171.03	110.839716	121,923.69	14,752.66	0.04
		Base		97.428209	107,171.03	110.839716	121,923.69	14,752.66	0.04
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		107.160600	21,432.12	109.120916	21,824.18	392.06	0.01
		Base		107.160600	21,432.12	109.120916	21,824.18	392.06	0.01
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.929465	229,837.77	103.472713	237,987.24	8,149.47	0.07
		Base		99.929465	229,837.77	103.472713	237,987.24	8,149.47	0.07
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.991292	239,979.10	105.950388	254,280.93	14,301.83	0.08
		Base		99.991292	239,979.10	105.950388	254,280.93	14,301.83	0.08
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	10,000.000	Local		97.609800	9,760.98	118.717699	11,871.77	2,110.79	0.00
		Base		97.609800	9,760.98	118.717699	11,871.77	2,110.79	0.00
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.894380	49,947.19	108.922730	54,461.37	4,514.18	0.02
		Base		99.894380	49,947.19	108.922730	54,461.37	4,514.18	0.02
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		99.999194	159,998.71	110.171629	176,274.61	16,275.90	0.05
		Base		99.999194	159,998.71	110.171629	176,274.61	16,275.90	0.05

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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00287YDC0	ABBVIE INC SR UNSECURED 144A 03/25 3.8				3.800000	15 Mar 2025		
		110,000.000	Local 107.541036	118,295.14	110.884255	121,972.68	3,677.54	0.04
			Base 107.541036	118,295.14	110.884255	121,972.68	3,677.54	0.04
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
		50,000.000	Local 97.501560	48,750.78	113.320292	56,660.15	7,909.37	0.02
			Base 97.501560	48,750.78	113.320292	56,660.15	7,909.37	0.02
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3				2.300000	01 Feb 2030		
		200,000.000	Local 99.716825	199,433.65	107.580719	215,161.44	15,727.79	0.07
			Base 99.716825	199,433.65	107.580719	215,161.44	15,727.79	0.07
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
		10,000.000	Local 99.700700	9,970.07	111.710571	11,171.06	1,200.99	0.00
			Base 99.700700	9,970.07	111.710571	11,171.06	1,200.99	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		50,000.000	Local 99.025680	49,512.84	102.186000	51,093.00	1,580.16	0.02
			Base 99.025680	49,512.84	102.186000	51,093.00	1,580.16	0.02
01F0124A1	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE				1.500000	19 Oct 2035		
		600,000.000	Local 102.250000	613,500.00	102.320313	613,921.88	421.88	0.19
Original Face:		600,000.000	Base 102.250000	613,500.00	102.320313	613,921.88	421.88	0.19
01F0204A4	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE				2.000000	19 Oct 2035		
		3,300,000.000	Local 103.879439	3,428,021.49	103.968750	3,430,968.75	2,947.26	1.06
Original Face:		3,300,000.000	Base 103.879439	3,428,021.49	103.968750	3,430,968.75	2,947.26	1.06
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Oct 2050		
		4,300,000.000	Local 102.975291	4,427,937.50	103.390625	4,445,796.88	17,859.38	1.37
Original Face:		4,300,000.000	Base 102.975291	4,427,937.50	103.390625	4,445,796.88	17,859.38	1.37
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030		
		40,000.000	Local 99.730000	39,892.00	99.557900	39,823.16	-68.84	0.01
			Base 99.730000	39,892.00	99.557900	39,823.16	-68.84	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
		60,000.000	Local 99.158167	59,494.90	93.599048	56,159.43	-3,335.47	0.02
			Base 99.158167	59,494.90	93.599048	56,159.43	-3,335.47	0.02

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02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	20,000.000	Local		99.904050	19,980.81	99.690603	19,938.12	-42.69	0.01
		Base		99.904050	19,980.81	99.690603	19,938.12	-42.69	0.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	30,000.000	Local		99.667300	29,900.19	99.570503	29,871.15	-29.04	0.01
		Base		99.667300	29,900.19	99.570503	29,871.15	-29.04	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	80,000.000	Local		100.782988	80,626.39	102.514297	82,011.44	1,385.05	0.03
		Base		100.782988	80,626.39	102.514297	82,011.44	1,385.05	0.03
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
	10,000.000	Local		101.025300	10,102.53	104.140446	10,414.04	311.51	0.00
		Base		101.025300	10,102.53	104.140446	10,414.04	311.51	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	60,000.000	Local		99.997200	59,998.32	103.998332	62,399.00	2,400.68	0.02
		Base		99.997200	59,998.32	103.998332	62,399.00	2,400.68	0.02
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	40,000.000	Local		99.926775	39,970.71	109.302768	43,721.11	3,750.40	0.01
		Base		99.926775	39,970.71	109.302768	43,721.11	3,750.40	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.467638	261,215.86	115.516296	300,342.37	39,126.51	0.09
		Base		100.467638	261,215.86	115.516296	300,342.37	39,126.51	0.09
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	300,000.000	Local		106.629890	319,889.67	118.659472	355,978.42	36,088.75	0.11
		Base		106.629890	319,889.67	118.659472	355,978.42	36,088.75	0.11
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	230,000.000	Local		135.120400	310,776.92	133.953620	308,093.33	-2,683.59	0.09
		Base		135.120400	310,776.92	133.953620	308,093.33	-2,683.59	0.09
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local		101.271860	50,635.93	136.733065	68,366.53	17,730.60	0.02
		Base		101.271860	50,635.93	136.733065	68,366.53	17,730.60	0.02

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STATE STREET

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02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local		99.961200	19,992.24	105.661145	21,132.23	1,139.99	0.01
		Base		99.961200	19,992.24	105.661145	21,132.23	1,139.99	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		116.421500	11,642.15	142.296063	14,229.61	2,587.46	0.00
		Base		116.421500	11,642.15	142.296063	14,229.61	2,587.46	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.526955	106,179.65	114.021443	125,423.59	19,243.94	0.04
		Base		96.526955	106,179.65	114.021443	125,423.59	19,243.94	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.764290	96,764.29	124.502749	124,502.75	27,738.46	0.04
		Base		96.764290	96,764.29	124.502749	124,502.75	27,738.46	0.04
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local		140.502400	28,100.48	136.523815	27,304.76	-795.72	0.01
		Base		140.502400	28,100.48	136.523815	27,304.76	-795.72	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local		99.963513	79,970.81	101.202148	80,961.72	990.91	0.02
		Base		99.963513	79,970.81	101.202148	80,961.72	990.91	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local		99.992120	99,992.12	101.326006	101,326.01	1,333.89	0.03
		Base		99.992120	99,992.12	101.326006	101,326.01	1,333.89	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	90,000.000	Local		99.892389	89,903.15	102.055127	91,849.61	1,946.46	0.03
		Base		99.892389	89,903.15	102.055127	91,849.61	1,946.46	0.03
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	320,000.000	Local		102.226525	327,124.88	102.001938	326,406.20	-718.68	0.10
		Base		102.226525	327,124.88	102.001938	326,406.20	-718.68	0.10
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		98.984257	207,866.94	103.807000	217,994.70	10,127.76	0.07
		Base		98.984257	207,866.94	103.807000	217,994.70	10,127.76	0.07

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025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		97.824625	39,129.85	104.759858	41,903.94	2,774.09	0.01
		Base		97.824625	39,129.85	104.759858	41,903.94	2,774.09	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.581400	30,174.42	110.523243	33,156.97	2,982.55	0.01
		Base		100.581400	30,174.42	110.523243	33,156.97	2,982.55	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.749824	249,374.56	106.432875	266,082.19	16,707.63	0.08
		Base		99.749824	249,374.56	106.432875	266,082.19	16,707.63	0.08
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local		100.454475	40,181.79	106.792000	42,716.80	2,535.01	0.01
		Base		100.454475	40,181.79	106.792000	42,716.80	2,535.01	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	14 Dec 2050		
	0.000	Local		0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875					3.875000	15 Nov 2021		
	132,571.430	Local		100.405329	133,108.78	102.897294	136,412.41	3,303.63	0.04
	Original Face: 160,000.000	Base		100.405329	133,108.78	102.897294	136,412.41	3,303.63	0.04
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.849944	249,624.86	114.898187	287,245.47	37,620.61	0.09
		Base		99.849944	249,624.86	114.898187	287,245.47	37,620.61	0.09
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		95.695971	66,987.18	112.100390	78,470.27	11,483.09	0.02
		Base		95.695971	66,987.18	112.100390	78,470.27	11,483.09	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.699300	19,139.86	123.302940	24,660.59	5,520.73	0.01
		Base		95.699300	19,139.86	123.302940	24,660.59	5,520.73	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local		100.630325	120,756.39	134.438443	161,326.13	40,569.74	0.05
		Base		100.630325	120,756.39	134.438443	161,326.13	40,569.74	0.05

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03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	40,000.000	Local		99.925725	39,970.29	113.152771	45,261.11	5,290.82	0.01
		Base		99.925725	39,970.29	113.152771	45,261.11	5,290.82	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	250,000.000	Local		98.169776	245,424.44	115.872692	289,681.73	44,257.29	0.09
		Base		98.169776	245,424.44	115.872692	289,681.73	44,257.29	0.09
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	50,000.000	Local		100.341380	50,170.69	122.041887	61,020.94	10,850.25	0.02
		Base		100.341380	50,170.69	122.041887	61,020.94	10,850.25	0.02
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	100,000.000	Local		99.937990	99,937.99	116.881490	116,881.49	16,943.50	0.04
		Base		99.937990	99,937.99	116.881490	116,881.49	16,943.50	0.04
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	170,000.000	Local		99.924600	169,871.82	119.855613	203,754.54	33,882.72	0.06
		Base		99.924600	169,871.82	119.855613	203,754.54	33,882.72	0.06
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	40,000.000	Local		99.798625	39,919.45	113.773119	45,509.25	5,589.80	0.01
		Base		99.798625	39,919.45	113.773119	45,509.25	5,589.80	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local		95.882880	95,882.88	113.944632	113,944.63	18,061.75	0.04
		Base		95.882880	95,882.88	113.944632	113,944.63	18,061.75	0.04
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.979650	19,995.93	109.859551	21,971.91	1,975.98	0.01
		Base		99.979650	19,995.93	109.859551	21,971.91	1,975.98	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local		98.610325	39,444.13	105.127087	42,050.83	2,606.70	0.01
		Base		98.610325	39,444.13	105.127087	42,050.83	2,606.70	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.882618	113,170.88	89.500000	98,450.00	-14,720.88	0.03
		Base		102.882618	113,170.88	89.500000	98,450.00	-14,720.88	0.03

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



STATE STREET

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037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local	99.747889	17,954.62	98.610000	17,749.80	-204.82	0.01	
		Base	99.747889	17,954.62	98.610000	17,749.80	-204.82	0.01	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local	94.274625	414,808.35	88.937500	391,325.00	-23,483.35	0.12	
		Base	94.274625	414,808.35	88.937500	391,325.00	-23,483.35	0.12	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local	88.304594	150,117.81	85.000000	144,500.00	-5,617.81	0.04	
		Base	88.304594	150,117.81	85.000000	144,500.00	-5,617.81	0.04	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local	94.101186	272,893.44	108.972978	316,021.64	43,128.20	0.10	
		Base	94.101186	272,893.44	108.972978	316,021.64	43,128.20	0.10	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local	94.755243	66,328.67	124.522777	87,165.94	20,837.27	0.03	
		Base	94.755243	66,328.67	124.522777	87,165.94	20,837.27	0.03	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local	100.354341	170,602.38	102.335191	173,969.82	3,367.44	0.05	
		Base	100.354341	170,602.38	102.335191	173,969.82	3,367.44	0.05	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	490,000.000	Local	100.000000	490,000.00	92.657000	454,019.30	-35,980.70	0.14	
	Original Face: 490,000.000	Base	100.000000	490,000.00	92.657000	454,019.30	-35,980.70	0.14	
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	190,000.000	Local	99.628995	189,295.09	103.037738	195,771.70	6,476.61	0.06	
		Base	99.628995	189,295.09	103.037738	195,771.70	6,476.61	0.06	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
	50,000.000	Local	116.337820	58,168.91	126.215092	63,107.55	4,938.64	0.02	
		Base	116.337820	58,168.91	126.215092	63,107.55	4,938.64	0.02	
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	210,000.000	Local	101.544490	213,243.43	104.757104	219,989.92	6,746.49	0.07	
		Base	101.544490	213,243.43	104.757104	219,989.92	6,746.49	0.07	

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05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	519,000.000	Local		100.628776	522,263.35	105.607070	548,100.69	25,837.34	0.17
Original Face:	519,000.000	Base		100.628776	522,263.35	105.607070	548,100.69	25,837.34	0.17
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	150,000.000	Local		109.300427	163,950.64	108.001072	162,001.61	-1,949.03	0.05
		Base		109.300427	163,950.64	108.001072	162,001.61	-1,949.03	0.05
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	130,000.000	Local		110.575000	143,747.50	140.576331	182,749.23	39,001.73	0.06
		Base		110.575000	143,747.50	140.576331	182,749.23	39,001.73	0.06
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					1.402380	15 Jul 2035		
	260,000.000	Local		99.887142	259,706.57	95.890660	249,315.72	-10,390.85	0.08
Original Face:	260,000.000	Base		99.887142	259,706.57	95.890660	249,315.72	-10,390.85	0.08
056059AA6	BX TRUST BX 2018 IND A 144A					0.902380	15 Nov 2035		
	583,780.540	Local		100.000000	583,780.54	99.999990	583,780.48	-0.06	0.18
Original Face:	1,480,000.000	Base		100.000000	583,780.54	99.999990	583,780.48	-0.06	0.18
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	400,000.000	Local		101.285378	405,141.51	104.895304	419,581.22	14,439.71	0.13
		Base		101.285378	405,141.51	104.895304	419,581.22	14,439.71	0.13
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		100.958378	90,862.54	106.148829	95,533.95	4,671.41	0.03
		Base		100.958378	90,862.54	106.148829	95,533.95	4,671.41	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local		104.899540	209,799.08	138.085401	276,170.80	66,371.72	0.08
		Base		104.899540	209,799.08	138.085401	276,170.80	66,371.72	0.08
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local		99.762304	708,312.36	115.792798	822,128.87	113,816.51	0.25
		Base		99.762304	708,312.36	115.792798	822,128.87	113,816.51	0.25
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		101.795000	10,179.50	115.334383	11,533.44	1,353.94	0.00
		Base		101.795000	10,179.50	115.334383	11,533.44	1,353.94	0.00

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06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.047764	110,052.54	112.305876	123,536.46	13,483.92	0.04	
		Base	100.047764	110,052.54	112.305876	123,536.46	13,483.92	0.04	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	97.912867	58,747.72	104.979523	62,987.71	4,239.99	0.02	
		Base	97.912867	58,747.72	104.979523	62,987.71	4,239.99	0.02	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local	93.754067	140,631.10	111.277562	166,916.34	26,285.24	0.05	
		Base	93.754067	140,631.10	111.277562	166,916.34	26,285.24	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	106.496027	31,948.81	1,948.81	0.01	
		Base	100.000000	30,000.00	106.496027	31,948.81	1,948.81	0.01	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	100.997380	151,496.07	117.306219	175,959.33	24,463.26	0.05	
		Base	100.997380	151,496.07	117.306219	175,959.33	24,463.26	0.05	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local	100.000000	70,000.00	115.879413	81,115.59	11,115.59	0.02	
		Base	100.000000	70,000.00	115.879413	81,115.59	11,115.59	0.02	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local	107.841068	366,659.63	123.834077	421,035.86	54,376.23	0.13	
		Base	107.841068	366,659.63	123.834077	421,035.86	54,376.23	0.13	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	380,000.000	Local	104.998061	398,992.63	106.392097	404,289.97	5,297.34	0.12	
		Base	104.998061	398,992.63	106.392097	404,289.97	5,297.34	0.12	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local	100.000000	160,000.00	100.753542	161,205.67	1,205.67	0.05	
		Base	100.000000	160,000.00	100.753542	161,205.67	1,205.67	0.05	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.506200	30,151.86	111.086640	33,325.99	3,174.13	0.01	
	Original Face:	30,000.000	Base	100.506200	30,151.86	111.086640	33,325.99	3,174.13	0.01

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06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local	99.930208	129,909.27	104.446944	135,781.03	5,871.76	0.04	
		Base	99.930208	129,909.27	104.446944	135,781.03	5,871.76	0.04	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local	99.965200	39,986.08	103.943177	41,577.27	1,591.19	0.01	
		Base	99.965200	39,986.08	103.943177	41,577.27	1,591.19	0.01	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local	99.791171	69,853.82	101.924920	71,347.44	1,493.62	0.02	
		Base	99.791171	69,853.82	101.924920	71,347.44	1,493.62	0.02	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	200,000.000	Local	114.180415	228,360.83	112.016278	224,032.56	-4,328.27	0.07	
		Base	114.180415	228,360.83	112.016278	224,032.56	-4,328.27	0.07	
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	200,000.000	Local	99.933620	199,867.24	101.725980	203,451.96	3,584.72	0.06	
		Base	99.933620	199,867.24	101.725980	203,451.96	3,584.72	0.06	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local	107.575000	21,515.00	137.098335	27,419.67	5,904.67	0.01	
		Base	107.575000	21,515.00	137.098335	27,419.67	5,904.67	0.01	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local	109.980229	153,972.32	142.630870	199,683.22	45,710.90	0.06	
		Base	109.980229	153,972.32	142.630870	199,683.22	45,710.90	0.06	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local	103.585200	5,179.26	110.368761	5,518.44	339.18	0.00	
		Base	103.585200	5,179.26	110.368761	5,518.44	339.18	0.00	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local	108.861000	8,708.88	123.644442	9,891.56	1,182.68	0.00	
		Base	108.861000	8,708.88	123.644442	9,891.56	1,182.68	0.00	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local	97.653277	214,837.21	108.222745	238,090.04	23,252.83	0.07	
		Base	97.653277	214,837.21	108.222745	238,090.04	23,252.83	0.07	

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084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local	99.008017	118,809.62	130.123774	156,148.53	37,338.91	0.05	
		Base	99.008017	118,809.62	130.123774	156,148.53	37,338.91	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	110.710908	476,056.90	46,056.90	0.15	
		Base	100.000000	430,000.00	110.710908	476,056.90	46,056.90	0.15	
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local	100.334135	200,668.27	123.321369	246,642.74	45,974.47	0.08	
		Base	100.334135	200,668.27	123.321369	246,642.74	45,974.47	0.08	
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	200,000.000	Local	100.000000	200,000.00	103.118982	206,237.96	6,237.96	0.06	
		Base	100.000000	200,000.00	103.118982	206,237.96	6,237.96	0.06	
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local	97.213280	48,606.64	97.572946	48,786.47	179.83	0.02	
		Base	97.213280	48,606.64	97.572946	48,786.47	179.83	0.02	
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local	98.934580	49,467.29	98.484282	49,242.14	-225.15	0.02	
		Base	98.934580	49,467.29	98.484282	49,242.14	-225.15	0.02	
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local	99.961700	39,984.68	99.754071	39,901.63	-83.05	0.01	
		Base	99.961700	39,984.68	99.754071	39,901.63	-83.05	0.01	
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local	99.768550	19,953.71	97.527694	19,505.54	-448.17	0.01	
		Base	99.768550	19,953.71	97.527694	19,505.54	-448.17	0.01	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local	100.401646	130,522.14	93.996785	122,195.82	-8,326.32	0.04	
		Base	100.401646	130,522.14	93.996785	122,195.82	-8,326.32	0.04	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local	99.172675	39,669.07	91.516184	36,606.47	-3,062.60	0.01	
		Base	99.172675	39,669.07	91.516184	36,606.47	-3,062.60	0.01	

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097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	220,000.000	Local		100.000000	220,000.00	108.812521	239,387.55	19,387.55	0.07
		Base		100.000000	220,000.00	108.812521	239,387.55	19,387.55	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	90,000.000	Local		100.000000	90,000.00	117.892231	106,103.01	16,103.01	0.03
		Base		100.000000	90,000.00	117.892231	106,103.01	16,103.01	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	220,000.000	Local		100.000000	220,000.00	120.978011	266,151.62	46,151.62	0.08
		Base		100.000000	220,000.00	120.978011	266,151.62	46,151.62	0.08
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	70,000.000	Local		100.000000	70,000.00	123.763941	86,634.76	16,634.76	0.03
		Base		100.000000	70,000.00	123.763941	86,634.76	16,634.76	0.03
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	210,000.000	Local		105.759181	222,094.28	112.400873	236,041.83	13,947.55	0.07
		Base		105.759181	222,094.28	112.400873	236,041.83	13,947.55	0.07
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local		102.947800	10,294.78	109.663000	10,966.30	671.52	0.00
		Base		102.947800	10,294.78	109.663000	10,966.30	671.52	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local		96.116359	211,455.99	110.400295	242,880.65	31,424.66	0.07
		Base		96.116359	211,455.99	110.400295	242,880.65	31,424.66	0.07
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local		99.015120	49,507.56	107.453104	53,726.55	4,218.99	0.02
		Base		99.015120	49,507.56	107.453104	53,726.55	4,218.99	0.02
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.009233	60,005.54	111.611603	66,966.96	6,961.42	0.02
		Base		100.009233	60,005.54	111.611603	66,966.96	6,961.42	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	270,000.000	Local		98.718448	266,539.81	96.259348	259,900.24	-6,639.57	0.08
		Base		98.718448	266,539.81	96.259348	259,900.24	-6,639.57	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
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
	10,000.000	Local		100.694000	10,069.40	105.770795	10,577.08	507.68	0.00
		Base		100.694000	10,069.40	105.770795	10,577.08	507.68	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	50,000.000	Local		100.000000	50,000.00	114.715983	57,357.99	7,357.99	0.02
		Base		100.000000	50,000.00	114.715983	57,357.99	7,357.99	0.02
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local		99.851714	69,896.20	103.744995	72,621.50	2,725.30	0.02
		Base		99.851714	69,896.20	103.744995	72,621.50	2,725.30	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	160,000.000	Local		100.516119	160,825.79	108.247050	173,195.28	12,369.49	0.05
		Base		100.516119	160,825.79	108.247050	173,195.28	12,369.49	0.05
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local		99.776233	59,865.74	112.793648	67,676.19	7,810.45	0.02
		Base		99.776233	59,865.74	112.793648	67,676.19	7,810.45	0.02
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	110,000.000	Local		99.270382	109,197.42	116.470954	128,118.05	18,920.63	0.04
		Base		99.270382	109,197.42	116.470954	128,118.05	18,920.63	0.04
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local		100.210700	10,021.07	101.758150	10,175.82	154.75	0.00
		Base		100.210700	10,021.07	101.758150	10,175.82	154.75	0.00
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local		106.307460	446,491.33	114.016504	478,869.32	32,377.99	0.15
		Base		106.307460	446,491.33	114.016504	478,869.32	32,377.99	0.15
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local		126.960050	126,960.05	140.626589	140,626.59	13,666.54	0.04
		Base		126.960050	126,960.05	140.626589	140,626.59	13,666.54	0.04
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	70,000.000	Local		114.214514	79,950.16	112.334378	78,634.06	-1,316.10	0.02
		Base		114.214514	79,950.16	112.334378	78,634.06	-1,316.10	0.02

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11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
	100,000.000	Local		99.991090	99,991.09	103.964680	103,964.68	3,973.59	0.03
		Base		99.991090	99,991.09	103.964680	103,964.68	3,973.59	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
	140,000.000	Local		99.873057	139,822.28	108.312872	151,638.02	11,815.74	0.05
		Base		99.873057	139,822.28	108.312872	151,638.02	11,815.74	0.05
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
	180,000.000	Local		104.178067	187,520.52	113.631255	204,536.26	17,015.74	0.06
		Base		104.178067	187,520.52	113.631255	204,536.26	17,015.74	0.06
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					1.066905	13 Nov 2050		
	1,015,435.210	Local		4.417933	44,861.25	4.239970	43,054.15	-1,807.10	0.01
Original Face:	1,070,000.000	Base		4.417933	44,861.25	4.239970	43,054.15	-1,807.10	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349000	10 May 2050		
	24,000.000	Local		102.692542	24,646.21	93.561450	22,454.75	-2,191.46	0.01
Original Face:	24,000.000	Base		102.692542	24,646.21	93.561450	22,454.75	-2,191.46	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	20,000.000	Local		105.733150	21,146.63	108.367215	21,673.44	526.81	0.01
		Base		105.733150	21,146.63	108.367215	21,673.44	526.81	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	200,000.000	Local		119.454565	238,909.13	118.955764	237,911.53	-997.60	0.07
		Base		119.454565	238,909.13	118.955764	237,911.53	-997.60	0.07
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	150,000.000	Local		132.378547	198,567.82	129.801109	194,701.66	-3,866.16	0.06
		Base		132.378547	198,567.82	129.801109	194,701.66	-3,866.16	0.06
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local		102.832450	1,203,139.67	119.991140	1,403,896.34	200,756.67	0.43
Original Face:	1,170,000.000	Base		102.832450	1,203,139.67	119.991140	1,403,896.34	200,756.67	0.43
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	390,000.000	Local		96.688321	377,084.45	109.753000	428,036.70	50,952.25	0.13
		Base		96.688321	377,084.45	109.753000	428,036.70	50,952.25	0.13

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STATE STREET

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12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.791023	10 Oct 2048		
	57,000.000	Local		102.911000	58,659.27	99.876790	56,929.77	-1,729.50	0.02
Original Face:	57,000.000	Base		102.911000	58,659.27	99.876790	56,929.77	-1,729.50	0.02
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					1.402380	15 Jan 2034		
	850,000.000	Local		100.000000	850,000.00	96.567160	820,820.86	-29,179.14	0.25
Original Face:	850,000.000	Base		100.000000	850,000.00	96.567160	820,820.86	-29,179.14	0.25
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	50,000.000	Local		103.472380	51,736.19	112.664151	56,332.08	4,595.89	0.02
		Base		103.472380	51,736.19	112.664151	56,332.08	4,595.89	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		115.181100	11,518.11	126.348908	12,634.89	1,116.78	0.00
		Base		115.181100	11,518.11	126.348908	12,634.89	1,116.78	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	190,000.000	Local		99.470174	188,993.33	107.158904	203,601.92	14,608.59	0.06
		Base		99.470174	188,993.33	107.158904	203,601.92	14,608.59	0.06
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	29,000.000	Local		99.437207	28,836.79	112.963000	32,759.27	3,922.48	0.01
		Base		99.437207	28,836.79	112.963000	32,759.27	3,922.48	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	550,000.000	Local		98.916335	544,039.84	117.047155	643,759.35	99,719.51	0.20
		Base		98.916335	544,039.84	117.047155	643,759.35	99,719.51	0.20
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	100,000.000	Local		121.955930	121,955.93	121.838768	121,838.77	-117.16	0.04
		Base		121.955930	121,955.93	121.838768	121,838.77	-117.16	0.04
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	140,000.000	Local		106.901243	149,661.74	127.640837	178,697.17	29,035.43	0.05
		Base		106.901243	149,661.74	127.640837	178,697.17	29,035.43	0.05
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local		99.833350	19,966.67	111.940573	22,388.11	2,421.44	0.01
		Base		99.833350	19,966.67	111.940573	22,388.11	2,421.44	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	40,000.000	Local		99.786325	39,914.53	114.113379	45,645.35	5,730.82	0.01
		Base		99.786325	39,914.53	114.113379	45,645.35	5,730.82	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.341300	19,668.26	113.897980	22,779.60	3,111.34	0.01
		Base		98.341300	19,668.26	113.897980	22,779.60	3,111.34	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	30,000.000	Local		99.983133	29,994.94	117.538839	35,261.65	5,266.71	0.01
		Base		99.983133	29,994.94	117.538839	35,261.65	5,266.71	0.01
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local		97.540027	146,310.04	95.308315	142,962.47	-3,347.57	0.04
		Base		97.540027	146,310.04	95.308315	142,962.47	-3,347.57	0.04
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.332380	15 Jul 2035		
	34,185.100	Local		95.708598	32,718.08	96.568820	33,012.15	294.07	0.01
	Original Face: 2,010,000.000	Base		95.708598	32,718.08	96.568820	33,012.15	294.07	0.01
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	190,000.000	Local		102.664347	195,062.26	110.005022	209,009.54	13,947.28	0.06
		Base		102.664347	195,062.26	110.005022	209,009.54	13,947.28	0.06
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	200,000.000	Local		107.452520	214,905.04	112.825500	225,651.00	10,745.96	0.07
		Base		107.452520	214,905.04	112.825500	225,651.00	10,745.96	0.07
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local		99.949043	69,964.33	100.899000	70,629.30	664.97	0.02
		Base		99.949043	69,964.33	100.899000	70,629.30	664.97	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local		100.105671	70,073.97	102.289000	71,602.30	1,528.33	0.02
		Base		100.105671	70,073.97	102.289000	71,602.30	1,528.33	0.02
14448CAA2	CARRIER GLOBAL CORP SR UNSECURED 144A 02/30 2.722					2.722000	15 Feb 2030		
	110,000.000	Local		100.184100	110,202.51	104.603617	115,063.98	4,861.47	0.04
		Base		100.184100	110,202.51	104.603617	115,063.98	4,861.47	0.04

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14448CAB0	CARRIER GLOBAL CORP SR UNSECURED 144A 04/40 3.377					3.377000	05 Apr 2040		
	30,000.000	Local	101.630500	30,489.15	104.772414	31,431.72	942.57	0.01	
		Base	101.630500	30,489.15	104.772414	31,431.72	942.57	0.01	
14448CAC8	CARRIER GLOBAL CORP SR UNSECURED 144A 04/50 3.577					3.577000	05 Apr 2050		
	30,000.000	Local	101.740500	30,522.15	106.233072	31,869.92	1,347.77	0.01	
		Base	101.740500	30,522.15	106.233072	31,869.92	1,347.77	0.01	
14448CAD6	CARRIER GLOBAL CORP SR UNSECURED 144A 02/23 1.923					1.923000	15 Feb 2023		
	20,000.000	Local	100.000000	20,000.00	102.890228	20,578.05	578.05	0.01	
		Base	100.000000	20,000.00	102.890228	20,578.05	578.05	0.01	
14448CAF1	CARRIER GLOBAL CORP SR UNSECURED 144A 02/25 2.242					2.242000	15 Feb 2025		
	70,000.000	Local	100.554414	70,388.09	104.317133	73,021.99	2,633.90	0.02	
		Base	100.554414	70,388.09	104.317133	73,021.99	2,633.90	0.02	
14448CAH7	CARRIER GLOBAL CORP SR UNSECURED 144A 02/27 2.493					2.493000	15 Feb 2027		
	10,000.000	Local	100.000000	10,000.00	104.562882	10,456.29	456.29	0.00	
		Base	100.000000	10,000.00	104.562882	10,456.29	456.29	0.00	
14448CAK0	CARRIER GLOBAL CORP SR UNSECURED 144A 02/31 2.7					2.700000	15 Feb 2031		
	30,000.000	Local	99.868133	29,960.44	104.182986	31,254.90	1,294.46	0.01	
		Base	99.868133	29,960.44	104.182986	31,254.90	1,294.46	0.01	
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	661,890.780	Local	100.879003	667,708.82	101.687130	673,057.74	5,348.92	0.21	
	Original Face: 2,960,000.000	Base	100.879003	667,708.82	101.687130	673,057.74	5,348.92	0.21	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local	111.767720	111,767.72	115.622271	115,622.27	3,854.55	0.04	
		Base	111.767720	111,767.72	115.622271	115,622.27	3,854.55	0.04	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local	95.725880	47,862.94	113.492112	56,746.06	8,883.12	0.02	
		Base	95.725880	47,862.94	113.492112	56,746.06	8,883.12	0.02	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local	95.646712	162,599.41	122.401582	208,082.69	45,483.28	0.06	
		Base	95.646712	162,599.41	122.401582	208,082.69	45,483.28	0.06	

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161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	610,000.000	Local	105.125164	641,263.50	119.858348	731,135.92	89,872.42	0.22	
		Base	105.125164	641,263.50	119.858348	731,135.92	89,872.42	0.22	
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local	101.114533	30,334.36	113.713362	34,114.01	3,779.65	0.01	
		Base	101.114533	30,334.36	113.713362	34,114.01	3,779.65	0.01	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local	99.826200	19,965.24	111.432408	22,286.48	2,321.24	0.01	
		Base	99.826200	19,965.24	111.432408	22,286.48	2,321.24	0.01	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	80,000.000	Local	100.016388	80,013.11	103.625144	82,900.12	2,887.01	0.03	
		Base	100.016388	80,013.11	103.625144	82,900.12	2,887.01	0.03	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	30,000.000	Local	100.386233	30,115.87	105.772140	31,731.64	1,615.77	0.01	
		Base	100.386233	30,115.87	105.772140	31,731.64	1,615.77	0.01	
166764BZ2	CHEVRON CORP SR UNSECURED 05/40 2.978					2.978000	11 May 2040		
	70,000.000	Local	100.000000	70,000.00	107.957699	75,570.39	5,570.39	0.02	
		Base	100.000000	70,000.00	107.957699	75,570.39	5,570.39	0.02	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local	100.218289	90,196.46	106.902158	96,211.94	6,015.48	0.03	
		Base	100.218289	90,196.46	106.902158	96,211.94	6,015.48	0.03	
168863CE6	REPUBLIC OF CHILE SR UNSECURED 06/47 3.86					3.860000	21 Jun 2047		
	200,000.000	Local	124.570115	249,140.23	119.450000	238,900.00	-10,240.23	0.07	
		Base	124.570115	249,140.23	119.450000	238,900.00	-10,240.23	0.07	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local	95.675718	267,892.01	100.782565	282,191.18	14,299.17	0.09	
		Base	95.675718	267,892.01	100.782565	282,191.18	14,299.17	0.09	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local	99.170283	59,502.17	103.443169	62,065.90	2,563.73	0.02	
		Base	99.170283	59,502.17	103.443169	62,065.90	2,563.73	0.02	

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WESTERN ASSET MANAGEMENT COMPANY
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17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local		98.617929	69,032.55	115.281918	80,697.34	11,664.79	0.02
		Base		98.617929	69,032.55	115.281918	80,697.34	11,664.79	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local		142.703988	114,163.19	174.058805	139,247.04	25,083.85	0.04
		Base		142.703988	114,163.19	174.058805	139,247.04	25,083.85	0.04
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		104.150720	208,301.44	118.535054	237,070.11	28,768.67	0.07
		Base		104.150720	208,301.44	118.535054	237,070.11	28,768.67	0.07
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.450486	38,307.67	130.742251	45,759.79	7,452.12	0.01
		Base		109.450486	38,307.67	130.742251	45,759.79	7,452.12	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local		100.627730	100,627.73	115.959380	115,959.38	15,331.65	0.04
		Base		100.627730	100,627.73	115.959380	115,959.38	15,331.65	0.04
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	111.447747	55,723.87	5,723.87	0.02
		Base		100.000000	50,000.00	111.447747	55,723.87	5,723.87	0.02
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.644056	595,628.74	115.662281	705,539.91	109,911.17	0.22
		Base		97.644056	595,628.74	115.662281	705,539.91	109,911.17	0.22
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.400981	258,442.55	131.879249	342,886.05	84,443.50	0.11
		Base		99.400981	258,442.55	131.879249	342,886.05	84,443.50	0.11
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local		100.000000	90,000.00	119.872629	107,885.37	17,885.37	0.03
		Base		100.000000	90,000.00	119.872629	107,885.37	17,885.37	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local		104.254240	52,127.12	108.233641	54,116.82	1,989.70	0.02
		Base		104.254240	52,127.12	108.233641	54,116.82	1,989.70	0.02

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172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local	100.000000	80,000.00	102.441904	81,953.52	1,953.52	0.03	
		Base	100.000000	80,000.00	102.441904	81,953.52	1,953.52	0.03	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local	103.875227	228,525.50	104.806999	230,575.40	2,049.90	0.07	
		Base	103.875227	228,525.50	104.806999	230,575.40	2,049.90	0.07	
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
	40,000.000	Local	108.225375	43,290.15	109.903312	43,961.32	671.17	0.01	
		Base	108.225375	43,290.15	109.903312	43,961.32	671.17	0.01	
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local	114.209500	34,262.85	114.707080	34,412.12	149.27	0.01	
		Base	114.209500	34,262.85	114.707080	34,412.12	149.27	0.01	
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	80,000.000	Local	100.449338	80,359.47	102.938831	82,351.06	1,991.59	0.03	
		Base	100.449338	80,359.47	102.938831	82,351.06	1,991.59	0.03	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local	102.513275	123,015.93	104.853466	125,824.16	2,808.23	0.04	
		Base	102.513275	123,015.93	104.853466	125,824.16	2,808.23	0.04	
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	60,000.000	Local	96.851417	58,110.85	100.410253	60,246.15	2,135.30	0.02	
		Base	96.851417	58,110.85	100.410253	60,246.15	2,135.30	0.02	
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	40,000.000	Local	99.386475	39,754.59	99.900430	39,960.17	205.58	0.01	
		Base	99.386475	39,754.59	99.900430	39,960.17	205.58	0.01	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local	99.712069	648,128.45	120.360000	782,340.00	134,211.55	0.24	
		Base	99.712069	648,128.45	120.360000	782,340.00	134,211.55	0.24	
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local	127.561000	12,756.10	152.603321	15,260.33	2,504.23	0.00	
		Base	127.561000	12,756.10	152.603321	15,260.33	2,504.23	0.00	

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20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		120.981200	12,098.12	142.344537	14,234.45	2,136.33	0.00
		Base		120.981200	12,098.12	142.344537	14,234.45	2,136.33	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		105.380000	42,152.00	111.673815	44,669.53	2,517.53	0.01
		Base		105.380000	42,152.00	111.673815	44,669.53	2,517.53	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.884200	10,788.42	111.269056	11,126.91	338.49	0.00
		Base		107.884200	10,788.42	111.269056	11,126.91	338.49	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		95.527633	57,316.58	107.280572	64,368.34	7,051.76	0.02
		Base		95.527633	57,316.58	107.280572	64,368.34	7,051.76	0.02
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.920100	11,292.01	121.496533	12,149.65	857.64	0.00
		Base		112.920100	11,292.01	121.496533	12,149.65	857.64	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	20,000.000	Local		127.427150	25,485.43	133.360041	26,672.01	1,186.58	0.01
		Base		127.427150	25,485.43	133.360041	26,672.01	1,186.58	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.815560	49,907.78	110.429497	55,214.75	5,306.97	0.02
		Base		99.815560	49,907.78	110.429497	55,214.75	5,306.97	0.02
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	80,000.000	Local		102.984788	82,387.83	114.779362	91,823.49	9,435.66	0.03
		Base		102.984788	82,387.83	114.779362	91,823.49	9,435.66	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.843996	249,609.99	120.501899	301,254.75	51,644.76	0.09
		Base		99.843996	249,609.99	120.501899	301,254.75	51,644.76	0.09
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	330,000.000	Local		106.800852	352,442.81	122.803943	405,253.01	52,810.20	0.12
		Base		106.800852	352,442.81	122.803943	405,253.01	52,810.20	0.12

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20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039			
		20,000.000	Local	101.764250	20,352.85	111.363226	22,272.65	1,919.80	0.01
			Base	101.764250	20,352.85	111.363226	22,272.65	1,919.80	0.01
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050			
		150,000.000	Local	111.903247	167,854.87	112.965902	169,448.85	1,593.98	0.05
			Base	111.903247	167,854.87	112.965902	169,448.85	1,593.98	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030			
		40,000.000	Local	99.830675	39,932.27	115.386292	46,154.52	6,222.25	0.01
			Base	99.830675	39,932.27	115.386292	46,154.52	6,222.25	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040			
		10,000.000	Local	109.961600	10,996.16	116.947966	11,694.80	698.64	0.00
			Base	109.961600	10,996.16	116.947966	11,694.80	698.64	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1				3.100000	01 Apr 2025			
		10,000.000	Local	108.028400	10,802.84	110.182195	11,018.22	215.38	0.00
			Base	108.028400	10,802.84	110.182195	11,018.22	215.38	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027			
		30,000.000	Local	112.456167	33,736.85	113.074982	33,922.49	185.64	0.01
			Base	112.456167	33,736.85	113.074982	33,922.49	185.64	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.750000	01 Oct 2027			
		50,000.000	Local	103.980680	51,990.34	108.018553	54,009.28	2,018.94	0.02
			Base	103.980680	51,990.34	108.018553	54,009.28	2,018.94	0.02
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028			
		120,000.000	Local	101.871642	122,245.97	110.605405	132,726.49	10,480.52	0.04
			Base	101.871642	122,245.97	110.605405	132,726.49	10,480.52	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030			
		20,000.000	Local	99.781750	19,956.35	115.136013	23,027.20	3,070.85	0.01
			Base	99.781750	19,956.35	115.136013	23,027.20	3,070.85	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050			
		30,000.000	Local	99.343867	29,803.16	121.926072	36,577.82	6,774.66	0.01
			Base	99.343867	29,803.16	121.926072	36,577.82	6,774.66	0.01

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212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		104.444120	52,222.06	95.300000	47,650.00	-4,572.06	0.01
		Base		104.444120	52,222.06	95.300000	47,650.00	-4,572.06	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.310950	60,186.57	92.250000	55,350.00	-4,836.57	0.02
		Base		100.310950	60,186.57	92.250000	55,350.00	-4,836.57	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local		101.133300	10,113.33	75.317000	7,531.70	-2,581.63	0.00
		Base		101.133300	10,113.33	75.317000	7,531.70	-2,581.63	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	110,000.000	Local		100.352791	110,388.07	86.625000	95,287.50	-15,100.57	0.03
		Base		100.352791	110,388.07	86.625000	95,287.50	-15,100.57	0.03
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local		102.008105	408,032.42	111.105727	444,422.91	36,390.49	0.14
		Base		102.008105	408,032.42	111.105727	444,422.91	36,390.49	0.14
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		94.830274	218,109.63	109.288674	251,363.95	33,254.32	0.08
		Base		94.830274	218,109.63	109.288674	251,363.95	33,254.32	0.08
21H0206A8	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Oct 2050		
	600,000.000	Local		103.515625	621,093.75	103.890625	623,343.75	2,250.00	0.19
	Original Face:	600,000.000	Base	103.515625	621,093.75	103.890625	623,343.75	2,250.00	0.19
21H0226A4	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Oct 2050		
	700,000.000	Local		105.046876	735,328.13	105.019531	735,136.72	-191.41	0.23
	Original Face:	700,000.000	Base	105.046876	735,328.13	105.019531	735,136.72	-191.41	0.23
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Oct 2050		
	500,000.000	Local		104.968750	524,843.75	104.705078	523,525.39	-1,318.36	0.16
	Original Face:	500,000.000	Base	104.968750	524,843.75	104.705078	523,525.39	-1,318.36	0.16
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.000000	21 Oct 2050		
	700,000.000	Local		106.683594	746,785.16	106.248047	743,736.33	-3,048.83	0.23
	Original Face:	700,000.000	Base	106.683594	746,785.16	106.248047	743,736.33	-3,048.83	0.23

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22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	120,000.000	Local		100.266075	120,319.29	102.430833	122,917.00	2,597.71	0.04
		Base		100.266075	120,319.29	102.430833	122,917.00	2,597.71	0.04
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	90,000.000	Local		99.976078	89,978.47	101.673193	91,505.87	1,527.40	0.03
		Base		99.976078	89,978.47	101.673193	91,505.87	1,527.40	0.03
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	50,000.000	Local		100.738280	50,369.14	102.597026	51,298.51	929.37	0.02
		Base		100.738280	50,369.14	102.597026	51,298.51	929.37	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	102.153926	255,384.82	5,384.82	0.08
		Base		100.000000	250,000.00	102.153926	255,384.82	5,384.82	0.08
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	500,000.000	Local		105.087112	525,435.56	115.449000	577,245.00	51,809.44	0.18
		Base		105.087112	525,435.56	115.449000	577,245.00	51,809.44	0.18
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.628130	25 Feb 2032		
	220,877.000	Local		97.035373	214,328.82	95.698840	211,376.73	-2,952.09	0.07
Original Face:	16,100,000.000	Base		97.035373	214,328.82	95.698840	211,376.73	-2,952.09	0.07
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local		99.844284	249,610.71	109.176000	272,940.00	23,329.29	0.08
		Base		99.844284	249,610.71	109.176000	272,940.00	23,329.29	0.08
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local		99.798530	399,194.12	101.048082	404,192.33	4,998.21	0.12
		Base		99.798530	399,194.12	101.048082	404,192.33	4,998.21	0.12
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.321375	272,499.85	114.000000	319,200.00	46,700.15	0.10
		Base		97.321375	272,499.85	114.000000	319,200.00	46,700.15	0.10
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.875530	199,751.06	105.054857	210,109.71	10,358.65	0.06
		Base		99.875530	199,751.06	105.054857	210,109.71	10,358.65	0.06

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local		100.062475	200,124.95	101.897984	203,795.97	3,671.02	0.06
		Base		100.062475	200,124.95	101.897984	203,795.97	3,671.02	0.06
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	100.910747	201,821.49	1,821.49	0.06
		Base		100.000000	200,000.00	100.910747	201,821.49	1,821.49	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.819200	9,981.92	114.222530	11,422.25	1,440.33	0.00
		Base		99.819200	9,981.92	114.222530	11,422.25	1,440.33	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	200,000.000	Local		113.732180	227,464.36	125.322954	250,645.91	23,181.55	0.08
		Base		113.732180	227,464.36	125.322954	250,645.91	23,181.55	0.08
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	40,000.000	Local		121.618675	48,647.47	101.167306	40,466.92	-8,180.55	0.01
		Base		121.618675	48,647.47	101.167306	40,466.92	-8,180.55	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.173100	9,017.31	92.925591	9,292.56	275.25	0.00
		Base		90.173100	9,017.31	92.925591	9,292.56	275.25	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	190,000.000	Local		107.879163	204,970.41	94.917766	180,343.76	-24,626.65	0.06
		Base		107.879163	204,970.41	94.917766	180,343.76	-24,626.65	0.06
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		107.072050	64,243.23	112.069664	67,241.80	2,998.57	0.02
		Base		107.072050	64,243.23	112.069664	67,241.80	2,998.57	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		101.391400	10,139.14	103.943781	10,394.38	255.24	0.00
		Base		101.391400	10,139.14	103.943781	10,394.38	255.24	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	20,000.000	Local		103.408800	20,681.76	103.834440	20,766.89	85.13	0.01
		Base		103.408800	20,681.76	103.834440	20,766.89	85.13	0.01

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25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	10,000.000	Local	103.000700	10,300.07	96.942458	9,694.25	-605.82	0.00	
		Base	103.000700	10,300.07	96.942458	9,694.25	-605.82	0.00	
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	401,631.440	Local	99.989682	401,590.00	104.889800	421,270.41	19,680.41	0.13	
	Original Face: 500,000.000	Base	99.989682	401,590.00	104.889800	421,270.41	19,680.41	0.13	
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
	10,000.000	Local	105.371700	10,537.17	106.114500	10,611.45	74.28	0.00	
		Base	105.371700	10,537.17	106.114500	10,611.45	74.28	0.00	
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local	100.222700	110,244.97	102.207969	112,428.77	2,183.80	0.03	
		Base	100.222700	110,244.97	102.207969	112,428.77	2,183.80	0.03	
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local	98.043846	127,457.00	103.365554	134,375.22	6,918.22	0.04	
		Base	98.043846	127,457.00	103.365554	134,375.22	6,918.22	0.04	
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local	95.048800	66,534.16	110.382538	77,267.78	10,733.62	0.02	
		Base	95.048800	66,534.16	110.382538	77,267.78	10,733.62	0.02	
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	50,000.000	Local	113.763360	56,881.68	112.044128	56,022.06	-859.62	0.02	
		Base	113.763360	56,881.68	112.044128	56,022.06	-859.62	0.02	
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	90,000.000	Local	105.983778	95,385.40	114.521928	103,069.74	7,684.34	0.03	
		Base	105.983778	95,385.40	114.521928	103,069.74	7,684.34	0.03	
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	180,000.000	Local	125.882656	226,588.78	122.872749	221,170.95	-5,417.83	0.07	
		Base	125.882656	226,588.78	122.872749	221,170.95	-5,417.83	0.07	
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	180,000.000	Local	116.129317	209,032.77	117.828484	212,091.27	3,058.50	0.07	
		Base	116.129317	209,032.77	117.828484	212,091.27	3,058.50	0.07	

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278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local		98.652789	88,787.51	104.802639	94,322.38	5,534.87	0.03
		Base		98.652789	88,787.51	104.802639	94,322.38	5,534.87	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local		96.137733	28,841.32	123.444120	37,033.24	8,191.92	0.01
		Base		96.137733	28,841.32	123.444120	37,033.24	8,191.92	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.696947	498,254.43	109.000000	555,900.00	57,645.57	0.17
		Base		97.696947	498,254.43	109.000000	555,900.00	57,645.57	0.17
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		123.615980	61,807.99	137.669123	68,834.56	7,026.57	0.02
		Base		123.615980	61,807.99	137.669123	68,834.56	7,026.57	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		97.919113	381,884.54	103.450000	403,455.00	21,570.46	0.12
		Base		97.919113	381,884.54	103.450000	403,455.00	21,570.46	0.12
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	200,000.000	Local		108.341125	216,682.25	107.000000	214,000.00	-2,682.25	0.07
		Base		108.341125	216,682.25	107.000000	214,000.00	-2,682.25	0.07
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local		99.696140	199,392.28	98.921400	197,842.80	-1,549.48	0.06
		Base		99.696140	199,392.28	98.921400	197,842.80	-1,549.48	0.06
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		110.655000	11,065.50	105.961996	10,596.20	-469.30	0.00
		Base		110.655000	11,065.50	105.961996	10,596.20	-469.30	0.00
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		104.317150	62,590.29	107.360689	64,416.41	1,826.12	0.02
		Base		104.317150	62,590.29	107.360689	64,416.41	1,826.12	0.02
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.933260	49,966.63	100.540321	50,270.16	303.53	0.02
		Base		99.933260	49,966.63	100.540321	50,270.16	303.53	0.02

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29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	200,000.000	Local		101.438580	202,877.16	96.850748	193,701.50	-9,175.66	0.06
		Base		101.438580	202,877.16	96.850748	193,701.50	-9,175.66	0.06
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	10,000.000	Local		121.520600	12,152.06	103.351985	10,335.20	-1,816.86	0.00
		Base		121.520600	12,152.06	103.351985	10,335.20	-1,816.86	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		143.633500	14,363.35	140.185718	14,018.57	-344.78	0.00
		Base		143.633500	14,363.35	140.185718	14,018.57	-344.78	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.875129	79,712.59	126.880986	88,816.69	9,104.10	0.03
		Base		113.875129	79,712.59	126.880986	88,816.69	9,104.10	0.03
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		115.478350	23,095.67	113.737029	22,747.41	-348.26	0.01
		Base		115.478350	23,095.67	113.737029	22,747.41	-348.26	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		107.224300	128,669.16	116.972502	140,367.00	11,697.84	0.04
		Base		107.224300	128,669.16	116.972502	140,367.00	11,697.84	0.04
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local		107.514133	32,254.24	106.315145	31,894.54	-359.70	0.01
		Base		107.514133	32,254.24	106.315145	31,894.54	-359.70	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local		104.998394	167,997.43	106.445688	170,313.10	2,315.67	0.05
		Base		104.998394	167,997.43	106.445688	170,313.10	2,315.67	0.05
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	140,000.000	Local		101.642579	142,299.61	98.612435	138,057.41	-4,242.20	0.04
		Base		101.642579	142,299.61	98.612435	138,057.41	-4,242.20	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local		104.742600	10,474.26	98.678194	9,867.82	-606.44	0.00
		Base		104.742600	10,474.26	98.678194	9,867.82	-606.44	0.00

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29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4				3.778000	10 Sep 2058			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026			
		260,000.000	Local	98.144673	255,176.15	104.875000	272,675.00	17,498.85	0.08
			Base	98.144673	255,176.15	104.875000	272,675.00	17,498.85	0.08
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375000	05 Aug 2026			
		230,000.000	Local	92.961304	213,811.00	105.317661	242,230.62	28,419.62	0.07
			Base	92.961304	213,811.00	105.317661	242,230.62	28,419.62	0.07
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026			
		70,000.000	Local	97.533586	68,273.51	110.360599	77,252.42	8,978.91	0.02
			Base	97.533586	68,273.51	110.360599	77,252.42	8,978.91	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		60,000.000	Local	100.078283	60,046.97	118.825517	71,295.31	11,248.34	0.02
			Base	100.078283	60,046.97	118.825517	71,295.31	11,248.34	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44				2.440000	16 Aug 2029			
		60,000.000	Local	100.000000	60,000.00	107.382353	64,429.41	4,429.41	0.02
			Base	100.000000	60,000.00	107.382353	64,429.41	4,429.41	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		10,000.000	Local	121.186600	12,118.66	125.175951	12,517.60	398.94	0.00
			Base	121.186600	12,118.66	125.175951	12,517.60	398.94	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025			
		180,000.000	Local	102.932161	185,277.89	109.585685	197,254.23	11,976.34	0.06
			Base	102.932161	185,277.89	109.585685	197,254.23	11,976.34	0.06
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030			
		60,000.000	Local	100.000000	60,000.00	115.309654	69,185.79	9,185.79	0.02
			Base	100.000000	60,000.00	115.309654	69,185.79	9,185.79	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023			
		10,000.000	Local	100.397600	10,039.76	102.857000	10,285.70	245.94	0.00
			Base	100.397600	10,039.76	102.857000	10,285.70	245.94	0.00

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30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
		150,000.000	Local 111.967127	167,950.69	109.875427	164,813.14	-3,137.55	0.05
			Base 111.967127	167,950.69	109.875427	164,813.14	-3,137.55	0.05
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				5.048130	25 Nov 2024		
		482,888.780	Local 109.031763	526,502.15	103.688180	500,698.59	-25,803.56	0.15
Original Face:		907,000.000	Base 109.031763	526,502.15	103.688180	500,698.59	-25,803.56	0.15
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.398130	25 Jan 2029		
		518,146.650	Local 109.339034	566,536.54	103.601320	536,806.77	-29,729.77	0.17
Original Face:		780,000.000	Base 109.339034	566,536.54	103.601320	536,806.77	-29,729.77	0.17
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		
		177,261.740	Local 98.041975	173,790.91	104.857678	185,872.54	12,081.63	0.06
Original Face:		300,000.000	Base 98.041975	173,790.91	104.857678	185,872.54	12,081.63	0.06
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		181,078.240	Local 98.043879	177,536.13	104.736989	189,655.90	12,119.77	0.06
Original Face:		300,000.000	Base 98.043879	177,536.13	104.736989	189,655.90	12,119.77	0.06
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5				5.000000	01 Nov 2048		
		343,689.310	Local 103.945284	357,248.83	109.698570	377,022.26	19,773.43	0.12
Original Face:		700,000.000	Base 103.945284	357,248.83	109.698570	377,022.26	19,773.43	0.12
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		384,120.600	Local 100.664161	386,671.78	106.933464	410,753.46	24,081.68	0.13
Original Face:		600,000.000	Base 100.664161	386,671.78	106.933464	410,753.46	24,081.68	0.13
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5				3.500000	01 Feb 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4				4.000000	01 Jul 2047		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00

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3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5					4.500000	01 Sep 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
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2					2.000000	01 Oct 2032		
	73,433.520	Local		104.144946	76,477.30	103.927663	76,317.74	-159.56	0.02
Original Face:	100,000.000	Base		104.144946	76,477.30	103.927663	76,317.74	-159.56	0.02
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
	218,949.060	Local		108.112284	236,710.83	109.471557	239,686.95	2,976.12	0.07
Original Face:	300,000.000	Base		108.112284	236,710.83	109.471557	239,686.95	2,976.12	0.07
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	40,132.930	Local		106.147321	42,600.03	110.101877	44,187.11	1,587.08	0.01
Original Face:	162,728.000	Base		106.147321	42,600.03	110.101877	44,187.11	1,587.08	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	55,488.370	Local		100.692415	55,872.58	109.032795	60,500.52	4,627.94	0.02
Original Face:	100,000.000	Base		100.692415	55,872.58	109.032795	60,500.52	4,627.94	0.02
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	67,095.020	Local		99.869901	67,007.73	107.942233	72,423.86	5,416.13	0.02
Original Face:	100,000.000	Base		99.869901	67,007.73	107.942233	72,423.86	5,416.13	0.02
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.500000	01 Feb 2047		
	32,627.890	Local		106.189643	34,647.44	108.127107	35,279.59	632.15	0.01
Original Face:	225,631.000	Base		106.189643	34,647.44	108.127107	35,279.59	632.15	0.01

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3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4				4.000000	01 Jun 2047		
		1,613,332.790	Local 107.128182	1,728,334.09	107.302449	1,731,145.59	2,811.50	0.53
Original Face:		3,700,000.000	Base 107.128182	1,728,334.09	107.302449	1,731,145.59	2,811.50	0.53
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		57,316.470	Local 100.561008	57,638.02	107.300963	61,501.12	3,863.10	0.02
Original Face:		100,000.000	Base 100.561008	57,638.02	107.300963	61,501.12	3,863.10	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		1,948,288.590	Local 97.500697	1,899,594.95	107.822611	2,100,695.63	201,100.68	0.65
Original Face:		3,100,000.000	Base 97.500697	1,899,594.95	107.822611	2,100,695.63	201,100.68	0.65
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5				4.500000	01 Apr 2049		
		60,250.480	Local 108.941389	65,637.71	110.283262	66,446.19	808.48	0.02
Original Face:		100,000.000	Base 108.941389	65,637.71	110.283262	66,446.19	808.48	0.02
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		411,293.090	Local 96.969854	398,830.31	105.798941	435,143.73	36,313.42	0.13
Original Face:		665,075.000	Base 96.969854	398,830.31	105.798941	435,143.73	36,313.42	0.13
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3				3.000000	01 Sep 2048		
		154,098.910	Local 101.336337	156,158.19	107.852086	166,198.89	10,040.70	0.05
Original Face:		200,000.000	Base 101.336337	156,158.19	107.852086	166,198.89	10,040.70	0.05
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		941,850.480	Local 97.181727	915,306.56	107.942198	1,016,654.11	101,347.55	0.31
Original Face:		1,400,000.000	Base 97.181727	915,306.56	107.942198	1,016,654.11	101,347.55	0.31
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		115,397.100	Local 108.875396	125,639.05	110.154191	127,114.74	1,475.69	0.04
Original Face:		200,000.000	Base 108.875396	125,639.05	110.154191	127,114.74	1,475.69	0.04
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		86,654.050	Local 95.794946	83,010.20	107.655505	93,287.86	10,277.66	0.03
Original Face:		100,000.000	Base 95.794946	83,010.20	107.655505	93,287.86	10,277.66	0.03
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00

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3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5				3.500000	01 Apr 2050		
		96,469.300	Local 107.924998	104,114.49	108.056526	104,241.37	126.88	0.03
Original Face:		100,000.000	Base 107.924998	104,114.49	108.056526	104,241.37	126.88	0.03
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5				4.500000	01 Jul 2049		
		28,468.790	Local 108.603211	30,918.02	109.484900	31,169.03	251.01	0.01
Original Face:		40,000.000	Base 108.603211	30,918.02	109.484900	31,169.03	251.01	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		176,067.110	Local 101.871775	179,362.69	107.040552	188,463.21	9,100.52	0.06
Original Face:		200,000.000	Base 101.871775	179,362.69	107.040552	188,463.21	9,100.52	0.06
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5				3.500000	01 May 2050		
		96,943.870	Local 108.221438	104,914.05	108.328872	105,018.20	104.15	0.03
Original Face:		100,000.000	Base 108.221438	104,914.05	108.328872	105,018.20	104.15	0.03
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050		
		83,212.680	Local 105.239574	87,572.67	107.616642	89,550.69	1,978.02	0.03
Original Face:		100,000.000	Base 105.239574	87,572.67	107.616642	89,550.69	1,978.02	0.03
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		86,177.540	Local 105.996075	91,344.81	107.066386	92,267.18	922.37	0.03
Original Face:		100,000.000	Base 105.996075	91,344.81	107.066386	92,267.18	922.37	0.03
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		94,376.110	Local 104.945605	99,043.58	105.837754	99,885.56	841.98	0.03
Original Face:		100,000.000	Base 104.945605	99,043.58	105.837754	99,885.56	841.98	0.03
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5				4.500000	01 Apr 2050		
		90,921.410	Local 107.562564	97,797.40	108.535376	98,681.89	884.49	0.03
Original Face:		100,000.000	Base 107.562564	97,797.40	108.535376	98,681.89	884.49	0.03
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
		99,635.700	Local 107.269944	106,879.16	106.162487	105,775.74	-1,103.42	0.03
Original Face:		100,000.000	Base 107.269944	106,879.16	106.162487	105,775.74	-1,103.42	0.03

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3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
	198,746.040	Local		107.191877	213,039.61	106.162386	210,993.54	-2,046.07	0.06
Original Face:	200,000.000	Base		107.191877	213,039.61	106.162386	210,993.54	-2,046.07	0.06
3136A5LM6	FANNIE MAE FNR 2012 35 SC					6.351870	25 Apr 2042		
	18,374.570	Local		9.602021	1,764.33	21.538900	3,957.68	2,193.35	0.00
Original Face:	100,000.000	Base		9.602021	1,764.33	21.538900	3,957.68	2,193.35	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					6.001870	25 Jun 2043		
	121,969.980	Local		12.070290	14,722.13	21.980560	26,809.68	12,087.55	0.01
Original Face:	300,000.000	Base		12.070290	14,722.13	21.980560	26,809.68	12,087.55	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.801870	25 Dec 2043		
	94,139.750	Local		11.889717	11,192.95	21.547600	20,284.86	9,091.91	0.01
Original Face:	200,000.000	Base		11.889717	11,192.95	21.547600	20,284.86	9,091.91	0.01
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.951870	25 Oct 2057		
	57,869.220	Local		9.173011	5,308.35	22.722830	13,149.52	7,841.17	0.00
Original Face:	100,000.000	Base		9.173011	5,308.35	22.722830	13,149.52	7,841.17	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		103.143885	134,087.05	119.551850	155,417.41	21,330.36	0.05
Original Face:	130,000.000	Base		103.143885	134,087.05	119.551850	155,417.41	21,330.36	0.05
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	240,000.000	Local		101.280738	243,073.77	114.685480	275,245.15	32,171.38	0.08
Original Face:	240,000.000	Base		101.280738	243,073.77	114.685480	275,245.15	32,171.38	0.08
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	270,000.000	Local		102.270096	276,129.26	115.862430	312,828.56	36,699.30	0.10
Original Face:	270,000.000	Base		102.270096	276,129.26	115.862430	312,828.56	36,699.30	0.10

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3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2				2.560000	25 Sep 2029			
		423,877.240	Local	101.869353	431,801.00	110.460280	468,215.99	36,414.99	0.14
Original Face:		424,000.000	Base	101.869353	431,801.00	110.460280	468,215.99	36,414.99	0.14
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV				2.232000	25 Feb 2027			
		436,483.400	Local	100.279690	437,704.20	107.004420	467,056.53	29,352.33	0.14
Original Face:		500,000.000	Base	100.279690	437,704.20	107.004420	467,056.53	29,352.33	0.14
3136BAS21	FANNIE MAE FNR 2020 47 GZ				2.000000	25 Jul 2050			
		100,500.830	Local	99.445039	99,943.09	100.434840	100,937.85	994.76	0.03
Original Face:		100,000.000	Base	99.445039	99,943.09	100.434840	100,937.85	994.76	0.03
3136BBMQ2	FANNIE MAE FNR 2020 56 DI				2.500000	25 Aug 2050			
		99,502.130	Local	12.117097	12,056.77	13.529720	13,462.36	1,405.59	0.00
Original Face:		100,000.000	Base	12.117097	12,056.77	13.529720	13,462.36	1,405.59	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA				6.337620	15 Dec 2041			
		70,553.080	Local	7.204448	5,082.96	22.952350	16,193.59	11,110.63	0.00
Original Face:		300,000.000	Base	7.204448	5,082.96	22.952350	16,193.59	11,110.63	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048			
		28,632.800	Local	96.376009	27,595.15	104.242190	29,847.46	2,252.31	0.01
Original Face:		100,000.000	Base	96.376009	27,595.15	104.242190	29,847.46	2,252.31	0.01
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2				3.505000	25 Mar 2029			
		180,000.000	Local	102.566539	184,619.77	118.172480	212,710.46	28,090.69	0.07
Original Face:		180,000.000	Base	102.566539	184,619.77	118.172480	212,710.46	28,090.69	0.07
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1				1.809880	25 Mar 2030			
		3,600,000.000	Local	13.837481	498,149.31	13.827950	497,806.20	-343.11	0.15
Original Face:		3,600,000.000	Base	13.837481	498,149.31	13.827950	497,806.20	-343.11	0.15
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050			
		99,818.130	Local	11.358538	11,337.88	12.593830	12,570.93	1,233.05	0.00
Original Face:		100,000.000	Base	11.358538	11,337.88	12.593830	12,570.93	1,233.05	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050			
		99,698.130	Local	12.452290	12,414.70	13.248660	13,208.67	793.97	0.00
Original Face:		100,000.000	Base	12.452290	12,414.70	13.248660	13,208.67	793.97	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	99,809.070	Local		11.800581	11,778.05	13.710780	13,684.60	1,906.55	0.00
Original Face:	100,000.000	Base		11.800581	11,778.05	13.710780	13,684.60	1,906.55	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.048130	25 Dec 2027		
	161,210.930	Local		108.211943	174,449.48	100.757640	162,432.33	-12,017.15	0.05
Original Face:	270,000.000	Base		108.211943	174,449.48	100.757640	162,432.33	-12,017.15	0.05
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
	34,596.540	Local		105.130571	36,371.54	105.111416	36,364.91	-6.63	0.01
Original Face:	100,000.000	Base		105.130571	36,371.54	105.111416	36,364.91	-6.63	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	97,855.580	Local		107.289313	104,988.58	107.926224	105,611.83	623.25	0.03
Original Face:	200,000.000	Base		107.289313	104,988.58	107.926224	105,611.83	623.25	0.03
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	307,524.620	Local		98.408618	302,630.73	107.216336	329,716.63	27,085.90	0.10
Original Face:	500,000.000	Base		98.408618	302,630.73	107.216336	329,716.63	27,085.90	0.10
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	75,738.410	Local		95.659785	72,451.20	107.676376	81,552.38	9,101.18	0.03
Original Face:	100,000.000	Base		95.659785	72,451.20	107.676376	81,552.38	9,101.18	0.03
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	153,183.230	Local		108.407115	166,061.52	108.573305	166,316.10	254.58	0.05
Original Face:	300,000.000	Base		108.407115	166,061.52	108.573305	166,316.10	254.58	0.05
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	53,525.420	Local		105.382377	56,406.36	108.332607	57,985.48	1,579.12	0.02
Original Face:	100,000.000	Base		105.382377	56,406.36	108.332607	57,985.48	1,579.12	0.02
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
	70,814.070	Local		107.672924	76,247.58	106.650761	75,523.74	-723.84	0.02
Original Face:	200,000.000	Base		107.672924	76,247.58	106.650761	75,523.74	-723.84	0.02
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	72,848.360	Local		95.691804	69,709.91	107.627660	78,404.99	8,695.08	0.02
Original Face:	100,000.000	Base		95.691804	69,709.91	107.627660	78,404.99	8,695.08	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032			
			197,102.560	Local	99.795883	196,700.24	107.288272	211,467.93	14,767.69	0.07
Original Face:			400,000.000	Base	99.795883	196,700.24	107.288272	211,467.93	14,767.69	0.07
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056			
			62,776.800	Local	102.033856	64,053.59	112.910863	70,881.83	6,828.24	0.02
Original Face:			100,000.000	Base	102.033856	64,053.59	112.910863	70,881.83	6,828.24	0.02
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056			
			123,681.470	Local	105.071212	129,953.62	112.426324	139,050.53	9,096.91	0.04
Original Face:			200,000.000	Base	105.071212	129,953.62	112.426324	139,050.53	9,096.91	0.04
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057			
			132,188.330	Local	103.409726	136,695.59	110.431334	145,977.34	9,281.75	0.04
Original Face:			200,000.000	Base	103.409726	136,695.59	110.431334	145,977.34	9,281.75	0.04
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057			
			66,625.420	Local	101.907740	67,896.46	112.383136	74,875.74	6,979.28	0.02
Original Face:			100,000.000	Base	101.907740	67,896.46	112.383136	74,875.74	6,979.28	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046			
			48,532.850	Local	108.448999	52,633.39	113.931619	55,294.26	2,660.87	0.02
Original Face:			100,000.000	Base	108.448999	52,633.39	113.931619	55,294.26	2,660.87	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057			
			66,366.350	Local	104.605451	69,422.82	114.129414	75,743.53	6,320.71	0.02
Original Face:			100,000.000	Base	104.605451	69,422.82	114.129414	75,743.53	6,320.71	0.02
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047			
			254,706.720	Local	105.142055	267,803.88	107.238222	273,142.96	5,339.08	0.08
Original Face:			500,000.010	Base	105.142055	267,803.88	107.238222	273,142.96	5,339.08	0.08
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047			
			135,169.970	Local	106.808598	144,373.15	106.048013	143,345.07	-1,028.08	0.04
Original Face:			200,000.000	Base	106.808598	144,373.15	106.048013	143,345.07	-1,028.08	0.04
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037			
			181,394.460	Local	98.045927	177,849.88	105.124577	190,690.16	12,840.28	0.06
Original Face:			300,000.000	Base	98.045927	177,849.88	105.124577	190,690.16	12,840.28	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	177,788.700	Local		108.844448	193,513.13	108.762612	193,367.63	-145.50	0.06
Original Face:	400,000.000	Base		108.844448	193,513.13	108.762612	193,367.63	-145.50	0.06
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	66,661.550	Local		109.554173	73,030.51	110.534662	73,684.12	653.61	0.02
Original Face:	100,000.000	Base		109.554173	73,030.51	110.534662	73,684.12	653.61	0.02
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	49,922.080	Local		107.736777	53,784.44	108.145930	53,988.70	204.26	0.02
Original Face:	100,000.000	Base		107.736777	53,784.44	108.145930	53,988.70	204.26	0.02
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	203,287.040	Local		109.812362	223,234.30	109.940966	223,495.74	261.44	0.07
Original Face:	300,000.000	Base		109.812362	223,234.30	109.940966	223,495.74	261.44	0.07
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	78,657.700	Local		100.631559	79,154.47	114.980308	90,440.87	11,286.40	0.03
Original Face:	80,000.000	Base		100.631559	79,154.47	114.980308	90,440.87	11,286.40	0.03
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
	99,191.700	Local		103.418482	102,582.55	108.630705	107,752.64	5,170.09	0.03
Original Face:	100,000.000	Base		103.418482	102,582.55	108.630705	107,752.64	5,170.09	0.03
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	551,730.000	Local		97.196935	536,264.65	107.917526	595,413.37	59,148.72	0.18
Original Face:	800,000.000	Base		97.196935	536,264.65	107.917526	595,413.37	59,148.72	0.18

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	Units								
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
	54,963.530	Local	120.625004	66,299.76	121.167045	66,597.69		297.93	0.02
Original Face:	100,000.000	Base	120.625004	66,299.76	121.167045	66,597.69		297.93	0.02
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	161,130.260	Local	98.558204	158,807.09	109.613366	176,620.30		17,813.21	0.05
Original Face:	200,000.000	Base	98.558204	158,807.09	109.613366	176,620.30		17,813.21	0.05
3140J8LP6	FNMA POOL BM3933 FN 05/48 FIXED VAR					4.500000	01 May 2048		
	1,379,676.430	Local	110.437500	1,523,680.16	109.706274	1,513,591.60		-10,088.56	0.47
Original Face:	2,600,000.000	Base	110.437500	1,523,680.16	109.706274	1,513,591.60		-10,088.56	0.47
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR					4.500000	01 Jan 2049		
	59,336.600	Local	108.786213	64,550.04	109.769888	65,133.72		583.68	0.02
Original Face:	100,000.000	Base	108.786213	64,550.04	109.769888	65,133.72		583.68	0.02
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	255,065.130	Local	95.803123	244,360.36	107.635014	274,539.39		30,179.03	0.08
Original Face:	300,000.000	Base	95.803123	244,360.36	107.635014	274,539.39		30,179.03	0.08
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	213,907.580	Local	101.986363	218,156.56	108.398016	231,871.57		13,715.01	0.07
Original Face:	300,000.000	Base	101.986363	218,156.56	108.398016	231,871.57		13,715.01	0.07
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	294,172.610	Local	102.003120	300,065.24	107.525085	316,309.35		16,244.11	0.10
Original Face:	400,000.000	Base	102.003120	300,065.24	107.525085	316,309.35		16,244.11	0.10
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	481,597.640	Local	100.562247	484,305.41	105.908114	510,050.98		25,745.57	0.16
Original Face:	800,000.000	Base	100.562247	484,305.41	105.908114	510,050.98		25,745.57	0.16
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	69,784.820	Local	109.494515	76,410.55	110.849267	77,355.96		945.41	0.02
Original Face:	100,000.000	Base	109.494515	76,410.55	110.849267	77,355.96		945.41	0.02

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3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049			
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02		0.00
			Base 0.000000	0.02	0.000000	0.00	-0.02		0.00
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049			
		113,206.740	Local 102.043271	115,519.86	107.423344	121,610.47	6,090.61		0.04
Original Face:		120,000.000	Base 102.043271	115,519.86	107.423344	121,610.47	6,090.61		0.04
3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3				3.000000	01 Jul 2049			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3				3.000000	01 Aug 2049			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140K5FN2	FNMA POOL BO9172 FN 12/49 FIXED 3.5				3.500000	01 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
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047			
		235,265.090	Local 101.770530	239,430.53	105.910859	249,171.28	9,740.75		0.08
Original Face:		400,000.000	Base 101.770530	239,430.53	105.910859	249,171.28	9,740.75		0.08

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3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		116,371.410	Local 106.624900	124,080.90	106.047246	123,408.68	-672.22	0.04
Original Face:		200,000.000	Base 106.624900	124,080.90	106.047246	123,408.68	-672.22	0.04
3140Q8FP5	FNMA POOL CA1073 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		635,101.470	Local 105.875000	672,413.68	105.910005	672,636.00	222.32	0.21
Original Face:		1,100,000.000	Base 105.875000	672,413.68	105.910005	672,636.00	222.32	0.21
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		209,943.240	Local 107.889251	226,506.19	108.239864	227,242.28	736.09	0.07
Original Face:		400,000.000	Base 107.889251	226,506.19	108.239864	227,242.28	736.09	0.07
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		1,980,612.800	Local 104.332470	2,066,422.25	109.545199	2,169,666.23	103,243.98	0.67
Original Face:		4,000,000.000	Base 104.332470	2,066,422.25	109.545199	2,169,666.23	103,243.98	0.67
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		124,966.550	Local 109.107685	136,348.11	110.589434	138,199.80	1,851.69	0.04
Original Face:		200,000.000	Base 109.107685	136,348.11	110.589434	138,199.80	1,851.69	0.04
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		184,562.480	Local 109.477918	202,055.16	110.359115	203,681.52	1,626.36	0.06
Original Face:		300,000.000	Base 109.477918	202,055.16	110.359115	203,681.52	1,626.36	0.06
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		81,190.160	Local 107.613176	87,371.31	108.205974	87,852.60	481.29	0.03
Original Face:		200,000.000	Base 107.613176	87,371.31	108.205974	87,852.60	481.29	0.03
3140Q9NZ2	FNMA POOL CA2207 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		980,884.220	Local 106.324418	1,042,919.44	108.122534	1,060,556.87	17,637.43	0.33
Original Face:		1,900,000.000	Base 106.324418	1,042,919.44	108.122534	1,060,556.87	17,637.43	0.33
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4				4.000000	01 Oct 2048		
		179,020.920	Local 106.899819	191,373.04	107.208141	191,925.00	551.96	0.06
Original Face:		300,000.000	Base 106.899819	191,373.04	107.208141	191,925.00	551.96	0.06
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		127,785.680	Local 109.108806	139,425.43	110.118082	140,715.14	1,289.71	0.04
Original Face:		200,000.000	Base 109.108806	139,425.43	110.118082	140,715.14	1,289.71	0.04

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FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4				4.000000	01 May 2049			
		199,091.200	Local	108.049391	215,116.83	107.856059	214,731.92	-384.91	0.07
		Original Face: 300,000.000	Base	108.049391	215,116.83	107.856059	214,731.92	-384.91	0.07
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		225,223.790	Local	105.749313	238,172.61	108.130939	243,536.60	5,363.99	0.07
		Original Face: 400,000.000	Base	105.749313	238,172.61	108.130939	243,536.60	5,363.99	0.07
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049			
		54,387.300	Local	109.234840	59,409.88	109.145468	59,361.27	-48.61	0.02
		Original Face: 100,000.000	Base	109.234840	59,409.88	109.145468	59,361.27	-48.61	0.02
3140QANJ5	FNMA POOL CA3092 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050			
		94,154.420	Local	110.296787	103,849.30	111.020209	104,530.43	681.13	0.03
		Original Face: 100,000.000	Base	110.296787	103,849.30	111.020209	104,530.43	681.13	0.03
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4				4.000000	01 Dec 2049			
		81,334.880	Local	105.275707	85,625.87	106.753664	86,827.96	1,202.09	0.03
		Original Face: 100,000.000	Base	105.275707	85,625.87	106.753664	86,827.96	1,202.09	0.03

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	Units								
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	94,332.990	Local	101.952286	96,174.64	104.754348	98,817.91	2,643.27	0.03	
Original Face:	100,000.000	Base	101.952286	96,174.64	104.754348	98,817.91	2,643.27	0.03	
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
	179,474.600	Local	106.654067	191,416.96	106.263207	190,715.47	-701.49	0.06	
Original Face:	200,000.000	Base	106.654067	191,416.96	106.263207	190,715.47	-701.49	0.06	
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
	279,208.880	Local	106.654341	297,788.39	106.325551	296,870.38	-918.01	0.09	
Original Face:	300,000.000	Base	106.654341	297,788.39	106.325551	296,870.38	-918.01	0.09	
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
	97,880.210	Local	105.954074	103,708.07	105.748832	103,507.18	-200.89	0.03	
Original Face:	100,000.000	Base	105.954074	103,708.07	105.748832	103,507.18	-200.89	0.03	
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
	174,861.080	Local	106.031411	185,407.67	105.940028	185,247.88	-159.79	0.06	
Original Face:	180,000.000	Base	106.031411	185,407.67	105.940028	185,247.88	-159.79	0.06	
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	370,939.050	Local	101.975815	378,268.12	108.260094	401,578.96	23,310.84	0.12	
Original Face:	500,000.000	Base	101.975815	378,268.12	108.260094	401,578.96	23,310.84	0.12	
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	202,555.280	Local	106.667706	216,061.07	109.944177	222,697.74	6,636.67	0.07	
Original Face:	300,000.000	Base	106.667706	216,061.07	109.944177	222,697.74	6,636.67	0.07	
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140X5F99	FNMA POOL FM1991 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	59,692.100	Local	106.452680	63,543.84	108.364001	64,684.75	1,140.91	0.02	
Original Face:	100,000.000	Base	106.452680	63,543.84	108.364001	64,684.75	1,140.91	0.02	
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	178,247.900	Local	104.481119	186,235.40	106.377926	189,616.42	3,381.02	0.06	
Original Face:	200,000.000	Base	104.481119	186,235.40	106.377926	189,616.42	3,381.02	0.06	

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3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
		260,982.540	Local 106.833653	278,817.18	106.625553	278,274.08	-543.10	0.09
Original Face:		300,000.000	Base 106.833653	278,817.18	106.625553	278,274.08	-543.10	0.09
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
		175,962.580	Local 110.763925	194,903.06	110.921936	195,181.10	278.04	0.06
Original Face:		200,000.000	Base 110.763925	194,903.06	110.921936	195,181.10	278.04	0.06
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		9,791.750	Local 105.084076	10,289.57	107.661146	10,541.91	252.34	0.00
Original Face:		10,000.000	Base 105.084076	10,289.57	107.661146	10,541.91	252.34	0.00
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		167,513.000	Local 106.615278	178,594.45	106.370135	178,183.80	-410.65	0.05
Original Face:		200,000.000	Base 106.615278	178,594.45	106.370135	178,183.80	-410.65	0.05
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR				5.000000	01 Dec 2049		
		80,127.830	Local 108.959546	87,306.92	109.408367	87,666.55	359.63	0.03
Original Face:		100,000.000	Base 108.959546	87,306.92	109.408367	87,666.55	359.63	0.03
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
		87,058.190	Local 109.141104	95,016.27	109.207158	95,073.78	57.51	0.03
Original Face:		100,000.000	Base 109.141104	95,016.27	109.207158	95,073.78	57.51	0.03
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR				3.500000	01 May 2050		
		533,274.950	Local 106.765624	569,354.33	107.040512	570,820.24	1,465.91	0.18
Original Face:		600,000.000	Base 106.765624	569,354.33	107.040512	570,820.24	1,465.91	0.18
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
		467,949.830	Local 106.840473	499,959.81	106.811854	499,825.89	-133.92	0.15
Original Face:		570,000.000	Base 106.840473	499,959.81	106.811854	499,825.89	-133.92	0.15
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		653,974.630	Local 106.850091	698,772.49	106.575141	696,974.38	-1,798.11	0.21
Original Face:		730,000.000	Base 106.850091	698,772.49	106.575141	696,974.38	-1,798.11	0.21
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR				5.000000	01 Mar 2050		
		98,028.870	Local 111.541110	109,342.49	109.656570	107,495.10	-1,847.39	0.03
Original Face:		100,000.000	Base 111.541110	109,342.49	109.656570	107,495.10	-1,847.39	0.03

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3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR						3.000000	01 Sep 2050		
	898,865.970	Local		106.566406	957,889.16	106.133074		953,994.09	-3,895.07	0.29
Original Face:	900,000.000	Base		106.566406	957,889.16	106.133074		953,994.09	-3,895.07	0.29
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR						3.500000	01 Aug 2050		
	300,000.000	Local		108.202047	324,606.14	108.085841		324,257.52	-348.62	0.10
Original Face:	300,000.000	Base		108.202047	324,606.14	108.085841		324,257.52	-348.62	0.10
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR						3.500000	01 May 2048		
	400,000.000	Local		105.699165	422,796.66	105.920295		423,681.18	884.52	0.13
Original Face:	400,000.000	Base		105.699165	422,796.66	105.920295		423,681.18	884.52	0.13
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR						3.000000	01 Sep 2047		
	665,158.950	Local		98.404670	654,547.47	107.210338		713,119.16	58,571.69	0.22
Original Face:	890,000.000	Base		98.404670	654,547.47	107.210338		713,119.16	58,571.69	0.22
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5						5.000000	01 Nov 2048		
	131,266.010	Local		108.700706	142,687.08	109.646895		143,929.10	1,242.02	0.04
Original Face:	300,000.000	Base		108.700706	142,687.08	109.646895		143,929.10	1,242.02	0.04
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3						3.000000	01 Dec 2036		
	56,963.370	Local		106.029524	60,397.99	105.292971		59,978.42	-419.57	0.02
Original Face:	100,000.000	Base		106.029524	60,397.99	105.292971		59,978.42	-419.57	0.02
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4						4.000000	01 Jul 2047		
	1,417,164.050	Local		107.000000	1,516,365.53	107.227628		1,519,591.40	3,225.87	0.47
Original Face:	3,300,000.000	Base		107.000000	1,516,365.53	107.227628		1,519,591.40	3,225.87	0.47
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4						4.000000	01 Aug 2047		
	226,540.500	Local		107.112662	242,653.56	106.950662		242,286.56	-367.00	0.07
Original Face:	500,000.000	Base		107.112662	242,653.56	106.950662		242,286.56	-367.00	0.07
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4						4.000000	01 Oct 2047		
	145,385.220	Local		107.463695	156,236.33	107.055910		155,643.47	-592.86	0.05
Original Face:	300,000.000	Base		107.463695	156,236.33	107.055910		155,643.47	-592.86	0.05
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375						7.375000	15 Nov 2031		
	250,000.000	Local		125.290224	313,225.56	140.206300		350,515.75	37,290.19	0.11
		Base		125.290224	313,225.56	140.206300		350,515.75	37,290.19	0.11

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337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25				4.250000	15 Mar 2023			
		200,000.000	Local	100.791080	201,582.16	106.114326	212,228.65	10,646.49	0.07
			Base	100.791080	201,582.16	106.114326	212,228.65	10,646.49	0.07
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		250,000.000	Local	98.291568	245,728.92	109.945948	274,864.87	29,135.95	0.08
			Base	98.291568	245,728.92	109.945948	274,864.87	29,135.95	0.08
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		60,000.000	Local	104.521850	62,713.11	120.465137	72,279.08	9,565.97	0.02
			Base	104.521850	62,713.11	120.465137	72,279.08	9,565.97	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		30,000.000	Local	100.079933	30,023.98	99.378792	29,813.64	-210.34	0.01
			Base	100.079933	30,023.98	99.378792	29,813.64	-210.34	0.01
35137LAH8	FOX CORP SR UNSECURED 01/29 4.709				4.709000	25 Jan 2029			
		150,000.000	Local	118.309873	177,464.81	119.828361	179,742.54	2,277.73	0.06
			Base	118.309873	177,464.81	119.828361	179,742.54	2,277.73	0.06
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		150,000.000	Local	125.064253	187,596.38	133.766564	200,649.85	13,053.47	0.06
			Base	125.064253	187,596.38	133.766564	200,649.85	13,053.47	0.06
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		65,863.440	Local	100.147092	65,960.32	107.155816	70,576.51	4,616.19	0.02
		Original Face: 200,000.000	Base	100.147092	65,960.32	107.155816	70,576.51	4,616.19	0.02
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		70,039.680	Local	99.372013	69,599.84	104.535617	73,216.41	3,616.57	0.02
		Original Face: 300,000.000	Base	99.372013	69,599.84	104.535617	73,216.41	3,616.57	0.02
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		138,000.140	Local	102.096585	140,893.43	104.455462	144,148.68	3,255.25	0.04
		Original Face: 500,000.000	Base	102.096585	140,893.43	104.455462	144,148.68	3,255.25	0.04
36179Q6N6	GNMA II POOL MA2677 G2 03/45 FIXED 3				3.000000	20 Mar 2045			
		94,932.120	Local	106.228545	100,845.01	105.385093	100,044.30	-800.71	0.03
		Original Face: 300,000.000	Base	106.228545	100,845.01	105.385093	100,044.30	-800.71	0.03

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36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045		
		25,929.930	Local 101.754768	26,384.94	106.745271	27,678.97	1,294.03	0.01
Original Face:		100,000.000	Base 101.754768	26,384.94	106.745271	27,678.97	1,294.03	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5				3.500000	20 Jun 2044		
		496,077.780	Local 99.099059	491,608.41	108.333159	537,416.73	45,808.32	0.17
Original Face:		2,200,000.000	Base 99.099059	491,608.41	108.333159	537,416.73	45,808.32	0.17
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5				3.500000	20 May 2046		
		275,791.380	Local 101.670524	280,398.54	106.716912	294,316.04	13,917.50	0.09
Original Face:		700,000.000	Base 101.670524	280,398.54	106.716912	294,316.04	13,917.50	0.09
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5				3.500000	20 Sep 2046		
		88,424.680	Local 103.790492	91,776.41	106.910595	94,535.35	2,758.94	0.03
Original Face:		200,000.000	Base 103.790492	91,776.41	106.910595	94,535.35	2,758.94	0.03
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046		
		50,798.950	Local 103.541904	52,598.20	105.832653	53,761.88	1,163.68	0.02
Original Face:		100,000.000	Base 103.541904	52,598.20	105.832653	53,761.88	1,163.68	0.02
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
		123,072.430	Local 104.816586	129,000.32	107.543488	132,356.38	3,356.06	0.04
Original Face:		300,000.000	Base 104.816586	129,000.32	107.543488	132,356.38	3,356.06	0.04
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		45,574.980	Local 103.360989	47,106.75	107.312850	48,907.81	1,801.06	0.02
Original Face:		100,000.000	Base 103.360989	47,106.75	107.312850	48,907.81	1,801.06	0.02
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047		
		238,114.170	Local 103.856574	247,297.22	107.065851	254,938.96	7,641.74	0.08
Original Face:		500,000.000	Base 103.856574	247,297.22	107.065851	254,938.96	7,641.74	0.08
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047		
		139,700.860	Local 103.069781	143,989.37	107.226882	149,796.88	5,807.51	0.05
Original Face:		300,000.000	Base 103.069781	143,989.37	107.226882	149,796.88	5,807.51	0.05
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		0.000	Local 0.000000	0.63	0.000000	0.00	-0.63	0.00
			Base 0.000000	0.63	0.000000	0.00	-0.63	0.00

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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
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	95,131.830	Local		104.456584	99,371.46	107.930634	102,676.39	3,304.93	0.03
Original Face:	200,000.000	Base		104.456584	99,371.46	107.930634	102,676.39	3,304.93	0.03
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	1,050,585.980	Local		97.199329	1,021,162.52	104.773288	1,100,733.47	79,570.95	0.34
Original Face:	1,746,993.000	Base		97.199329	1,021,162.52	104.773288	1,100,733.47	79,570.95	0.34
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	44,994.170	Local		104.039234	46,811.59	106.878685	48,089.18	1,277.59	0.01
Original Face:	100,000.000	Base		104.039234	46,811.59	106.878685	48,089.18	1,277.59	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	84,238.760	Local		104.009722	87,616.50	106.661128	89,850.01	2,233.51	0.03
Original Face:	200,000.000	Base		104.009722	87,616.50	106.661128	89,850.01	2,233.51	0.03
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	246,117.240	Local		104.443809	257,054.22	107.985810	265,771.70	8,717.48	0.08
Original Face:	642,735.000	Base		104.443809	257,054.22	107.985810	265,771.70	8,717.48	0.08
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	313,177.080	Local		104.380183	326,894.81	108.120093	338,607.35	11,712.54	0.10
Original Face:	800,000.000	Base		104.380183	326,894.81	108.120093	338,607.35	11,712.54	0.10
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	161,826.570	Local		107.619113	174,156.32	107.951319	174,693.92	537.60	0.05
Original Face:	400,000.000	Base		107.619113	174,156.32	107.951319	174,693.92	537.60	0.05
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
	227,021.360	Local		109.411136	248,386.65	109.441177	248,454.85	68.20	0.08
Original Face:	600,000.000	Base		109.411136	248,386.65	109.441177	248,454.85	68.20	0.08
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
	311,050.060	Local		106.413900	331,000.50	107.587184	334,650.00	3,649.50	0.10
Original Face:	800,000.000	Base		106.413900	331,000.50	107.587184	334,650.00	3,649.50	0.10
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	36,056.270	Local		107.427280	38,734.27	107.578729	38,788.88	54.61	0.01
Original Face:	100,000.000	Base		107.427280	38,734.27	107.578729	38,788.88	54.61	0.01

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36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	306,121.480	Local		103.883700	318,010.32	107.444520	328,910.75	10,900.43	0.10
Original Face:	843,044.000	Base		103.883700	318,010.32	107.444520	328,910.75	10,900.43	0.10
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
	286,598.860	Local		104.138206	298,458.91	108.727503	311,611.78	13,152.87	0.10
Original Face:	800,000.000	Base		104.138206	298,458.91	108.727503	311,611.78	13,152.87	0.10
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
	0.000	Local		0.000000	0.51	0.000000	0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000	0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	0.000	Local		0.000000	0.42	0.000000	0.00	-0.42	0.00
		Base		0.000000	0.42	0.000000	0.00	-0.42	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
	0.000	Local		0.000000	-0.71	0.000000	0.00	0.71	0.00
		Base		0.000000	-0.71	0.000000	0.00	0.71	0.00
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
	0.000	Local		0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
	0.000	Local		0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
	99,297.840	Local		107.030536	106,279.01	108.614417	107,851.77	1,572.76	0.03
Original Face:	100,000.000	Base		107.030536	106,279.01	108.614417	107,851.77	1,572.76	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
	99,407.310	Local		106.590240	105,958.49	105.649311	105,023.14	-935.35	0.03
Original Face:	100,000.000	Base		106.590240	105,958.49	105.649311	105,023.14	-935.35	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	1,195,838.810	Local		99.168178	1,185,891.56	105.666746	1,263,603.96	77,712.40	0.39
Original Face:	1,800,000.000	Base		99.168178	1,185,891.56	105.666746	1,263,603.96	77,712.40	0.39

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3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	1,006,540.930	Local		101.840039	1,025,061.68	109.269304	1,099,840.27	74,778.59	0.34
Original Face:	1,300,000.000	Base		101.840039	1,025,061.68	109.269304	1,099,840.27	74,778.59	0.34
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	121,329.600	Local		102.632878	124,524.06	103.036841	125,014.19	490.13	0.04
Original Face:	200,000.000	Base		102.632878	124,524.06	103.036841	125,014.19	490.13	0.04
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	506,322.030	Local		107.461291	544,100.19	107.113661	542,340.06	-1,760.13	0.17
Original Face:	700,000.000	Base		107.461291	544,100.19	107.113661	542,340.06	-1,760.13	0.17
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	97,594.110	Local		103.215174	100,731.93	104.842081	102,319.70	1,587.77	0.03
Original Face:	100,000.000	Base		103.215174	100,731.93	104.842081	102,319.70	1,587.77	0.03
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
	0.000	Local		0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
	80,000.000	Local		105.439275	84,351.42	111.402770	89,122.22	4,770.80	0.03
Original Face:	80,000.000	Base		105.439275	84,351.42	111.402770	89,122.22	4,770.80	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					1.052380	15 Jun 2036		
	890,000.000	Local		100.000000	890,000.00	99.257520	883,391.93	-6,608.07	0.27
Original Face:	890,000.000	Base		100.000000	890,000.00	99.257520	883,391.93	-6,608.07	0.27
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local		118.176900	11,817.69	125.811925	12,581.19	763.50	0.00
		Base		118.176900	11,817.69	125.811925	12,581.19	763.50	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	300,000.000	Local		126.648560	379,945.68	130.605287	391,815.86	11,870.18	0.12
		Base		126.648560	379,945.68	130.605287	391,815.86	11,870.18	0.12

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369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
	20,000.000	Local		99.853700	19,970.74	105.878692	21,175.74	1,205.00	0.01
		Base		99.853700	19,970.74	105.878692	21,175.74	1,205.00	0.01
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
	30,000.000	Local		99.846867	29,954.06	103.561342	31,068.40	1,114.34	0.01
		Base		99.846867	29,954.06	103.561342	31,068.40	1,114.34	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	30,000.000	Local		99.722000	29,916.60	101.455964	30,436.79	520.19	0.01
		Base		99.722000	29,916.60	101.455964	30,436.79	520.19	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	40,000.000	Local		99.652550	39,861.02	101.961075	40,784.43	923.41	0.01
		Base		99.652550	39,861.02	101.961075	40,784.43	923.41	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	390,000.000	Local		123.856131	483,038.91	128.459425	500,991.76	17,952.85	0.15
		Base		123.856131	483,038.91	128.459425	500,991.76	17,952.85	0.15
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local		104.940271	73,458.19	125.803631	88,062.54	14,604.35	0.03
		Base		104.940271	73,458.19	125.803631	88,062.54	14,604.35	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local		98.958400	19,791.68	118.506359	23,701.27	3,909.59	0.01
		Base		98.958400	19,791.68	118.506359	23,701.27	3,909.59	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.232500	75,386.00	117.173578	93,738.86	18,352.86	0.03
		Base		94.232500	75,386.00	117.173578	93,738.86	18,352.86	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.276600	10,027.66	102.812406	10,281.24	253.58	0.00
		Base		100.276600	10,027.66	102.812406	10,281.24	253.58	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.356300	10,135.63	109.825400	10,982.54	846.91	0.00
		Base		101.356300	10,135.63	109.825400	10,982.54	846.91	0.00

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375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		60,000.000	Local	102.071967	61,243.18	130.272745	78,163.65	16,920.47	0.02
			Base	102.071967	61,243.18	130.272745	78,163.65	16,920.47	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.650000	01 Mar 2026			
		190,000.000	Local	98.404568	186,968.68	112.724582	214,176.71	27,208.03	0.07
			Base	98.404568	186,968.68	112.724582	214,176.71	27,208.03	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
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		230,000.000	Local	93.633509	215,357.07	109.038000	250,787.40	35,430.33	0.08
			Base	93.633509	215,357.07	109.038000	250,787.40	35,430.33	0.08
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024			
		70,000.000	Local	100.678529	70,474.97	108.359018	75,851.31	5,376.34	0.02
			Base	100.678529	70,474.97	108.359018	75,851.31	5,376.34	0.02
38021AAD4	GOAL CAPITAL FUNDING TRUST GOAL 2005 2 A4				0.450000	25 Aug 2044			
		288,903.630	Local	97.749519	282,401.91	97.512410	281,716.89	-685.02	0.09
		Original Face: 330,000.000	Base	97.749519	282,401.91	97.512410	281,716.89	-685.02	0.09
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25				5.250000	27 Jul 2021			
		110,000.000	Local	101.557455	111,713.20	104.005170	114,405.69	2,692.49	0.04
			Base	101.557455	111,713.20	104.005170	114,405.69	2,692.49	0.04
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.250000	21 Oct 2025			
		30,000.000	Local	102.871367	30,861.41	113.770114	34,131.03	3,269.62	0.01
			Base	102.871367	30,861.41	113.770114	34,131.03	3,269.62	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045			
		200,000.000	Local	107.447240	214,894.48	131.548674	263,097.35	48,202.87	0.08
			Base	107.447240	214,894.48	131.548674	263,097.35	48,202.87	0.08
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028			
		40,000.000	Local	100.870200	40,348.08	112.092875	44,837.15	4,489.07	0.01
			Base	100.870200	40,348.08	112.092875	44,837.15	4,489.07	0.01

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38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		97.815175	117,378.21	106.030109	127,236.13	9,857.92	0.04
		Base		97.815175	117,378.21	106.030109	127,236.13	9,857.92	0.04
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		97.880690	479,615.38	116.621278	571,444.26	91,828.88	0.18
		Base		97.880690	479,615.38	116.621278	571,444.26	91,828.88	0.18
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.915021	289,753.56	108.505942	314,667.23	24,913.67	0.10
		Base		99.915021	289,753.56	108.505942	314,667.23	24,913.67	0.10
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local		105.834625	84,667.70	110.366985	88,293.59	3,625.89	0.03
		Base		105.834625	84,667.70	110.366985	88,293.59	3,625.89	0.03
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		98.968663	79,174.93	110.621478	88,497.18	9,322.25	0.03
		Base		98.968663	79,174.93	110.621478	88,497.18	9,322.25	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		106.036450	254,487.48	131.792198	316,301.28	61,813.80	0.10
		Base		106.036450	254,487.48	131.792198	316,301.28	61,813.80	0.10
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local		100.000000	90,000.00	102.396856	92,157.17	2,157.17	0.03
		Base		100.000000	90,000.00	102.396856	92,157.17	2,157.17	0.03
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.584880	20 Oct 2064		
	1,042,720.760	Local		100.030037	1,043,033.96	100.008140	1,042,805.64	-228.32	0.32
Original Face:	2,000,000.000	Base		100.030037	1,043,033.96	100.008140	1,042,805.64	-228.32	0.32
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	56,328.240	Local		4.416879	2,487.95	10.092840	5,685.12	3,197.17	0.00
Original Face:	200,000.000	Base		4.416879	2,487.95	10.092840	5,685.12	3,197.17	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.654880	20 Jun 2069		
	188,969.300	Local		99.550742	188,120.34	100.313050	189,560.87	1,440.53	0.06
Original Face:	200,000.000	Base		99.550742	188,120.34	100.313050	189,560.87	1,440.53	0.06

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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	
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			
		44,620.580	Local 98.490203	43,946.90	105.293730	46,982.67	3,035.77		0.01
Original Face:		50,000.000	Base 98.490203	43,946.90	105.293730	46,982.67	3,035.77		0.01
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				1.406250	20 Apr 2070			
		94,700.820	Local 102.777695	97,331.32	103.026760	97,567.19	235.87		0.03
Original Face:		100,000.000	Base 102.777695	97,331.32	103.026760	97,567.19	235.87		0.03
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				0.606250	20 Jul 2070			
		500,182.670	Local 99.844099	499,402.88	99.999990	500,182.62	779.74		0.15
Original Face:		500,000.000	Base 99.844099	499,402.88	99.999990	500,182.62	779.74		0.15
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050			
		99,810.950	Local 13.483541	13,458.05	13.762540	13,736.52	278.47		0.00
Original Face:		100,000.000	Base 13.483541	13,458.05	13.762540	13,736.52	278.47		0.00
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025			
		30,000.000	Local 99.912900	29,973.87	100.831059	30,249.32	275.45		0.01
			Base 99.912900	29,973.87	100.831059	30,249.32	275.45		0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		480,000.000	Local 99.939373	479,708.99	115.373120	553,790.98	74,081.99		0.17
			Base 99.939373	479,708.99	115.373120	553,790.98	74,081.99		0.17
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		300,000.000	Local 100.000000	300,000.00	111.646857	334,940.57	34,940.57		0.10
			Base 100.000000	300,000.00	111.646857	334,940.57	34,940.57		0.10
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		200,000.000	Local 100.000000	200,000.00	101.196126	202,392.25	2,392.25		0.06
			Base 100.000000	200,000.00	101.196126	202,392.25	2,392.25		0.06
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		2,000.000	Local 99.115000	1,982.30	108.658515	2,173.17	190.87		0.00
			Base 99.115000	1,982.30	108.658515	2,173.17	190.87		0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					0.526250	20 Jun 2035		
	60,964.680	Local		97.517694	59,451.35	97.889490	59,678.01	226.66	0.02
Original Face:	1,220,000.000	Base		97.517694	59,451.35	97.889490	59,678.01	226.66	0.02
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		101.906345	112,096.98	131.714998	144,886.50	32,789.52	0.04
		Base		101.906345	112,096.98	131.714998	144,886.50	32,789.52	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.089900	11,008.99	135.764031	13,576.40	2,567.41	0.00
		Base		110.089900	11,008.99	135.764031	13,576.40	2,567.41	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	20,000.000	Local		99.827100	19,965.42	100.518675	20,103.74	138.32	0.01
		Base		99.827100	19,965.42	100.518675	20,103.74	138.32	0.01
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	10,000.000	Local		109.333400	10,933.34	123.464500	12,346.45	1,413.11	0.00
		Base		109.333400	10,933.34	123.464500	12,346.45	1,413.11	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	10,000.000	Local		118.557400	11,855.74	118.473851	11,847.39	-8.35	0.00
		Base		118.557400	11,855.74	118.473851	11,847.39	-8.35	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local		106.109600	42,443.84	108.692711	43,477.08	1,033.24	0.01
		Base		106.109600	42,443.84	108.692711	43,477.08	1,033.24	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.465620	49,732.81	111.287291	55,643.65	5,910.84	0.02
		Base		99.465620	49,732.81	111.287291	55,643.65	5,910.84	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		102.043860	51,021.93	113.601630	56,800.82	5,778.89	0.02
		Base		102.043860	51,021.93	113.601630	56,800.82	5,778.89	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	190,000.000	Local		107.564484	204,372.52	115.760851	219,945.62	15,573.10	0.07
		Base		107.564484	204,372.52	115.760851	219,945.62	15,573.10	0.07

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437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4				0.428130	25 Aug 2036		
		418,181.760	Local 98.147019	410,432.93	98.512940	411,963.15	1,530.22	0.13
Original Face:		660,000.000	Base 98.147019	410,432.93	98.512940	411,963.15	1,530.22	0.13
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
		50,000.000	Local 99.990700	49,995.35	103.103446	51,551.72	1,556.37	0.02
			Base 99.990700	49,995.35	103.103446	51,551.72	1,556.37	0.02
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		50,000.000	Local 102.682120	51,341.06	132.393353	66,196.68	14,855.62	0.02
			Base 102.682120	51,341.06	132.393353	66,196.68	14,855.62	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
		130,000.000	Local 99.009415	128,712.24	114.223954	148,491.14	19,778.90	0.05
			Base 99.009415	128,712.24	114.223954	148,491.14	19,778.90	0.05
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
		10,000.000	Local 111.309800	11,130.98	114.857028	11,485.70	354.72	0.00
			Base 111.309800	11,130.98	114.857028	11,485.70	354.72	0.00
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6				4.600000	25 Mar 2040		
		40,000.000	Local 112.613800	45,045.52	133.220990	53,288.40	8,242.88	0.02
			Base 112.613800	45,045.52	133.220990	53,288.40	8,242.88	0.02
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
		220,000.000	Local 111.846368	246,062.01	137.712014	302,966.43	56,904.42	0.09
			Base 111.846368	246,062.01	137.712014	302,966.43	56,904.42	0.09
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060		
		70,000.000	Local 115.336686	80,735.68	145.905954	102,134.17	21,398.49	0.03
			Base 115.336686	80,735.68	145.905954	102,134.17	21,398.49	0.03
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75				3.750000	21 Sep 2028		
		60,000.000	Local 100.298083	60,178.85	115.351000	69,210.60	9,031.75	0.02
			Base 100.298083	60,178.85	115.351000	69,210.60	9,031.75	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
		160,000.000	Local 99.717544	159,548.07	108.318896	173,310.23	13,762.16	0.05
			Base 99.717544	159,548.07	108.318896	173,310.23	13,762.16	0.05

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46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local	101.017671	171,730.04	102.072600	173,523.42	1,793.38	0.05	
		Base	101.017671	171,730.04	102.072600	173,523.42	1,793.38	0.05	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local	98.790896	246,977.24	102.848625	257,121.56	10,144.32	0.08	
		Base	98.790896	246,977.24	102.848625	257,121.56	10,144.32	0.08	
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local	100.082733	30,024.82	100.142000	30,042.60	17.78	0.01	
		Base	100.082733	30,024.82	100.142000	30,042.60	17.78	0.01	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.588083	62,152.85	135.517828	81,310.70	19,157.85	0.03	
		Base	103.588083	62,152.85	135.517828	81,310.70	19,157.85	0.03	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	98.789200	217,336.24	116.487822	256,273.21	38,936.97	0.08	
		Base	98.789200	217,336.24	116.487822	256,273.21	38,936.97	0.08	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.902920	49,951.46	111.979470	55,989.74	6,038.28	0.02	
		Base	99.902920	49,951.46	111.979470	55,989.74	6,038.28	0.02	
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	112.481200	11,248.12	1,248.12	0.00	
		Base	100.000000	10,000.00	112.481200	11,248.12	1,248.12	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local	99.345571	238,429.37	118.361577	284,067.78	45,638.41	0.09	
		Base	99.345571	238,429.37	118.361577	284,067.78	45,638.41	0.09	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.440808	120,528.97	120.229451	144,275.34	23,746.37	0.04	
		Base	100.440808	120,528.97	120.229451	144,275.34	23,746.37	0.04	

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46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local		100.000000	190,000.00	109.732787	208,492.30	18,492.30	0.06
		Base		100.000000	190,000.00	109.732787	208,492.30	18,492.30	0.06
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	130,000.000	Local		100.000000	130,000.00	104.577987	135,951.38	5,951.38	0.04
		Base		100.000000	130,000.00	104.577987	135,951.38	5,951.38	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	100,000.000	Local		100.726360	100,726.36	106.407326	106,407.33	5,680.97	0.03
		Base		100.726360	100,726.36	106.407326	106,407.33	5,680.97	0.03
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	40,000.000	Local		100.000000	40,000.00	107.312188	42,924.88	2,924.88	0.01
		Base		100.000000	40,000.00	107.312188	42,924.88	2,924.88	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	300,000.000	Local		107.559207	322,677.62	107.290429	321,871.29	-806.33	0.10
		Base		107.559207	322,677.62	107.290429	321,871.29	-806.33	0.10
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	210,000.000	Local		100.000000	210,000.00	102.061053	214,328.21	4,328.21	0.07
		Base		100.000000	210,000.00	102.061053	214,328.21	4,328.21	0.07
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.652380	15 Dec 2036		
	380,000.000	Local		100.000000	380,000.00	95.603770	363,294.33	-16,705.67	0.11
	Original Face:	380,000.000	Base	100.000000	380,000.00	95.603770	363,294.33	-16,705.67	0.11
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local		94.251367	28,275.41	125.171637	37,551.49	9,276.08	0.01
		Base		94.251367	28,275.41	125.171637	37,551.49	9,276.08	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local		99.021067	29,706.32	122.129521	36,638.86	6,932.54	0.01
		Base		99.021067	29,706.32	122.129521	36,638.86	6,932.54	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local		99.893180	49,946.59	100.030154	50,015.08	68.49	0.02
		Base		99.893180	49,946.59	100.030154	50,015.08	68.49	0.02

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478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local		99.932956	89,939.66	100.458254	90,412.43	472.77	0.03
		Base		99.932956	89,939.66	100.458254	90,412.43	472.77	0.03
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	100,000.000	Local		100.120720	100,120.72	99.839565	99,839.57	-281.15	0.03
		Base		100.120720	100,120.72	99.839565	99,839.57	-281.15	0.03
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	200,000.000	Local		135.950950	271,901.90	130.475000	260,950.00	-10,951.90	0.08
		Base		135.950950	271,901.90	130.475000	260,950.00	-10,951.90	0.08
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local		101.130026	343,842.09	116.732000	396,888.80	53,046.71	0.12
		Base		101.130026	343,842.09	116.732000	396,888.80	53,046.71	0.12
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
	20,000.000	Local		103.453150	20,690.63	114.716617	22,943.32	2,252.69	0.01
		Base		103.453150	20,690.63	114.716617	22,943.32	2,252.69	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	50,000.000	Local		99.995280	49,997.64	100.714812	50,357.41	359.77	0.02
		Base		99.995280	49,997.64	100.714812	50,357.41	359.77	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local		101.515867	30,454.76	110.652718	33,195.82	2,741.06	0.01
		Base		101.515867	30,454.76	110.652718	33,195.82	2,741.06	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local		107.090400	53,545.20	112.634286	56,317.14	2,771.94	0.02
		Base		107.090400	53,545.20	112.634286	56,317.14	2,771.94	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	20,000.000	Local		118.000800	23,600.16	118.709404	23,741.88	141.72	0.01
		Base		118.000800	23,600.16	118.709404	23,741.88	141.72	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	10,000.000	Local		116.620400	11,662.04	117.178932	11,717.89	55.85	0.00
		Base		116.620400	11,662.04	117.178932	11,717.89	55.85	0.00

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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
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	110,000.000	Local		92.469555	101,716.51	102.752175	113,027.39	11,310.88	0.03
		Base		92.469555	101,716.51	102.752175	113,027.39	11,310.88	0.03
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	7,000.000	Local		103.903857	7,273.27	108.504813	7,595.34	322.07	0.00
		Base		103.903857	7,273.27	108.504813	7,595.34	322.07	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		97.810917	293,432.75	112.500000	337,500.00	44,067.25	0.10
		Base		97.810917	293,432.75	112.500000	337,500.00	44,067.25	0.10
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local		99.938271	69,956.79	101.086912	70,760.84	804.05	0.02
		Base		99.938271	69,956.79	101.086912	70,760.84	804.05	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local		98.081200	9,808.12	99.873207	9,987.32	179.20	0.00
		Base		98.081200	9,808.12	99.873207	9,987.32	179.20	0.00
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	248,436.660	Local		100.635538	250,015.57	100.643070	250,034.28	18.71	0.08
	Original Face: 250,000.000	Base		100.635538	250,015.57	100.643070	250,034.28	18.71	0.08
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		98.116385	255,102.60	116.015675	301,640.76	46,538.16	0.09
		Base		98.116385	255,102.60	116.015675	301,640.76	46,538.16	0.09
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local		99.012792	118,815.35	113.632531	136,359.04	17,543.69	0.04
		Base		99.012792	118,815.35	113.632531	136,359.04	17,543.69	0.04
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local		118.647631	154,241.92	124.055756	161,272.48	7,030.56	0.05
		Base		118.647631	154,241.92	124.055756	161,272.48	7,030.56	0.05
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5					5.000000	15 Apr 2040		
	20,000.000	Local		106.475150	21,295.03	131.082427	26,216.49	4,921.46	0.01
		Base		106.475150	21,295.03	131.082427	26,216.49	4,921.46	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125					5.125000	15 Apr 2050		
	150,000.000	Local		126.206667	189,310.00	138.011294	207,016.94	17,706.94	0.06
		Base		126.206667	189,310.00	138.011294	207,016.94	17,706.94	0.06
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		95.099420	47,549.71	102.374715	51,187.36	3,637.65	0.02
		Base		95.099420	47,549.71	102.374715	51,187.36	3,637.65	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local		92.471914	64,730.34	101.490150	71,043.11	6,312.77	0.02
		Base		92.471914	64,730.34	101.490150	71,043.11	6,312.77	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.373400	10,037.34	114.483716	11,448.37	1,411.03	0.00
		Base		100.373400	10,037.34	114.483716	11,448.37	1,411.03	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.708022	88,837.22	112.312474	101,081.23	12,244.01	0.03
		Base		98.708022	88,837.22	112.312474	101,081.23	12,244.01	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		115.137620	172,706.43	114.404463	171,606.69	-1,099.74	0.05
		Base		115.137620	172,706.43	114.404463	171,606.69	-1,099.74	0.05
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.859238	79,887.39	100.003376	80,002.70	115.31	0.02
		Base		99.859238	79,887.39	100.003376	80,002.70	115.31	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
	220,000.000	Local		99.947059	219,883.53	101.057891	222,327.36	2,443.83	0.07
		Base		99.947059	219,883.53	101.057891	222,327.36	2,443.83	0.07
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		103.308600	10,330.86	110.039130	11,003.91	673.05	0.00
		Base		103.308600	10,330.86	110.039130	11,003.91	673.05	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	280,000.000	Local		123.505914	345,816.56	127.672159	357,482.05	11,665.49	0.11
		Base		123.505914	345,816.56	127.672159	357,482.05	11,665.49	0.11

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	100,000.000	Local	104.085490	104,085.49	113.901769	113,901.77	9,816.28	0.04	
		Base	104.085490	104,085.49	113.901769	113,901.77	9,816.28	0.04	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local	103.162767	61,897.66	129.672623	77,803.57	15,905.91	0.02	
		Base	103.162767	61,897.66	129.672623	77,803.57	15,905.91	0.02	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local	109.591650	21,918.33	113.222483	22,644.50	726.17	0.01	
		Base	109.591650	21,918.33	113.222483	22,644.50	726.17	0.01	
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local	100.082209	110,090.43	116.698255	128,368.08	18,277.65	0.04	
		Base	100.082209	110,090.43	116.698255	128,368.08	18,277.65	0.04	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local	111.599600	11,159.96	112.285360	11,228.54	68.58	0.00	
		Base	111.599600	11,159.96	112.285360	11,228.54	68.58	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	80,000.000	Local	99.804488	79,843.59	103.166111	82,532.89	2,689.30	0.03	
		Base	99.804488	79,843.59	103.166111	82,532.89	2,689.30	0.03	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	40,000.000	Local	99.948800	39,979.52	104.054269	41,621.71	1,642.19	0.01	
		Base	99.948800	39,979.52	104.054269	41,621.71	1,642.19	0.01	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local	108.302440	54,151.22	111.193893	55,596.95	1,445.73	0.02	
		Base	108.302440	54,151.22	111.193893	55,596.95	1,445.73	0.02	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	20,000.000	Local	112.662600	22,532.52	113.872561	22,774.51	241.99	0.01	
		Base	112.662600	22,532.52	113.872561	22,774.51	241.99	0.01	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local	99.296725	39,718.69	116.609412	46,643.76	6,925.07	0.01	
		Base	99.296725	39,718.69	116.609412	46,643.76	6,925.07	0.01	

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Holdings

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58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	120,000.000	Local	113.887158	136,664.59	121.709632	146,051.56	9,386.97	0.04	
		Base	113.887158	136,664.59	121.709632	146,051.56	9,386.97	0.04	
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	23,000.000	Local	99.366391	22,854.27	112.662356	25,912.34	3,058.07	0.01	
		Base	99.366391	22,854.27	112.662356	25,912.34	3,058.07	0.01	
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local	104.630000	17,787.10	137.661366	23,402.43	5,615.33	0.01	
		Base	104.630000	17,787.10	137.661366	23,402.43	5,615.33	0.01	
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local	99.520525	79,616.42	100.274862	80,219.89	603.47	0.02	
		Base	99.520525	79,616.42	100.274862	80,219.89	603.47	0.02	
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local	99.162575	39,665.03	101.398490	40,559.40	894.37	0.01	
		Base	99.162575	39,665.03	101.398490	40,559.40	894.37	0.01	
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.788130	25 Jan 2029		
	365,504.410	Local	99.164814	362,451.77	98.151620	358,748.50	-3,703.27	0.11	
Original Face:	20,000,000.000	Base	99.164814	362,451.77	98.151620	358,748.50	-3,703.27	0.11	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.760130	25 Aug 2036		
	150,000.000	Local	94.985727	142,478.59	99.330160	148,995.24	6,516.65	0.05	
Original Face:	150,000.000	Base	94.985727	142,478.59	99.330160	148,995.24	6,516.65	0.05	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local	105.491791	116,040.97	124.405847	136,846.43	20,805.46	0.04	
		Base	105.491791	116,040.97	124.405847	136,846.43	20,805.46	0.04	
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local	99.870007	149,805.01	101.076660	151,614.99	1,809.98	0.05	
		Base	99.870007	149,805.01	101.076660	151,614.99	1,809.98	0.05	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local	98.491000	9,849.10	108.900558	10,890.06	1,040.96	0.00	
		Base	98.491000	9,849.10	108.900558	10,890.06	1,040.96	0.00	

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594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local		98.145300	333,694.02	111.819014	380,184.65	46,490.63	0.12
		Base		98.145300	333,694.02	111.819014	380,184.65	46,490.63	0.12
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	70,000.000	Local		98.258329	68,780.83	125.569863	87,898.90	19,118.07	0.03
		Base		98.258329	68,780.83	125.569863	87,898.90	19,118.07	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		98.428409	216,542.50	107.617976	236,759.55	20,217.05	0.07
		Base		98.428409	216,542.50	107.617976	236,759.55	20,217.05	0.07
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local		99.616650	19,923.33	114.259327	22,851.87	2,928.54	0.01
		Base		99.616650	19,923.33	114.259327	22,851.87	2,928.54	0.01
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
	70,000.000	Local		100.000000	70,000.00	103.845461	72,691.82	2,691.82	0.02
		Base		100.000000	70,000.00	103.845461	72,691.82	2,691.82	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.923746	129,900.87	119.144891	154,888.36	24,987.49	0.05
		Base		99.923746	129,900.87	119.144891	154,888.36	24,987.49	0.05
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229					3.229000	15 May 2050		
	70,000.000	Local		100.000000	70,000.00	113.040000	79,128.00	9,128.00	0.02
		Base		100.000000	70,000.00	113.040000	79,128.00	9,128.00	0.02
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125					2.125000	13 Apr 2023		
	30,000.000	Local		100.320133	30,096.04	103.779985	31,134.00	1,037.96	0.01
		Base		100.320133	30,096.04	103.779985	31,134.00	1,037.96	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local		100.434046	130,564.26	102.764056	133,593.27	3,029.01	0.04
		Base		100.434046	130,564.26	102.764056	133,593.27	3,029.01	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	119.482201	11,948.22	1,948.22	0.00
		Base		100.000000	10,000.00	119.482201	11,948.22	1,948.22	0.00

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6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	280,000.000	Local	104.167368	291,668.63	106.519522	298,254.66	6,586.03	0.09	
		Base	104.167368	291,668.63	106.519522	298,254.66	6,586.03	0.09	
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	20,000.000	Local	130.018150	26,003.63	150.354388	30,070.88	4,067.25	0.01	
		Base	130.018150	26,003.63	150.354388	30,070.88	4,067.25	0.01	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local	100.000000	220,000.00	114.897982	252,775.56	32,775.56	0.08	
		Base	100.000000	220,000.00	114.897982	252,775.56	32,775.56	0.08	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local	100.076505	200,153.01	104.728471	209,456.94	9,303.93	0.06	
		Base	100.076505	200,153.01	104.728471	209,456.94	9,303.93	0.06	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local	96.598488	164,217.43	114.141144	194,039.94	29,822.51	0.06	
		Base	96.598488	164,217.43	114.141144	194,039.94	29,822.51	0.06	
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local	103.558571	72,491.00	101.761590	71,233.11	-1,257.89	0.02	
	Original Face: 70,000.000	Base	103.558571	72,491.00	101.761590	71,233.11	-1,257.89	0.02	
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local	100.523350	80,418.68	110.368880	88,295.10	7,876.42	0.03	
	Original Face: 80,000.000	Base	100.523350	80,418.68	110.368880	88,295.10	7,876.42	0.03	
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	40,000.000	Local	100.489000	40,195.60	105.936302	42,374.52	2,178.92	0.01	
		Base	100.489000	40,195.60	105.936302	42,374.52	2,178.92	0.01	
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
	250,000.000	Local	99.919572	249,798.93	101.766000	254,415.00	4,616.07	0.08	
		Base	99.919572	249,798.93	101.766000	254,415.00	4,616.07	0.08	
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	353,609.940	Local	99.999989	353,609.90	101.801070	359,978.70	6,368.80	0.11	
	Original Face: 450,000.000	Base	99.999989	353,609.90	101.801070	359,978.70	6,368.80	0.11	

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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
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	318,974.460	Local		102.248769	326,147.46	105.562860	336,718.56	10,571.10	0.10
Original Face:	370,000.000	Base		102.248769	326,147.46	105.562860	336,718.56	10,571.10	0.10
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	466,391.540	Local		102.509370	478,095.03	108.048450	503,928.83	25,833.80	0.15
Original Face:	970,000.000	Base		102.509370	478,095.03	108.048450	503,928.83	25,833.80	0.15
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	60,000.000	Local		99.903383	59,942.03	100.990351	60,594.21	652.18	0.02
		Base		99.903383	59,942.03	100.990351	60,594.21	652.18	0.02
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	40,000.000	Local		105.489200	42,195.68	107.430491	42,972.20	776.52	0.01
		Base		105.489200	42,195.68	107.430491	42,972.20	776.52	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	70,000.000	Local		108.373671	75,861.57	111.221046	77,854.73	1,993.16	0.02
		Base		108.373671	75,861.57	111.221046	77,854.73	1,993.16	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.859550	59,915.73	112.312065	67,387.24	7,471.51	0.02
		Base		99.859550	59,915.73	112.312065	67,387.24	7,471.51	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	50,000.000	Local		99.385440	49,692.72	114.411345	57,205.67	7,512.95	0.02
		Base		99.385440	49,692.72	114.411345	57,205.67	7,512.95	0.02
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	240,000.000	Local		110.061763	264,148.23	116.812783	280,350.68	16,202.45	0.09
		Base		110.061763	264,148.23	116.812783	280,350.68	16,202.45	0.09
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local		95.812043	67,068.43	131.120434	91,784.30	24,715.87	0.03
		Base		95.812043	67,068.43	131.120434	91,784.30	24,715.87	0.03
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local		104.929367	31,478.81	113.558888	34,067.67	2,588.86	0.01
		Base		104.929367	31,478.81	113.558888	34,067.67	2,588.86	0.01

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65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.907557	209,805.87	101.339123	212,812.16	3,006.29	0.07
		Base		99.907557	209,805.87	101.339123	212,812.16	3,006.29	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		96.733323	125,753.32	108.805403	141,447.02	15,693.70	0.04
		Base		96.733323	125,753.32	108.805403	141,447.02	15,693.70	0.04
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		95.102350	57,061.41	112.357492	67,414.50	10,353.09	0.02
		Base		95.102350	57,061.41	112.357492	67,414.50	10,353.09	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local		98.252963	78,602.37	104.134056	83,307.24	4,704.87	0.03
		Base		98.252963	78,602.37	104.134056	83,307.24	4,704.87	0.03
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	380,000.000	Local		137.877321	523,933.82	143.449670	545,108.75	21,174.93	0.17
		Base		137.877321	523,933.82	143.449670	545,108.75	21,174.93	0.17
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	30,000.000	Local		99.645233	29,893.57	112.350627	33,705.19	3,811.62	0.01
		Base		99.645233	29,893.57	112.350627	33,705.19	3,811.62	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.983190	101,983.19	117.193955	117,193.96	15,210.77	0.04
		Base		101.983190	101,983.19	117.193955	117,193.96	15,210.77	0.04
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	360,000.000	Local		107.570633	387,254.28	117.027911	421,300.48	34,046.20	0.13
		Base		107.570633	387,254.28	117.027911	421,300.48	34,046.20	0.13
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.401700	75,881.19	119.219267	83,453.49	7,572.30	0.03
		Base		108.401700	75,881.19	119.219267	83,453.49	7,572.30	0.03
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local		96.303515	192,607.03	105.472800	210,945.60	18,338.57	0.06
		Base		96.303515	192,607.03	105.472800	210,945.60	18,338.57	0.06

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674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.056100	9,905.61	71.021000	7,102.10	-2,803.51	0.00
		Base		99.056100	9,905.61	71.021000	7,102.10	-2,803.51	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local		96.461300	38,584.52	67.510000	27,004.00	-11,580.52	0.01
		Base		96.461300	38,584.52	67.510000	27,004.00	-11,580.52	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local		95.998823	211,197.41	78.424500	172,533.90	-38,663.51	0.05
		Base		95.998823	211,197.41	78.424500	172,533.90	-38,663.51	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.386017	58,431.61	68.750000	41,250.00	-17,181.61	0.01
		Base		97.386017	58,431.61	68.750000	41,250.00	-17,181.61	0.01
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	70,000.000	Local		99.932643	69,952.85	93.437000	65,405.90	-4,546.95	0.02
		Base		99.932643	69,952.85	93.437000	65,405.90	-4,546.95	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local		100.618050	60,370.83	79.312500	47,587.50	-12,783.33	0.01
		Base		100.618050	60,370.83	79.312500	47,587.50	-12,783.33	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	80,000.000	Local		100.152163	80,121.73	84.843000	67,874.40	-12,247.33	0.02
		Base		100.152163	80,121.73	84.843000	67,874.40	-12,247.33	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		113.648471	79,553.93	96.780000	67,746.00	-11,807.93	0.02
		Base		113.648471	79,553.93	96.780000	67,746.00	-11,807.93	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		109.953550	65,972.13	90.591000	54,354.60	-11,617.53	0.02
		Base		109.953550	65,972.13	90.591000	54,354.60	-11,617.53	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		134.387721	188,142.81	97.000000	135,800.00	-52,342.81	0.04
		Base		134.387721	188,142.81	97.000000	135,800.00	-52,342.81	0.04

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674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local	100.603800	311,871.78	71.562500	221,843.75	-90,028.03	0.07	
		Base	100.603800	311,871.78	71.562500	221,843.75	-90,028.03	0.07	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local	99.999000	29,999.70	105.223970	31,567.19	1,567.49	0.01	
		Base	99.999000	29,999.70	105.223970	31,567.19	1,567.49	0.01	
68902VAJ6	OTIS WORLDWIDE CORP SR UNSECURED 04/27 2.293					2.293000	05 Apr 2027		
	30,000.000	Local	99.998067	29,999.42	106.365741	31,909.72	1,910.30	0.01	
		Base	99.998067	29,999.42	106.365741	31,909.72	1,910.30	0.01	
68902VAK3	OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565					2.565000	15 Feb 2030		
	100,000.000	Local	99.992420	99,992.42	107.473072	107,473.07	7,480.65	0.03	
		Base	99.992420	99,992.42	107.473072	107,473.07	7,480.65	0.03	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.434967	206,713.43	121.016584	254,134.83	47,421.40	0.08	
		Base	98.434967	206,713.43	121.016584	254,134.83	47,421.40	0.08	
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local	99.994850	99,994.85	100.120155	100,120.16	125.31	0.03	
		Base	99.994850	99,994.85	100.120155	100,120.16	125.31	0.03	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local	100.069875	40,027.95	96.756998	38,702.80	-1,325.15	0.01	
		Base	100.069875	40,027.95	96.756998	38,702.80	-1,325.15	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local	99.898450	39,959.38	95.146972	38,058.79	-1,900.59	0.01	
		Base	99.898450	39,959.38	95.146972	38,058.79	-1,900.59	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local	99.506050	19,901.21	91.832117	18,366.42	-1,534.79	0.01	
		Base	99.506050	19,901.21	91.832117	18,366.42	-1,534.79	0.01	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local	99.372400	19,874.48	90.162097	18,032.42	-1,842.06	0.01	
		Base	99.372400	19,874.48	90.162097	18,032.42	-1,842.06	0.01	

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698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7				6.700000	26 Jan 2036		
		530,000.000	Local 129.344747	685,527.16	145.126000	769,167.80	83,640.64	0.24
Original Face:		530,000.000	Base 129.344747	685,527.16	145.126000	769,167.80	83,640.64	0.24
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023		
		60,000.000	Local 99.919050	59,951.43	102.143906	61,286.34	1,334.91	0.02
			Base 99.919050	59,951.43	102.143906	61,286.34	1,334.91	0.02
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025		
		60,000.000	Local 99.981350	59,988.81	103.571793	62,143.08	2,154.27	0.02
			Base 99.981350	59,988.81	103.571793	62,143.08	2,154.27	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049		
		20,000.000	Local 104.505600	20,901.12	107.501846	21,500.37	599.25	0.01
			Base 104.505600	20,901.12	107.501846	21,500.37	599.25	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
		10,000.000	Local 105.193700	10,519.37	107.114275	10,711.43	192.06	0.00
			Base 105.193700	10,519.37	107.114275	10,711.43	192.06	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
		10,000.000	Local 107.742500	10,774.25	109.866556	10,986.66	212.41	0.00
			Base 107.742500	10,774.25	109.866556	10,986.66	212.41	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625				3.625000	19 Mar 2050		
		10,000.000	Local 123.913200	12,391.32	121.228294	12,122.83	-268.49	0.00
			Base 123.913200	12,391.32	121.228294	12,122.83	-268.49	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875				3.875000	19 Mar 2060		
		20,000.000	Local 119.234250	23,846.85	126.260996	25,252.20	1,405.35	0.01
			Base 119.234250	23,846.85	126.260996	25,252.20	1,405.35	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
		80,000.000	Local 99.829163	79,863.33	101.016691	80,813.35	950.02	0.02
			Base 99.829163	79,863.33	101.016691	80,813.35	950.02	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
		70,000.000	Local 99.585543	69,709.88	102.734590	71,914.21	2,204.33	0.02
			Base 99.585543	69,709.88	102.734590	71,914.21	2,204.33	0.02

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715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	350,000.000	Local		135.035666	472,624.83	151.126000	528,941.00	56,316.17	0.16
Original Face:	350,000.000	Base		135.035666	472,624.83	151.126000	528,941.00	56,316.17	0.16
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		115.481113	461,924.45	128.677000	514,708.00	52,783.55	0.16
		Base		115.481113	461,924.45	128.677000	514,708.00	52,783.55	0.16
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		84.828866	373,247.01	73.200000	322,080.00	-51,167.01	0.10
		Base		84.828866	373,247.01	73.200000	322,080.00	-51,167.01	0.10
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.021702	408,593.32	108.300000	465,690.00	57,096.68	0.14
		Base		95.021702	408,593.32	108.300000	465,690.00	57,096.68	0.14
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.978275	82,382.62	111.807486	89,445.99	7,063.37	0.03
		Base		102.978275	82,382.62	111.807486	89,445.99	7,063.37	0.03
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.417850	99,417.85	100.710100	100,710.10	1,292.25	0.03
		Base		99.417850	99,417.85	100.710100	100,710.10	1,292.25	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.867350	59,920.41	103.058321	61,834.99	1,914.58	0.02
		Base		99.867350	59,920.41	103.058321	61,834.99	1,914.58	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	220,000.000	Local		102.816059	226,195.33	104.454746	229,800.44	3,605.11	0.07
		Base		102.816059	226,195.33	104.454746	229,800.44	3,605.11	0.07
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.188425	40,075.37	122.812681	49,125.07	9,049.70	0.02
		Base		100.188425	40,075.37	122.812681	49,125.07	9,049.70	0.02
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.728100	10,072.81	103.893397	10,389.34	316.53	0.00
		Base		100.728100	10,072.81	103.893397	10,389.34	316.53	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		98.203313	235,687.95	104.107444	249,857.87	14,169.92	0.08
		Base		98.203313	235,687.95	104.107444	249,857.87	14,169.92	0.08
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.406100	49,703.05	102.861530	51,430.77	1,727.72	0.02
		Base		99.406100	49,703.05	102.861530	51,430.77	1,727.72	0.02
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.710725	39,884.29	101.535000	40,614.00	729.71	0.01
		Base		99.710725	39,884.29	101.535000	40,614.00	729.71	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.922350	19,984.47	101.859103	20,371.82	387.35	0.01
		Base		99.922350	19,984.47	101.859103	20,371.82	387.35	0.01
742718FF1	PROCTER + GAMBLE CO/THE SR UNSECURED 03/25 2.45					2.450000	25 Mar 2025		
	30,000.000	Local		106.101900	31,830.57	108.300919	32,490.28	659.71	0.01
		Base		106.101900	31,830.57	108.300919	32,490.28	659.71	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		109.646400	10,964.64	112.235637	11,223.56	258.92	0.00
		Base		109.646400	10,964.64	112.235637	11,223.56	258.92	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.770700	29,931.21	115.994630	34,798.39	4,867.18	0.01
		Base		99.770700	29,931.21	115.994630	34,798.39	4,867.18	0.01
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55					3.550000	25 Mar 2040		
	50,000.000	Local		107.852960	53,926.48	121.781833	60,890.92	6,964.44	0.02
		Base		107.852960	53,926.48	121.781833	60,890.92	6,964.44	0.02
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6					3.600000	25 Mar 2050		
	280,000.000	Local		118.452425	331,666.79	126.799000	355,037.20	23,370.41	0.11
		Base		118.452425	331,666.79	126.799000	355,037.20	23,370.41	0.11
74272PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	200,000.000	Local		137.359845	274,719.69	134.645000	269,290.00	-5,429.69	0.08
		Base		137.359845	274,719.69	134.645000	269,290.00	-5,429.69	0.08

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74952PAJ6	RETL RETL 2019 RVP C 144A				2.252380	15 Mar 2036		
		860,000.000	Local 100.000000	860,000.00	91.709080	788,698.09	-71,301.91	0.24
Original Face:		860,000.000	Base 100.000000	860,000.00	91.709080	788,698.09	-71,301.91	0.24
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
		250,000.000	Local 100.000000	250,000.00	101.239000	253,097.50	3,097.50	0.08
			Base 100.000000	250,000.00	101.239000	253,097.50	3,097.50	0.08
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125				3.125000	01 Jul 2050		
		170,000.000	Local 102.101471	173,572.50	106.657923	181,318.47	7,745.97	0.06
			Base 102.101471	173,572.50	106.657923	181,318.47	7,745.97	0.06
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		160,000.000	Local 103.491544	165,586.47	105.763695	169,221.91	3,635.44	0.05
			Base 103.491544	165,586.47	105.763695	169,221.91	3,635.44	0.05
75513EAU5	RAYTHEON TECH CORP SR UNSECURED 144A 12/24 3.15				3.150000	15 Dec 2024		
		30,000.000	Local 108.015000	32,404.50	108.027395	32,408.22	3.72	0.01
			Base 108.015000	32,404.50	108.027395	32,408.22	3.72	0.01
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.874880	49,937.44	106.441149	53,220.57	3,283.13	0.02
			Base 99.874880	49,937.44	106.441149	53,220.57	3,283.13	0.02
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.350424	248,376.06	134.500000	336,250.00	87,873.94	0.10
Original Face:		250,000.000	Base 99.350424	248,376.06	134.500000	336,250.00	87,873.94	0.10
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		270,331.720	Local 99.999060	270,329.18	101.903250	275,476.81	5,147.63	0.08
Original Face:		380,000.000	Base 99.999060	270,329.18	101.903250	275,476.81	5,147.63	0.08
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		270,331.720	Local 99.999086	270,329.25	100.721400	272,281.89	1,952.64	0.08
Original Face:		380,000.000	Base 99.999086	270,329.25	100.721400	272,281.89	1,952.64	0.08
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		270,331.720	Local 99.999789	270,331.15	99.734710	269,614.56	-716.59	0.08
Original Face:		380,000.000	Base 99.999789	270,331.15	99.734710	269,614.56	-716.59	0.08

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76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060			
		771,450.620	Local	99.998997	771,442.88	100.618660	776,223.28	4,780.40	0.24
		Original Face: 810,000.000	Base	99.998997	771,442.88	100.618660	776,223.28	4,780.40	0.24
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043			
		130,000.000	Local	115.217777	149,783.11	125.956395	163,743.31	13,960.20	0.05
			Base	115.217777	149,783.11	125.956395	163,743.31	13,960.20	0.05
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
		10,000.000	Local	122.853700	12,285.37	121.514460	12,151.45	-133.92	0.00
			Base	122.853700	12,285.37	121.514460	12,151.45	-133.92	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024			
		320,000.000	Local	99.639863	318,847.56	107.782620	344,904.38	26,056.82	0.11
			Base	99.639863	318,847.56	107.782620	344,904.38	26,056.82	0.11
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020			
		10,000.000	Local	99.942600	9,994.26	100.134000	10,013.40	19.14	0.00
			Base	99.942600	9,994.26	100.134000	10,013.40	19.14	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021			
		120,000.000	Local	99.953908	119,944.69	101.699478	122,039.37	2,094.68	0.04
			Base	99.953908	119,944.69	101.699478	122,039.37	2,094.68	0.04
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023			
		120,000.000	Local	99.945542	119,934.65	102.623899	123,148.68	3,214.03	0.04
			Base	99.945542	119,934.65	102.623899	123,148.68	3,214.03	0.04
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025			
		70,000.000	Local	99.672900	69,771.03	101.396815	70,977.77	1,206.74	0.02
			Base	99.672900	69,771.03	101.396815	70,977.77	1,206.74	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A				3.979000	13 Feb 2053			
		240,000.000	Local	102.940229	247,056.55	100.155670	240,373.61	-6,682.94	0.07
		Original Face: 240,000.000	Base	102.940229	247,056.55	100.155670	240,373.61	-6,682.94	0.07
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00

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78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					0.394500	25 Mar 2044		
	249,359.650	Local		96.920187	241,679.84	94.686240	236,109.28	-5,570.56	0.07
Original Face:	250,000.000	Base		96.920187	241,679.84	94.686240	236,109.28	-5,570.56	0.07
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					1.744500	25 Apr 2023		
	449,032.010	Local		100.904091	453,091.67	98.136760	440,665.47	-12,426.20	0.14
Original Face:	4,000,000.000	Base		100.904091	453,091.67	98.136760	440,665.47	-12,426.20	0.14
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	140,000.000	Local		99.542864	139,360.01	107.124440	149,974.22	10,614.21	0.05
		Base		99.542864	139,360.01	107.124440	149,974.22	10,614.21	0.05
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	160,000.000	Local		98.609613	157,775.38	118.066875	188,907.00	31,131.62	0.06
		Base		98.609613	157,775.38	118.066875	188,907.00	31,131.62	0.06
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	240,000.000	Local		99.697308	239,273.54	109.097000	261,832.80	22,559.26	0.08
		Base		99.697308	239,273.54	109.097000	261,832.80	22,559.26	0.08
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					1.108130	25 Aug 2034		
	276,191.040	Local		99.890127	275,887.58	99.632090	275,174.91	-712.67	0.08
Original Face:	29,871,000.000	Base		99.890127	275,887.58	99.632090	275,174.91	-712.67	0.08
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	150,000.000	Local		96.262073	144,393.11	116.686996	175,030.49	30,637.38	0.05
		Base		96.262073	144,393.11	116.686996	175,030.49	30,637.38	0.05
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local		97.307367	116,768.84	110.713312	132,855.97	16,087.13	0.04
		Base		97.307367	116,768.84	110.713312	132,855.97	16,087.13	0.04
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	130,000.000	Local		105.425846	137,053.60	109.349000	142,153.70	5,100.10	0.04
		Base		105.425846	137,053.60	109.349000	142,153.70	5,100.10	0.04

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822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
		200,000.000	Local 101.227310	202,454.62	106.389106	212,778.21	10,323.59	0.07
			Base 101.227310	202,454.62	106.389106	212,778.21	10,323.59	0.07
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 100.642255	201,284.51	110.372540	220,745.08	19,460.57	0.07
			Base 100.642255	201,284.51	110.372540	220,745.08	19,460.57	0.07
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
		150,000.000	Local 100.877467	151,316.20	102.685239	154,027.86	2,711.66	0.05
			Base 100.877467	151,316.20	102.685239	154,027.86	2,711.66	0.05
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
		140,000.000	Local 100.320700	140,448.98	103.827913	145,359.08	4,910.10	0.04
			Base 100.320700	140,448.98	103.827913	145,359.08	4,910.10	0.04
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
		104,894.560	Local 100.000000	104,894.56	106.392560	111,600.01	6,705.45	0.03
Original Face:		110,000.000	Base 100.000000	104,894.56	106.392560	111,600.01	6,705.45	0.03
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
		57,904.410	Local 100.000000	57,904.41	109.321160	63,301.77	5,397.36	0.02
Original Face:		60,000.000	Base 100.000000	57,904.41	109.321160	63,301.77	5,397.36	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027		
		95,441.540	Local 100.000000	95,441.54	106.646210	101,784.79	6,343.25	0.03
Original Face:		130,000.000	Base 100.000000	95,441.54	106.646210	101,784.79	6,343.25	0.03
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
		245,842.690	Local 100.000000	245,842.69	106.830300	262,634.48	16,791.79	0.08
Original Face:		280,000.000	Base 100.000000	245,842.69	106.830300	262,634.48	16,791.79	0.08
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A				1.152380	15 Jun 2037		
		490,000.000	Local 100.000000	490,000.00	100.091550	490,448.60	448.60	0.15
Original Face:		490,000.000	Base 100.000000	490,000.00	100.091550	490,448.60	448.60	0.15
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		270,000.000	Local 99.299937	268,109.83	126.120714	340,525.93	72,416.10	0.10
			Base 99.299937	268,109.83	126.120714	340,525.93	72,416.10	0.10

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		380,000.000	Local 101.328105	385,046.80	111.358000	423,160.40	38,113.60	0.13
			Base 101.328105	385,046.80	111.358000	423,160.40	38,113.60	0.13
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3				5.300000	01 Apr 2044		
		10,000.000	Local 107.217300	10,721.73	93.168946	9,316.89	-1,404.84	0.00
			Base 107.217300	10,721.73	93.168946	9,316.89	-1,404.84	0.00
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029		
		460,000.000	Local 108.133541	497,414.29	114.000000	524,400.00	26,985.71	0.16
			Base 108.133541	497,414.29	114.000000	524,400.00	26,985.71	0.16
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023		
		200,000.000	Local 99.895680	199,791.36	101.911000	203,822.00	4,030.64	0.06
			Base 99.895680	199,791.36	101.911000	203,822.00	4,030.64	0.06
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5				3.500000	15 Apr 2025		
		50,000.000	Local 104.969440	52,484.72	111.377292	55,688.65	3,203.93	0.02
			Base 104.969440	52,484.72	111.377292	55,688.65	3,203.93	0.02
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75				3.750000	15 Apr 2027		
		20,000.000	Local 113.303200	22,660.64	114.642704	22,928.54	267.90	0.01
			Base 113.303200	22,660.64	114.642704	22,928.54	267.90	0.01
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5				3.500000	15 Apr 2025		
		70,000.000	Local 105.158243	73,610.77	109.730000	76,811.00	3,200.23	0.02
			Base 105.158243	73,610.77	109.730000	76,811.00	3,200.23	0.02
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75				3.750000	15 Apr 2027		
		20,000.000	Local 105.759550	21,151.91	112.214000	22,442.80	1,290.89	0.01
			Base 105.759550	21,151.91	112.214000	22,442.80	1,290.89	0.01
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875				3.875000	15 Apr 2030		
		230,000.000	Local 103.853987	238,864.17	113.462000	260,962.60	22,098.43	0.08
			Base 103.853987	238,864.17	113.462000	260,962.60	22,098.43	0.08
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05				2.050000	15 Feb 2028		
		20,000.000	Local 102.659000	20,531.80	102.382000	20,476.40	-55.40	0.01
			Base 102.659000	20,531.80	102.382000	20,476.40	-55.40	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local	104.318000	52,159.00	103.461000	51,730.50	-428.50	0.02	
		Base	104.318000	52,159.00	103.461000	51,730.50	-428.50	0.02	
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
	200,000.000	Local	99.907150	199,814.30	99.110254	198,220.51	-1,593.79	0.06	
		Base	99.907150	199,814.30	99.110254	198,220.51	-1,593.79	0.06	
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	90,000.000	Local	104.511589	94,060.43	107.151942	96,436.75	2,376.32	0.03	
		Base	104.511589	94,060.43	107.151942	96,436.75	2,376.32	0.03	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local	103.202767	154,804.15	118.825520	178,238.28	23,434.13	0.05	
		Base	103.202767	154,804.15	118.825520	178,238.28	23,434.13	0.05	
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local	94.039486	347,946.10	110.096653	407,357.62	59,411.52	0.13	
		Base	94.039486	347,946.10	110.096653	407,357.62	59,411.52	0.13	
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	260,000.000	Local	100.783546	262,037.22	103.681710	269,572.45	7,535.23	0.08	
		Base	100.783546	262,037.22	103.681710	269,572.45	7,535.23	0.08	
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local	100.405982	110,446.58	130.772104	143,849.31	33,402.73	0.04	
		Base	100.405982	110,446.58	130.772104	143,849.31	33,402.73	0.04	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	40,000.000	Local	99.828650	39,931.46	103.147764	41,259.11	1,327.65	0.01	
		Base	99.828650	39,931.46	103.147764	41,259.11	1,327.65	0.01	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local	99.109157	208,129.23	108.155517	227,126.59	18,997.36	0.07	
		Base	99.109157	208,129.23	108.155517	227,126.59	18,997.36	0.07	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	50,000.000	Local	108.709660	54,354.83	114.320832	57,160.42	2,805.59	0.02	
		Base	108.709660	54,354.83	114.320832	57,160.42	2,805.59	0.02	

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88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
		140,000.000	Local	112.832164	157,965.03	121.056673	169,479.34	11,514.31	0.05
			Base	112.832164	157,965.03	121.056673	169,479.34	11,514.31	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
		70,000.000	Local	145.242343	101,669.64	141.531364	99,071.95	-2,597.69	0.03
			Base	145.242343	101,669.64	141.531364	99,071.95	-2,597.69	0.03
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125				4.125000	15 Feb 2021			
		20,000.000	Local	100.185900	20,037.18	100.390572	20,078.11	40.93	0.01
			Base	100.185900	20,037.18	100.390572	20,078.11	40.93	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.250000	11 Jun 2021			
		80,000.000	Local	99.980238	79,984.19	102.064486	81,651.59	1,667.40	0.03
			Base	99.980238	79,984.19	102.064486	81,651.59	1,667.40	0.03
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023			
		130,000.000	Local	99.933408	129,913.43	100.650000	130,845.00	931.57	0.04
			Base	99.933408	129,913.43	100.650000	130,845.00	931.57	0.04
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025			
		70,000.000	Local	99.995286	69,996.70	101.623637	71,136.55	1,139.85	0.02
			Base	99.995286	69,996.70	101.623637	71,136.55	1,139.85	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042			
		60,000.000	Local	97.580950	58,548.57	110.410321	66,246.19	7,697.62	0.02
			Base	97.580950	58,548.57	110.410321	66,246.19	7,697.62	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		30,000.000	Local	116.238467	34,871.54	129.470543	38,841.16	3,969.62	0.01
			Base	116.238467	34,871.54	129.470543	38,841.16	3,969.62	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030			
		700,000.000	Local	108.097119	756,679.83	111.057249	777,400.74	20,720.91	0.24
			Base	108.097119	756,679.83	111.057249	777,400.74	20,720.91	0.24
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75				1.750000	21 Apr 2022			
		200,000.000	Local	99.897775	199,795.55	101.815202	203,630.40	3,834.85	0.06
			Base	99.897775	199,795.55	101.815202	203,630.40	3,834.85	0.06

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90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
	150,000.000	Local		99.723480	149,585.22	105.359883	158,039.82	8,454.60	0.05
		Base		99.723480	149,585.22	105.359883	158,039.82	8,454.60	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.852009	109,837.21	113.839513	125,223.46	15,386.25	0.04
		Base		99.852009	109,837.21	113.839513	125,223.46	15,386.25	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local		100.108900	70,076.23	117.948991	82,564.29	12,488.06	0.03
		Base		100.108900	70,076.23	117.948991	82,564.29	12,488.06	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local		100.165786	140,232.10	116.002873	162,404.02	22,171.92	0.05
		Base		100.165786	140,232.10	116.002873	162,404.02	22,171.92	0.05
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.935300	9,993.53	106.304970	10,630.50	636.97	0.00
		Base		99.935300	9,993.53	106.304970	10,630.50	636.97	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local		102.341475	40,936.59	112.898952	45,159.58	4,222.99	0.01
		Base		102.341475	40,936.59	112.898952	45,159.58	4,222.99	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.522699	888,513.37	109.050000	1,025,070.00	136,556.63	0.32
		Base		94.522699	888,513.37	109.050000	1,025,070.00	136,556.63	0.32
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.893588	159,829.74	103.546756	165,674.81	5,845.07	0.05
		Base		99.893588	159,829.74	103.546756	165,674.81	5,845.07	0.05
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	1,222,541.400	Local		152.362574	1,862,695.54	153.394531	1,875,311.65	12,616.11	0.58
	Original Face: 1,020,000.000	Base		152.362574	1,862,695.54	153.394531	1,875,311.65	12,616.11	0.58
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	141,955.200	Local		151.748467	215,414.84	155.507812	220,751.43	5,336.59	0.07
	Original Face: 120,000.000	Base		151.748467	215,414.84	155.507812	220,751.43	5,336.59	0.07

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912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044		
		980,000.000	Local 133.117809	1,304,554.53	146.406250	1,434,781.25	130,226.72	0.44
			Base 133.117809	1,304,554.53	146.406250	1,434,781.25	130,226.72	0.44
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044		
		1,311,629.000	Local 113.132993	1,483,885.15	142.454427	1,868,473.58	384,588.43	0.57
Original Face:		1,180,000.000	Base 113.132993	1,483,885.15	142.454427	1,868,473.58	384,588.43	0.57
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045		
		180,000.000	Local 127.607578	229,693.64	123.343750	222,018.75	-7,674.89	0.07
			Base 127.607578	229,693.64	123.343750	222,018.75	-7,674.89	0.07
912810RL4	TSY INFL IX N/B 02/45 0.75				0.750000	15 Feb 2045		
		176,019.200	Local 124.662128	219,429.28	127.484375	224,396.98	4,967.70	0.07
Original Face:		160,000.000	Base 124.662128	219,429.28	127.484375	224,396.98	4,967.70	0.07
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
		340,000.000	Local 97.848665	332,685.46	131.660156	447,644.53	114,959.07	0.14
			Base 97.848665	332,685.46	131.660156	447,644.53	114,959.07	0.14
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047		
		1,850,000.000	Local 97.424199	1,802,347.68	130.089844	2,406,662.11	604,314.43	0.74
			Base 97.424199	1,802,347.68	130.089844	2,406,662.11	604,314.43	0.74
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048		
		420,212.000	Local 110.920516	466,101.32	138.140625	580,483.48	114,382.16	0.18
Original Face:		400,000.000	Base 110.920516	466,101.32	138.140625	580,483.48	114,382.16	0.18
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048		
		910,000.000	Local 119.608764	1,088,439.75	139.382812	1,268,383.59	179,943.84	0.39
			Base 119.608764	1,088,439.75	139.382812	1,268,383.59	179,943.84	0.39
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049		
		1,937,688.770	Local 110.725396	2,145,513.56	139.751302	2,707,945.28	562,431.72	0.83
Original Face:		1,882,164.910	Base 110.725396	2,145,513.56	139.751302	2,707,945.28	562,431.72	0.83
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050		
		2,930,000.000	Local 111.450964	3,265,513.25	113.453125	3,324,176.56	58,663.31	1.02
			Base 111.450964	3,265,513.25	113.453125	3,324,176.56	58,663.31	1.02

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912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	2,500,000.000	Local		95.177710	2,379,442.74	95.062500	2,376,562.50	-2,880.24	0.73
		Base		95.177710	2,379,442.74	95.062500	2,376,562.50	-2,880.24	0.73
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	2,340,000.000	Local		98.829105	2,312,601.05	98.140625	2,296,490.63	-16,110.42	0.71
		Base		98.829105	2,312,601.05	98.140625	2,296,490.63	-16,110.42	0.71
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	740,000.000	Local		98.453788	728,558.03	98.328125	727,628.13	-929.90	0.22
		Base		98.453788	728,558.03	98.328125	727,628.13	-929.90	0.22
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
	290,000.000	Local		99.843348	289,545.71	113.500000	329,150.00	39,604.29	0.10
		Base		99.843348	289,545.71	113.500000	329,150.00	39,604.29	0.10
912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
	10,000.000	Local		99.753700	9,975.37	112.523438	11,252.34	1,276.97	0.00
		Base		99.753700	9,975.37	112.523438	11,252.34	1,276.97	0.00
912828YU8	US TREASURY N/B 11/26 1.625					1.625000	30 Nov 2026		
	30,000.000	Local		99.452233	29,835.67	107.546875	32,264.06	2,428.39	0.01
		Base		99.452233	29,835.67	107.546875	32,264.06	2,428.39	0.01
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	4,850,000.000	Local		99.943440	4,847,256.82	100.011719	4,850,568.37	3,311.55	1.49
		Base		99.943440	4,847,256.82	100.011719	4,850,568.37	3,311.55	1.49
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
	3,140,000.000	Local		99.927138	3,137,712.13	100.386719	3,152,142.98	14,430.85	0.97
		Base		99.927138	3,137,712.13	100.386719	3,152,142.98	14,430.85	0.97
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	90,000.000	Local		99.747800	89,773.02	99.964844	89,968.36	195.34	0.03
		Base		99.747800	89,773.02	99.964844	89,968.36	195.34	0.03
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
	2,150,000.000	Local		99.437107	2,137,897.80	99.500000	2,139,250.00	1,352.20	0.66
		Base		99.437107	2,137,897.80	99.500000	2,139,250.00	1,352.20	0.66

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91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
	1,240,000.000	Local	99.871122	1,238,401.91	100.281250	1,243,487.50	5,085.59	0.38	
		Base	99.871122	1,238,401.91	100.281250	1,243,487.50	5,085.59	0.38	
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
	2,180,000.000	Local	99.401653	2,166,956.03	99.390625	2,166,715.63	-240.40	0.67	
		Base	99.401653	2,166,956.03	99.390625	2,166,715.63	-240.40	0.67	
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	70,000.000	Local	99.679014	69,775.31	118.412497	82,888.75	13,113.44	0.03	
		Base	99.679014	69,775.31	118.412497	82,888.75	13,113.44	0.03	
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local	99.520163	79,616.13	113.643539	90,914.83	11,298.70	0.03	
		Base	99.520163	79,616.13	113.643539	90,914.83	11,298.70	0.03	
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local	116.974420	58,487.21	145.871889	72,935.94	14,448.73	0.02	
		Base	116.974420	58,487.21	145.871889	72,935.94	14,448.73	0.02	
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local	99.630200	9,963.02	103.143002	10,314.30	351.28	0.00	
		Base	99.630200	9,963.02	103.143002	10,314.30	351.28	0.00	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	80,000.000	Local	105.302975	84,242.38	114.137138	91,309.71	7,067.33	0.03	
		Base	105.302975	84,242.38	114.137138	91,309.71	7,067.33	0.03	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local	102.566100	10,256.61	104.056291	10,405.63	149.02	0.00	
		Base	102.566100	10,256.61	104.056291	10,405.63	149.02	0.00	
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local	127.782500	25,556.50	127.498298	25,499.66	-56.84	0.01	
		Base	127.782500	25,556.50	127.498298	25,499.66	-56.84	0.01	
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local	101.425850	40,570.34	118.838341	47,535.34	6,965.00	0.01	
		Base	101.425850	40,570.34	118.838341	47,535.34	6,965.00	0.01	

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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
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		131.940100	13,194.01	132.439831	13,243.98	49.97	0.00
		Base		131.940100	13,194.01	132.439831	13,243.98	49.97	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.417150	20,283.43	119.641544	23,928.31	3,644.88	0.01
		Base		101.417150	20,283.43	119.641544	23,928.31	3,644.88	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.266560	51,133.28	122.342826	61,171.41	10,038.13	0.02
		Base		102.266560	51,133.28	122.342826	61,171.41	10,038.13	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.637600	19,927.52	102.664114	20,532.82	605.30	0.01
		Base		99.637600	19,927.52	102.664114	20,532.82	605.30	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.185200	29,755.56	104.779260	31,433.78	1,678.22	0.01
		Base		99.185200	29,755.56	104.779260	31,433.78	1,678.22	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.123967	58,274.38	105.663880	63,398.33	5,123.95	0.02
		Base		97.123967	58,274.38	105.663880	63,398.33	5,123.95	0.02
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	60,000.000	Local		97.202500	58,321.50	105.460763	63,276.46	4,954.96	0.02
		Base		97.202500	58,321.50	105.460763	63,276.46	4,954.96	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.627100	10,562.71	107.323325	10,732.33	169.62	0.00
		Base		105.627100	10,562.71	107.323325	10,732.33	169.62	0.00
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	200,000.000	Local		99.519015	199,038.03	118.876000	237,752.00	38,713.97	0.07
	Original Face:	Base		99.519015	199,038.03	118.876000	237,752.00	38,713.97	0.07
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local		110.927056	432,615.52	131.545000	513,025.50	80,409.98	0.16
		Base		110.927056	432,615.52	131.545000	513,025.50	80,409.98	0.16

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.556575	38,222.63	119.235012	47,694.00	9,471.37	0.01
		Base		95.556575	38,222.63	119.235012	47,694.00	9,471.37	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		122.327275	48,930.91	136.549734	54,619.89	5,688.98	0.02
		Base		122.327275	48,930.91	136.549734	54,619.89	5,688.98	0.02
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		130.392653	221,667.51	131.011995	222,720.39	1,052.88	0.07
		Base		130.392653	221,667.51	131.011995	222,720.39	1,052.88	0.07
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		117.242175	46,896.87	123.378535	49,351.41	2,454.54	0.02
		Base		117.242175	46,896.87	123.378535	49,351.41	2,454.54	0.02
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		92.635860	46,317.93	109.309136	54,654.57	8,336.64	0.02
		Base		92.635860	46,317.93	109.309136	54,654.57	8,336.64	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.709267	31,112.78	138.485920	41,545.78	10,433.00	0.01
		Base		103.709267	31,112.78	138.485920	41,545.78	10,433.00	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.533967	33,160.19	150.624433	45,187.33	12,027.14	0.01
		Base		110.533967	33,160.19	150.624433	45,187.33	12,027.14	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.522661	228,902.12	118.230209	271,929.48	43,027.36	0.08
		Base		99.522661	228,902.12	118.230209	271,929.48	43,027.36	0.08
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	390,000.000	Local		117.585769	458,584.50	126.833527	494,650.76	36,066.26	0.15
		Base		117.585769	458,584.50	126.833527	494,650.76	36,066.26	0.15
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	250,000.000	Local		99.892492	249,731.23	111.456326	278,640.82	28,909.59	0.09
		Base		99.892492	249,731.23	111.456326	278,640.82	28,909.59	0.09

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local	99.837320	49,918.66	118.300331	59,150.17	9,231.51	0.02	
		Base	99.837320	49,918.66	118.300331	59,150.17	9,231.51	0.02	
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local	122.246208	158,920.07	123.112532	160,046.29	1,126.22	0.05	
		Base	122.246208	158,920.07	123.112532	160,046.29	1,126.22	0.05	
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local	99.707020	49,853.51	113.002975	56,501.49	6,647.98	0.02	
		Base	99.707020	49,853.51	113.002975	56,501.49	6,647.98	0.02	
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local	99.959050	19,991.81	111.335557	22,267.11	2,275.30	0.01	
		Base	99.959050	19,991.81	111.335557	22,267.11	2,275.30	0.01	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local	97.693416	244,233.54	111.884465	279,711.16	35,477.62	0.09	
		Base	97.693416	244,233.54	111.884465	279,711.16	35,477.62	0.09	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local	131.393245	144,532.57	132.822953	146,105.25	1,572.68	0.04	
		Base	131.393245	144,532.57	132.822953	146,105.25	1,572.68	0.04	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	120,000.000	Local	97.694400	117,233.28	118.369974	142,043.97	24,810.69	0.04	
		Base	97.694400	117,233.28	118.369974	142,043.97	24,810.69	0.04	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local	100.095133	60,057.08	99.946000	59,967.60	-89.48	0.02	
		Base	100.095133	60,057.08	99.946000	59,967.60	-89.48	0.02	
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	20,000.000	Local	111.956550	22,391.31	113.249386	22,649.88	258.57	0.01	
		Base	111.956550	22,391.31	113.249386	22,649.88	258.57	0.01	
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local	99.870395	219,714.87	118.246495	260,142.29	40,427.42	0.08	
		Base	99.870395	219,714.87	118.246495	260,142.29	40,427.42	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
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	30,000.000	Local		105.720967	31,716.29	108.037581	32,411.27	694.98	0.01
		Base		105.720967	31,716.29	108.037581	32,411.27	694.98	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local		99.892200	9,989.22	112.254071	11,225.41	1,236.19	0.00
		Base		99.892200	9,989.22	112.254071	11,225.41	1,236.19	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local		101.396850	40,558.74	127.229860	50,891.94	10,333.20	0.02
		Base		101.396850	40,558.74	127.229860	50,891.94	10,333.20	0.02
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local		101.158600	60,695.16	105.980841	63,588.50	2,893.34	0.02
		Base		101.158600	60,695.16	105.980841	63,588.50	2,893.34	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	260,000.000	Local		100.295735	260,768.91	114.576523	297,898.96	37,130.05	0.09
		Base		100.295735	260,768.91	114.576523	297,898.96	37,130.05	0.09
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.196140	50,098.07	119.454622	59,727.31	9,629.24	0.02
		Base		100.196140	50,098.07	119.454622	59,727.31	9,629.24	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.425084	305,117.76	124.530728	386,045.26	80,927.50	0.12
		Base		98.425084	305,117.76	124.530728	386,045.26	80,927.50	0.12
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.402833	122,883.40	109.073580	130,888.30	8,004.90	0.04
Original Face:	120,000.000	Base		102.402833	122,883.40	109.073580	130,888.30	8,004.90	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		96.221138	384,884.55	111.944101	447,776.40	62,891.85	0.14
		Base		96.221138	384,884.55	111.944101	447,776.40	62,891.85	0.14

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95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.876343	69,913.44	108.652103	76,056.47	6,143.03	0.02
		Base		99.876343	69,913.44	108.652103	76,056.47	6,143.03	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.847142	259,602.57	117.608325	305,781.65	46,179.08	0.09
		Base		99.847142	259,602.57	117.608325	305,781.65	46,179.08	0.09
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local		99.564200	39,825.68	107.389764	42,955.91	3,130.23	0.01
		Base		99.564200	39,825.68	107.389764	42,955.91	3,130.23	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local		114.452807	171,679.21	121.365875	182,048.81	10,369.60	0.06
		Base		114.452807	171,679.21	121.365875	182,048.81	10,369.60	0.06
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	820,000.000	Local		118.839939	974,487.50	136.864750	1,122,290.95	147,803.45	0.35
		Base		118.839939	974,487.50	136.864750	1,122,290.95	147,803.45	0.35
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local		100.044169	130,057.42	104.302984	135,593.88	5,536.46	0.04
		Base		100.044169	130,057.42	104.302984	135,593.88	5,536.46	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	104.327929	83,462.34	3,462.34	0.03
		Base		100.000000	80,000.00	104.327929	83,462.34	3,462.34	0.03
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
	30,000.000	Local		99.966967	29,990.09	95.250000	28,575.00	-1,415.09	0.01
		Base		99.966967	29,990.09	95.250000	28,575.00	-1,415.09	0.01
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.116250	13 Jan 2023		
	20,000.000	Local		100.000000	20,000.00	93.000000	18,600.00	-1,400.00	0.01
		Base		100.000000	20,000.00	93.000000	18,600.00	-1,400.00	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		118.614860	118,614.86	131.726187	131,726.19	13,111.33	0.04
		Base		118.614860	118,614.86	131.726187	131,726.19	13,111.33	0.04

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96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027		
		200,000.000	Local 104.843250	209,686.50	109.735399	219,470.80	9,784.30	0.07
			Base 104.843250	209,686.50	109.735399	219,470.80	9,784.30	0.07
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
		110,000.000	Local 118.243527	130,067.88	148.279694	163,107.66	33,039.78	0.05
			Base 118.243527	130,067.88	148.279694	163,107.66	33,039.78	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875				3.875000	23 Apr 2023		
		610,000.000	Local 100.271975	611,659.05	107.300000	654,530.00	42,870.95	0.20
			Base 100.271975	611,659.05	107.300000	654,530.00	42,870.95	0.20
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875				5.875000	16 Sep 2043		
		400,000.000	Local 106.196705	424,786.82	138.488400	553,953.60	129,166.78	0.17
			Base 106.196705	424,786.82	138.488400	553,953.60	129,166.78	0.17
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023		
		720,000.000	Local 104.065540	749,271.89	112.790783	812,093.64	62,821.75	0.25
			Base 104.065540	749,271.89	112.790783	812,093.64	62,821.75	0.25
US DOLLAR Total								
		178,571,059.070	Local	180,169,810.46		191,010,937.82	10,841,127.36	58.74
Original Face:		184,490,370.920	Base	180,169,810.46		191,010,937.82	10,841,127.36	58.74
FIXED INCOME Total								
		178,571,059.070	Base	180,169,810.46		191,010,937.82	10,841,127.36	58.74
Original Face:		184,490,370.920						

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI1QWTN1	US 10YR FUT OPTN NOV20C 139.5 OCT20 139.5 CALL					23 Oct 2020			
16,000.000		16.000	Local 0.596457	9,543.31	0.375000		6,000.00	-3,543.31	0.00
			Base 0.596457	9,543.31	0.375000		6,000.00	-3,543.31	0.00

ADI1RJPK9	US BOND FUTR OPTN NOV20C 177 OCT20 177 CALL					23 Oct 2020			
18,000.000		18.000	Local 1.789057	32,203.02	1.031250		18,562.50	-13,640.52	0.01
			Base 1.789057	32,203.02	1.031250		18,562.50	-13,640.52	0.01

ADI1RM706	US BOND FUTR OPTN NOV20C 178 OCT20 178 CALL					23 Oct 2020			
10,000.000		10.000	Local 0.970480	9,704.80	0.656250		6,562.50	-3,142.30	0.00
			Base 0.970480	9,704.80	0.656250		6,562.50	-3,142.30	0.00

ADI1RWHL7	US 10YR FUT OPTN NOV20C 139.7 OCT20 139.75 CALL					23 Oct 2020			
15,000.000		15.000	Local 0.350689	5,260.33	0.250000		3,750.00	-1,510.33	0.00
			Base 0.350689	5,260.33	0.250000		3,750.00	-1,510.33	0.00

US DOLLAR Total									
59,000.000		59.000	Local	56,711.46			34,875.00	-21,836.46	0.01
			Base	56,711.46			34,875.00	-21,836.46	0.01

OPTIONS PURCHASED - CALLS Total									
59,000.000		59.000	Base	56,711.46			34,875.00	-21,836.46	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI1Q0XR7	US 10YR FUT OPTN NOV20P 139 OCT20 139 PUT					23 Oct 2020			
6,000.000		6.000	Local	0.767355	4,604.13	0.187500	1,125.00	-3,479.13	
			Base	0.767355	4,604.13	0.187500	1,125.00	-3,479.13	
ADI1QNXX4	US 5YR FUTR OPTN NOV20P 126 OCT20 126 PUT					23 Oct 2020			
20,000.000		20.000	Local	0.142355	2,847.10	0.117188	2,343.76	-503.34	
			Base	0.142355	2,847.10	0.117188	2,343.76	-503.34	
ADI1QQR14	US BOND FUTR OPTN NOV20P 176 OCT20 176 PUT					23 Oct 2020			
21,000.000		21.000	Local	1.346224	28,270.71	1.250000	26,250.00	-2,020.71	
			Base	1.346224	28,270.71	1.250000	26,250.00	-2,020.71	
ADI1QY669	US 10YR FUT OPTN DEC20P 136 NOV20 136 PUT					20 Nov 2020			
11,000.000		11.000	Local	0.111105	1,222.16	0.109375	1,203.13	-19.03	
			Base	0.111105	1,222.16	0.109375	1,203.13	-19.03	
US DOLLAR Total									
58,000.000		58.000	Local		36,944.10		30,921.89	-6,022.21	
			Base		36,944.10		30,921.89	-6,022.21	
OPTIONS PURCHASED - PUTS Total									
58,000.000		58.000	Base		36,944.10		30,921.89	-6,022.21	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1Q1166	US 10YR FUT OPTN NOV20C 142 OCT20 142 CALL					23 Oct 2020				
-16,000.000		-16.000	Local	0.209208	-3,347.32	0.015625	-250.00	3,097.32	0.00	
			Base	0.209208	-3,347.32	0.015625	-250.00	3,097.32	0.00	
ADI1Q80M7	US 10YR FUT OPTN NOV20C 140 OCT20 140 CALL					23 Oct 2020				
-15,000.000		-15.000	Local	0.329000	-4,935.00	0.156250	-2,343.75	2,591.25	0.00	
			Base	0.329000	-4,935.00	0.156250	-2,343.75	2,591.25	0.00	
ADI1QSR36	US 10YR FUT OPTN DEC20C 141.5 NOV20 141.5 CALL					20 Nov 2020				
-18,000.000		-18.000	Local	0.326395	-5,875.11	0.140625	-2,531.25	3,343.86	0.00	
			Base	0.326395	-5,875.11	0.140625	-2,531.25	3,343.86	0.00	
ADI1QTX03	US 10YR FUT OPTN DEC20C 141 NOV20 141 CALL					20 Nov 2020				
-38,000.000		-38.000	Local	0.309537	-11,762.39	0.218750	-8,312.50	3,449.89	0.00	
			Base	0.309537	-11,762.39	0.218750	-8,312.50	3,449.89	0.00	
ADI1QYKH9	US BOND FUTR OPTN DEC20C 181 NOV20 181 CALL					20 Nov 2020				
-10,000.000		-10.000	Local	1.032645	-10,326.45	0.859375	-8,593.75	1,732.70	0.00	
			Base	1.032645	-10,326.45	0.859375	-8,593.75	1,732.70	0.00	
ADI1RL2Y9	US BOND FUTR OPTN DEC20C 180 NOV20 180 CALL					20 Nov 2020				
-8,000.000		-8.000	Local	1.646708	-13,173.66	1.109375	-8,875.00	4,298.66	0.00	
			Base	1.646708	-13,173.66	1.109375	-8,875.00	4,298.66	0.00	
US DOLLAR Total										
-105,000.000		-105.000	Local		-49,419.93		-30,906.25	18,513.68	0.01	
			Base		-49,419.93		-30,906.25	18,513.68	0.01	
OPTIONS WRITTEN - CALLS Total										
-105,000.000		-105.000	Base		-49,419.93		-30,906.25	18,513.68	0.01	

& 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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1QJD5	US 10YR FUT OPTN DEC20P 135.5 NOV20 135.5 PUT					20 Nov 2020			
-18,000.000	-18.000	Local	0.193583	-3,484.49	0.078125	-1,406.25	2,078.24		0.00
		Base	0.193583	-3,484.49	0.078125	-1,406.25	2,078.24		0.00
ADI1QND40	US 10YR FUT OPTN DEC20P 134 NOV20 134 PUT					20 Nov 2020			
-22,000.000	-22.000	Local	0.045145	-993.19	0.031250	-687.50	305.69		0.00
		Base	0.045145	-993.19	0.031250	-687.50	305.69		0.00
ADI1QPX19	US BOND FUTR OPTN DEC20P 172 NOV20 172 PUT					20 Nov 2020			
-8,000.000	-8.000	Local	1.279520	-10,236.16	1.156250	-9,250.00	986.16		0.00
		Base	1.279520	-10,236.16	1.156250	-9,250.00	986.16		0.00
ADI1QPXP6	US 10YR FUT OPTN DEC20P 137.5 NOV20 137.5 PUT					20 Nov 2020			
-7,000.000	-7.000	Local	0.420146	-2,941.02	0.234375	-1,640.63	1,300.39		0.00
		Base	0.420146	-2,941.02	0.234375	-1,640.63	1,300.39		0.00
ADI1RL1F1	US BOND FUTR OPTN DEC20P 173 NOV20 173 PUT					20 Nov 2020			
-8,000.000	-8.000	Local	1.592020	-12,736.16	1.406250	-11,250.00	1,486.16		0.00
		Base	1.592020	-12,736.16	1.406250	-11,250.00	1,486.16		0.00
US DOLLAR Total									
-63,000.000	-63.000	Local		-30,391.02		-24,234.38	6,156.64		0.01
		Base		-30,391.02		-24,234.38	6,156.64		0.01
OPTIONS WRITTEN - PUTS Total									
-63,000.000	-63.000	Base		-30,391.02		-24,234.38	6,156.64		0.01

SWAPS FIXED INCOME

US DOLLAR									
								Exchange Rate:	1.000000
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.246130	17 Mar 2050			
	568,000.000	Local	101.665634	577,460.80	100.000000	568,000.00	-9,460.80		0.17
		Base	101.665634	577,460.80	100.000000	568,000.00	-9,460.80		0.17

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
99S1EDKS4	BWS034686 IRS USD P F	.90000 2 CCPVANILLA			0.900000	17 Mar 2050				
			-568,000.00	Local	100.000000	-568,000.00	93.947526	-533,621.95	34,378.05	0.16
				Base	100.000000	-568,000.00	93.947526	-533,621.95	34,378.05	0.16
99S1EEQX5	BWS034827 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.233250	18 Mar 2050				
			288,000.00	Local	100.000000	288,000.00	100.000000	288,000.00	0.00	0.09
				Base	100.000000	288,000.00	100.000000	288,000.00	0.00	0.09
99S1EEQY3	BWS034827 IRS USD P F	.79177 2 CCPVANILLA			0.791770	18 Mar 2050				
			-288,000.00	Local	100.000000	-288,000.00	91.118054	-262,420.00	25,580.00	0.08
				Base	100.000000	-288,000.00	91.118054	-262,420.00	25,580.00	0.08
99S1EGG94	BWS034843 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.227380	19 Mar 2050				
			294,000.00	Local	100.000000	294,000.00	100.000000	294,000.00	0.00	0.09
				Base	100.000000	294,000.00	100.000000	294,000.00	0.00	0.09
99S1EGGA1	BWS034843 IRS USD P F	.81801 2 CCPVANILLA			0.818010	19 Mar 2050				
			-294,000.00	Local	100.000000	-294,000.00	91.804205	-269,904.36	24,095.64	0.08
				Base	100.000000	-294,000.00	91.804205	-269,904.36	24,095.64	0.08
99S1ENU93	SWS035188 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Jun 2025				
			30,870,000.00	Local	100.099307	30,900,656.19	100.689500	31,082,848.65	182,192.46	9.56
				Base	100.099307	30,900,656.19	100.689500	31,082,848.65	182,192.46	9.56
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025				
			-30,870,000.00	Local	100.000000	-30,870,000.00	100.000000	-30,870,000.00	0.00	9.49
				Base	100.000000	-30,870,000.00	100.000000	-30,870,000.00	0.00	9.49
99S1GD4R2	SWS035725 IRS USD R F	.10000 2 CCPOIS			0.100000	30 Nov 2024				
			4,895,000.00	Local	100.058963	4,897,886.26	100.030450	4,896,490.53	-1,395.73	1.51
				Base	100.058963	4,897,886.26	100.030450	4,896,490.53	-1,395.73	1.51
99S1GD4S0	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024				
			-4,895,000.00	Local	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.51
				Base	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.51
99S1GGC16	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027				
			5,155,000.00	Local	99.676768	5,138,337.39	100.000000	5,155,000.00	16,662.61	1.59
				Base	99.676768	5,138,337.39	100.000000	5,155,000.00	16,662.61	1.59

& Issue has redenominated but Local is not converted
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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1GGCJ4	BWS035808 IRS USD P F	.26000	2 CCPOIS		0.260000	15 May 2027			
		-5,155,000.000	Local	100.000000	-5,155,000.00	99.986622	-5,154,310.36	689.64	1.59
			Base	100.000000	-5,155,000.00	99.986622	-5,154,310.36	689.64	1.59
99S1GP230	BWS035907 IRS USD R V 03MLIBOR 1 CCPVANILLA	303,000.000	Local	99.987244	302,961.35	100.000000	303,000.00	38.65	0.09
			Base	99.987244	302,961.35	100.000000	303,000.00	38.65	0.09
99S1GP248	BWS035907 IRS USD P F	.88500	2 CCPVANILLA		0.885000	13 Jul 2050			
		-303,000.000	Local	100.000000	-303,000.00	93.482141	-283,250.89	19,749.11	0.09
			Base	100.000000	-303,000.00	93.482141	-283,250.89	19,749.11	0.09
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS	1,890,000.000	Local	100.737906	1,903,946.42	100.000000	1,890,000.00	-13,946.42	0.58
			Base	100.737906	1,903,946.42	100.000000	1,890,000.00	-13,946.42	0.58
99S1GSWS6	BWS036004 IRS USD P F	.56000	2 CCPOIS		0.560000	20 Jul 2045			
		-1,890,000.000	Local	100.000000	-1,890,000.00	93.821556	-1,773,227.41	116,772.59	0.55
			Base	100.000000	-1,890,000.00	93.821556	-1,773,227.41	116,772.59	0.55
99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA	2,151,000.000	Local	99.754896	2,145,727.81	100.000000	2,151,000.00	5,272.19	0.66
			Base	99.754896	2,145,727.81	100.000000	2,151,000.00	5,272.19	0.66
99S1GW3P5	BWS035501 IRS USD P F	.45000	2 CCPVANILLA		0.450000	15 May 2027			
		-2,151,000.000	Local	100.000000	-2,151,000.00	99.812735	-2,146,971.93	4,028.07	0.66
			Base	100.000000	-2,151,000.00	99.812735	-2,146,971.93	4,028.07	0.66
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA	710,000.000	Local	104.557879	742,360.94	100.000000	710,000.00	-32,360.94	0.22
			Base	104.557879	742,360.94	100.000000	710,000.00	-32,360.94	0.22
99S1GXOG0	BWS035485 IRS USD P F	.80000	2 CCPVANILLA		0.800000	15 Nov 2045			
		-710,000.000	Local	100.000000	-710,000.00	92.848771	-659,226.27	50,773.73	0.20
			Base	100.000000	-710,000.00	92.848771	-659,226.27	50,773.73	0.20
99S1H41U7	SWS036020 IRS USD R F	.19000	2 CCPVANILLA		0.190000	15 Jun 2022			
		6,069,000.000	Local	99.999586	6,068,974.90	99.962120	6,066,701.06	-2,273.84	1.87
			Base	99.999586	6,068,974.90	99.962120	6,066,701.06	-2,273.84	1.87

& 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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	15 Jun 2022		
		-6,069,000.000	Local 100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.87
			Base 100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.87
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045		
		720,000.000	Local 100.000000	720,000.00	100.000000	720,000.00	0.00	0.22
			Base 100.000000	720,000.00	100.000000	720,000.00	0.00	0.22
99S1H9VM1	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
		-720,000.000	Local 100.000000	-720,000.00	97.911500	-704,962.80	15,037.20	0.22
			Base 100.000000	-720,000.00	97.911500	-704,962.80	15,037.20	0.22
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Feb 2047		
		1,626,000.000	Local 101.208386	1,645,648.36	100.000000	1,626,000.00	-19,648.36	0.50
			Base 101.208386	1,645,648.36	100.000000	1,626,000.00	-19,648.36	0.50
99S1HIR46	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047		
		-1,626,000.000	Local 100.000000	-1,626,000.00	96.945019	-1,576,326.01	49,673.99	0.48
			Base 100.000000	-1,626,000.00	96.945019	-1,576,326.01	49,673.99	0.48
US DOLLAR Total								
			Local	86,960.42		552,818.26	465,857.84	34.12
			Base	86,960.42		552,818.26	465,857.84	34.12
SWAPS FIXED INCOME Total								
		0.000	Base	86,960.42		552,818.26	465,857.84	34.12

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-51,000.000	201,420,659.480	Base		203,114,524.73		214,418,252.48	11,303,727.75	99.93
Original Face:	184,490,370.920							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI1M4958	US ULTRA BOND CBT DEC20 XCBT 20201221	21 Dec 2020							
43.000	4,300,000.000		Local 9,537,937.50	9,576,693.11	221.812500	-38,755.61	47,244.39	-86,000.00	
			Base 9,537,937.50		221.812500	-38,755.61	47,244.39	-86,000.00	0.03

ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231	31 Dec 2020							
354.000	35,400,000.000		Local 44,615,062.50	44,565,329.19	126.031250	49,733.31	85,686.61	-35,953.30	
			Base 44,615,062.50		126.031250	49,733.31	85,686.61	-35,953.30	0.01

US DOLLAR Total			Local 54,153,000.00	54,142,022.30		10,977.70	132,931.00	-121,953.30	
397.000	39,700,000.000		Base			10,977.70	132,931.00	-121,953.30	0.04

FUTURES LONG Total

397.000	39,700,000.000		Base			10,977.70	132,931.00	-121,953.30	0.04
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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021							
-35.000	-8,750,000.000	Local	-8,732,937.50	-8,719,426.50	99.805000	-13,511.00	-13,073.50	-437.50	
		Base	-8,732,937.50		99.805000	-13,511.00	-13,073.50	-437.50	0.00

ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021							
-100.000	-25,000,000.000	Local	-24,947,500.00	-24,787,615.00	99.790000	-159,885.00	-156,135.00	-3,750.00	
		Base	-24,947,500.00		99.790000	-159,885.00	-156,135.00	-3,750.00	0.00

ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614	14 Jun 2021							
-24.000	-6,000,000.000	Local	-5,988,600.00	-5,920,299.60	99.810000	-68,300.40	-68,000.40	-300.00	
		Base	-5,988,600.00		99.810000	-68,300.40	-68,000.40	-300.00	0.00

ADI1M49D1	US 10YR ULTRA FUT DEC20 XCBT 20201221	21 Dec 2020							
-27.000	-2,700,000.000	Local	-4,317,890.63	-4,328,562.70	159.921875	10,672.07	-1,984.18	12,656.25	
		Base	-4,317,890.63		159.921875	10,672.07	-1,984.18	12,656.25	0.00

ADI1M5FK5	US LONG BOND(CBT) DEC20 XCBT 20201221	21 Dec 2020							
-85.000	-8,500,000.000	Local	-14,983,906.25	-15,004,977.95	176.281250	21,071.70	-58,615.80	79,687.50	
		Base	-14,983,906.25		176.281250	21,071.70	-58,615.80	79,687.50	0.02

ADI1M5FZ2	US 10YR NOTE (CBT)DEC20 XCBT 20201221	21 Dec 2020							
-38.000	-3,800,000.000	Local	-5,302,187.50	-5,297,215.52	139.531250	-4,971.98	-14,471.98	9,500.00	
		Base	-5,302,187.50		139.531250	-4,971.98	-14,471.98	9,500.00	0.00

ADI1M5MP6	US 2YR NOTE (CBT) DEC20 XCBT 20201231	31 Dec 2020							
-9.000	-1,800,000.000	Local	-1,988,648.44	-1,988,137.95	110.480469	-510.49	-580.80	70.31	
		Base	-1,988,648.44		110.480469	-510.49	-580.80	70.31	0.00

US DOLLAR Total									
-318.000	-56,550,000.000	Local	-66,261,670.32	-66,046,235.22		-215,435.10	-312,861.66	97,426.56	
		Base				-215,435.10	-312,861.66	97,426.56	0.03

FUTURES SHORT Total

-318.000	-56,550,000.000	Base				-215,435.10	-312,861.66	97,426.56	0.03
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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
79.000	-16,850,000.000	Base			-204,457.40		-179,930.66	-24,526.74	0.07

Holdings

As of: September 30, 2020



WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: October 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 76.177500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		23,581.980	Local	1.000000	23,581.98	1.000000	23,581.98	0.00	0.18
			Base	0.013756	324.39	0.013127	309.57	-14.82	0.00

ARGENTINE PESO Total

		23,581.980	Local		23,581.98		23,581.98	0.00	0.18
			Base		324.39		309.57	-14.82	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.396161

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		328,146.020	Local	1.000000	328,146.02	1.000000	328,146.02	0.00	99.78
			Base	0.689772	226,345.99	0.716250	235,034.51	8,688.52	0.02

AUSTRALIAN DOLLAR Total

		328,146.020	Local		328,146.02		328,146.02	0.00	99.78
			Base		226,345.99		235,034.51	8,688.52	0.02

BRAZILIAN REAL

Exchange Rate: 5.615900

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		202,375.770	Local	1.000000	202,375.77	1.000000	202,375.77	0.00	0.26
			Base	0.181327	36,696.27	0.178066	36,036.21	-660.06	0.00

BRAZILIAN REAL Total

		202,375.770	Local		202,375.77		202,375.77	0.00	0.26
			Base		36,696.27		36,036.21	-660.06	0.00

EURO CURRENCY

Exchange Rate: 0.852915

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,150,536.110	Local	1.000000	2,150,536.11	1.000000	2,150,536.11	0.00	21.04

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.159577	2,493,711.31	1.172450	2,521,395.58	27,684.27	0.17
INTERNATIONAL Total								
	2,150,536.110	Local		2,150,536.11		2,150,536.11	0.00	21.04
		Base		2,493,711.31		2,521,395.58	27,684.27	0.17
EURO CURRENCY Total								
	2,150,536.110	Local		2,150,536.11		2,150,536.11	0.00	21.04
		Base		2,493,711.31		2,521,395.58	27,684.27	0.17
INDONESIAN RUPIAH							Exchange Rate:	14,880.000000
IDR	INDONESIAN RUPIAH							
	2,040,985,166.000	Local	1.000000	2,040,985,166.00	1.000000	2,040,985,166.00	0.00	4.19
		Base	0.000068	139,200.47	0.000067	137,162.98	-2,037.49	0.01
INDONESIAN RUPIAH Total								
	2,040,985,166.000	Local		2,040,985,166.00		2,040,985,166.00	0.00	4.19
		Base		139,200.47		137,162.98	-2,037.49	0.01
JAPANESE YEN							Exchange Rate:	105.465000
JPY	JAPANESE YEN							
	48,456,311.000	Local	1.000000	48,456,311.00	1.000000	48,456,311.00	0.00	9.47
		Base	0.009182	444,948.00	0.009482	459,453.95	14,505.95	0.03
JAPANESE YEN Total								
	48,456,311.000	Local		48,456,311.00		48,456,311.00	0.00	9.47
		Base		444,948.00		459,453.95	14,505.95	0.03
MEXICAN PESO							Exchange Rate:	22.111500
MXN	MEXICAN PESO (NEW)							
	1,105,233.190	Local	1.000000	1,105,233.19	1.000000	1,105,233.19	0.00	0.17
		Base	0.061608	68,091.10	0.045225	49,984.54	-18,106.56	0.00
MEXICAN PESO Total								
	1,105,233.190	Local		1,105,233.19		1,105,233.19	0.00	0.17

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		68,091.10		49,984.54	-18,106.56	0.00	
POUND STERLING							Exchange Rate:	0.774984	
GBP	POUND STERLING								
		1,116,848.360	Local	1.000000	1,116,848.36	1.000000	1,116,848.36	0.00	93.87
			Base	1.288496	1,439,054.93	1.290349	1,441,124.41	2,069.48	0.10
POUND STERLING Total									
		1,116,848.360	Local		1,116,848.36		1,116,848.36	0.00	93.87
			Base		1,439,054.93		1,441,124.41	2,069.48	0.10
RUSSIAN RUBLE							Exchange Rate:	77.705000	
RUB	RUSSIAN RUBLE								
		2,974,368.400	Local	1.000000	2,974,368.40	1.000000	2,974,368.40	0.00	0.33
			Base	0.013664	40,642.60	0.012869	38,277.70	-2,364.90	0.00
RUSSIAN RUBLE Total									
		2,974,368.400	Local		2,974,368.40		2,974,368.40	0.00	0.33
			Base		40,642.60		38,277.70	-2,364.90	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		9,063,711.340	Local	1.000000	9,063,711.34	1.000000	9,063,711.34	0.00	0.65
			Base	1.000000	9,063,711.34	1.000000	9,063,711.34	0.00	0.62
US DOLLAR Total									
		9,063,711.340	Local		9,063,711.34		9,063,711.34	0.00	0.65
			Base		9,063,711.34		9,063,711.34	0.00	0.62
CASH Total									
		2,106,406,278.170	Base		13,952,726.40		13,982,490.79	29,764.39	0.95
CASH EQUIVALENT									

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
313384L56	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/20 0.00000				0.010000	21 Oct 2020		
		1,750,000.000	Local 99.995056	1,749,913.48	99.996667	1,749,941.67	28.19	0.13
			Base 99.995056	1,749,913.48	99.996667	1,749,941.67	28.19	0.12
313384Q85	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/20 0.00000				0.010000	25 Nov 2020		
		890,000.000	Local 99.985487	889,870.83	99.989306	889,904.82	33.99	0.06
			Base 99.985487	889,870.83	99.989306	889,904.82	33.99	0.06
7839989D1	SSC GOVERNMENT MM GVMXX				0.029975	31 Dec 2030		
		20,295,160.380	Local 100.000000	20,295,160.38	100.000000	20,295,160.38	0.00	1.46
			Base 100.000000	20,295,160.38	100.000000	20,295,160.38	0.00	1.39
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
		2,570,000.000	Local 99.948959	2,568,688.24	99.947743	2,568,657.00	-31.24	0.19
			Base 99.948959	2,568,688.24	99.947743	2,568,657.00	-31.24	0.18
9127962R9	TREASURY BILL 10/20 0.00000				0.010000	15 Oct 2020		
		6,260,000.000	Local 99.993000	6,259,561.80	99.996986	6,259,811.32	249.52	0.45
			Base 99.993000	6,259,561.80	99.996986	6,259,811.32	249.52	0.43
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
		10,170,000.000	Local 99.990958	10,169,080.46	99.995187	10,169,510.52	430.06	0.73
			Base 99.990958	10,169,080.46	99.995187	10,169,510.52	430.06	0.69
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021		
		170,000.000	Local 99.965000	169,940.50	99.961112	169,933.89	-6.61	0.01
			Base 99.965000	169,940.50	99.961112	169,933.89	-6.61	0.01
9127964J5	TREASURY BILL 10/20 0.00000				0.010000	20 Oct 2020		
		7,010,000.000	Local 99.992611	7,009,482.04	99.996042	7,009,722.54	240.50	0.50
			Base 99.992611	7,009,482.04	99.996042	7,009,722.54	240.50	0.48
9127964K2	TREASURY BILL 10/20 0.00000				0.010000	27 Oct 2020		
		3,970,000.000	Local 99.992994	3,969,721.87	99.994403	3,969,777.80	55.93	0.29
			Base 99.992994	3,969,721.87	99.994403	3,969,777.80	55.93	0.27
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		180,000.000	Local 99.954500	179,918.10	99.951000	179,911.80	-6.30	0.01

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.954500	179,918.10	99.951000	179,911.80	-6.30	0.01
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020		
	4,050,000.000	Local	99.990833	4,049,628.74	99.991521	4,049,656.60	27.86	0.29
		Base	99.990833	4,049,628.74	99.991521	4,049,656.60	27.86	0.28
9127965B1	CASH MGMT BILL 12/20 0.00000				0.010000	08 Dec 2020		
	1,720,000.000	Local	99.981583	1,719,683.23	99.973556	1,719,545.16	-138.07	0.12
		Base	99.981583	1,719,683.23	99.973556	1,719,545.16	-138.07	0.12
912796A58	CASH MGMT BILL 01/21 0.00000				0.010000	05 Jan 2021		
	1,810,000.000	Local	99.973333	1,809,517.33	99.974667	1,809,541.47	24.14	0.13
		Base	99.973333	1,809,517.33	99.974667	1,809,541.47	24.14	0.12
912796TN9	TREASURY BILL 10/20 0.00000				0.010000	08 Oct 2020		
	1,280,000.000	Local	99.996763	1,279,958.56	99.998760	1,279,984.13	25.57	0.09
		Base	99.996763	1,279,958.56	99.998760	1,279,984.13	25.57	0.09
US DOLLAR Total								
	62,125,160.380	Local		62,120,125.56		62,121,059.10	933.54	4.47
		Base		62,120,125.56		62,121,059.10	933.54	4.24
CASH EQUIVALENT Total								
	62,125,160.380	Base		62,120,125.56		62,121,059.10	933.54	4.24
FIXED INCOME								
ARGENTINE PESO							Exchange Rate:	76.177500
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
	8,700,000.000	Local	102.757201	8,939,876.47	90.100000	7,838,700.00	-1,101,176.47	61.42
		Base	6.856840	596,545.12	1.182764	102,900.46	-493,644.66	0.01
ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
	4,110,727.000	Local	91.087490	3,744,358.05	119.200000	4,899,986.58	1,155,628.53	38.39
Original Face:	4,110,727.000	Base	1.943882	79,907.69	1.564766	64,323.28	-15,584.41	0.00

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ARGENTINE PESO Total								
		12,810,727.000	Local	12,684,234.52		12,738,686.58	54,452.06	99.82
Original Face:		4,110,727.000	Base	676,452.81		167,223.74	-509,229.07	0.01
BRAZILIAN REAL							Exchange Rate:	5.615900
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		12,285,000.000	Local	12,258,079.28	104.369334	12,821,772.68	563,693.40	16.76
			Base	3,727,013.34	18.584614	2,283,119.83	-1,443,893.51	0.16
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		8,773,000.000	Local	8,701,893.04	113.641349	9,969,755.55	1,267,862.51	13.03
			Base	2,487,734.41	20.235643	1,775,272.98	-712,461.43	0.12
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		11,656,000.000	Local	13,552,515.57	116.445585	13,572,897.39	20,381.82	17.74
			Base	2,758,746.39	20.734982	2,416,869.49	-341,876.90	0.17
BRAZILIAN REAL Total								
		32,714,000.000	Local	34,512,487.89		36,364,425.62	1,851,937.73	47.53
			Base	8,973,494.14		6,475,262.30	-2,498,231.84	0.44
EURO CURRENCY							Exchange Rate:	0.852915
ITALY								
ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021		
		7,600,000.000	Local	7,757,773.42	102.687000	7,804,212.00	46,438.58	76.35
			Base	8,884,240.35	120.395350	9,150,046.60	265,806.25	0.62
ITALY Total								
		7,600,000.000	Local	7,757,773.42		7,804,212.00	46,438.58	76.35
			Base	8,884,240.35		9,150,046.60	265,806.25	0.62
EURO CURRENCY Total								
		7,600,000.000	Local	7,757,773.42		7,804,212.00	46,438.58	76.35
			Base	8,884,240.35		9,150,046.60	265,806.25	0.62

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
INDONESIAN RUPIAH							Exchange Rate:	14,880.000000	
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027			
	41,010,000,000.000	Local	100.716191	41,303,710,120.33	103.000000	42,240,300,000.00	936,589,879.67		86.63
		Base	0.007083	2,904,682.02	0.006922	2,838,729.84	-65,952.18		0.19
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035			
	4,450,000,000.000	Local	98.422827	4,379,815,805.94	100.650000	4,478,925,000.00	99,109,194.06		9.19
		Base	0.006962	309,797.43	0.006764	301,003.02	-8,794.41		0.02
INDONESIAN RUPIAH Total									
	45,460,000,000.000	Local		45,683,525,926.27		46,719,225,000.00	1,035,699,073.73		95.81
		Base		3,214,479.45		3,139,732.86	-74,746.59		0.21
MEXICAN PESO							Exchange Rate:	22.111500	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042			
	150,126,300.000	Local	109.413416	164,258,313.83	108.267000	162,537,241.22	-1,721,072.61		25.40
		Base	5.963143	8,952,245.65	4.896411	7,350,801.22	-1,601,444.43		0.50
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047			
	132,310,000.000	Local	102.958349	136,224,191.94	110.502000	146,205,196.20	9,981,004.26		22.85
		Base	5.345896	7,073,154.62	4.997490	6,612,179.01	-460,975.61		0.45
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029			
	76,440,000.000	Local	112.793499	86,219,351.01	118.125000	90,294,750.00	4,075,398.99		14.11
		Base	5.642159	4,312,866.10	5.342243	4,083,610.34	-229,255.76		0.28
MEXICAN PESO Total									
	358,876,300.000	Local		386,701,856.78		399,037,187.42	12,335,330.64		62.36
		Base		20,338,266.37		18,046,590.57	-2,291,675.80		1.23
RUSSIAN RUBLE							Exchange Rate:	77.705000	
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027			
	53,660,000.000	Local	99.676743	53,486,540.21	112.859890	60,560,616.97	7,074,076.76		6.77
		Base	1.571215	843,114.21	1.452415	779,365.77	-63,748.44		0.05

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ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028			
		148,713,000.000	Local	94.070606	139,895,220.76	106.422000	158,263,348.86	18,368,128.10	17.68
			Base	1.498641	2,228,673.96	1.369564	2,036,720.27	-191,953.69	0.14
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023			
		19,200,000.000	Local	100.410688	19,278,852.02	104.850000	20,131,200.00	852,347.98	2.25
			Base	1.632932	313,523.03	1.349334	259,072.13	-54,450.90	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023			
		22,740,000.000	Local	100.381016	22,826,643.07	105.548000	24,001,615.20	1,174,972.13	2.68
			Base	1.620977	368,610.28	1.358317	308,881.22	-59,729.06	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034			
		4,910,000.000	Local	98.763280	4,849,277.06	108.001000	5,302,849.10	453,572.04	0.59
			Base	1.558632	76,528.84	1.389885	68,243.34	-8,285.50	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029			
		98,790,000.000	Local	101.328911	100,102,830.96	105.250000	103,976,475.00	3,873,644.04	11.62
			Base	1.595358	1,576,054.19	1.354482	1,338,092.47	-237,961.72	0.09
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030			
		222,140,000.000	Local	106.548260	236,686,305.11	110.605000	245,697,947.00	9,011,641.89	27.45
			Base	1.605973	3,567,509.01	1.423396	3,161,932.27	-405,576.74	0.22
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039			
		240,670,000.000	Local	113.736802	273,730,362.06	113.900000	274,123,130.00	392,767.94	30.63
			Base	1.679569	4,042,217.88	1.465800	3,527,741.20	-514,476.68	0.24
RUSSIAN RUBLE Total									
	810,823,000.000	Local		850,856,031.25		892,057,182.13	41,201,150.88	99.67	
		Base		13,016,231.40		11,480,048.67	-1,536,182.73	0.78	
US DOLLAR							Exchange Rate:	1.000000	
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025			
		320,000.000	Local	99.854978	319,535.93	112.610000	360,352.00	40,816.07	0.03
			Base	99.854978	319,535.93	112.610000	360,352.00	40,816.07	0.02
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026			

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		784,075.000	Local 100.626188	788,984.78	97.666700	765,780.18	-23,204.60	0.06
			Base 100.626188	788,984.78	97.666700	765,780.18	-23,204.60	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local 87.528571	36,762.00	112.041796	47,057.55	10,295.55	0.00
			Base 87.528571	36,762.00	112.041796	47,057.55	10,295.55	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local 112.378400	11,237.84	112.823728	11,282.37	44.53	0.00
			Base 112.378400	11,237.84	112.823728	11,282.37	44.53	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local 100.200121	531,060.64	104.729258	555,065.07	24,004.43	0.04
			Base 100.200121	531,060.64	104.729258	555,065.07	24,004.43	0.04
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		680,000.000	Local 99.952235	679,675.20	97.534406	663,233.96	-16,441.24	0.05
			Base 99.952235	679,675.20	97.534406	663,233.96	-16,441.24	0.05
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		980,000.000	Local 99.876500	978,789.70	100.189056	981,852.75	3,063.05	0.07
			Base 99.876500	978,789.70	100.189056	981,852.75	3,063.05	0.07
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		850,000.000	Local 101.383576	861,760.40	100.019869	850,168.89	-11,591.51	0.06
			Base 101.383576	861,760.40	100.019869	850,168.89	-11,591.51	0.06
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55				3.550000	15 Sep 2055		
		266,000.000	Local 94.050459	250,174.22	96.917269	257,799.94	7,625.72	0.02
			Base 94.050459	250,174.22	96.917269	257,799.94	7,625.72	0.02
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
		525,000.000	Local 108.506467	569,658.95	116.089202	609,468.31	39,809.36	0.04
			Base 108.506467	569,658.95	116.089202	609,468.31	39,809.36	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
		220,000.000	Local 100.027164	220,059.76	133.851830	294,474.03	74,414.27	0.02
			Base 100.027164	220,059.76	133.851830	294,474.03	74,414.27	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		

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		80,000.000	Local 99.782850	79,826.28	104.862395	83,889.92	4,063.64	0.01
			Base 99.782850	79,826.28	104.862395	83,889.92	4,063.64	0.01
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
		60,000.000	Local 107.160583	64,296.35	109.120916	65,472.55	1,176.20	0.00
			Base 107.160583	64,296.35	109.120916	65,472.55	1,176.20	0.00
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3				2.300000	21 Nov 2022		
		900,000.000	Local 99.929463	899,365.17	103.472713	931,254.42	31,889.25	0.07
			Base 99.929463	899,365.17	103.472713	931,254.42	31,889.25	0.06
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6				2.600000	21 Nov 2024		
		780,000.000	Local 99.965997	779,734.78	105.950388	826,413.03	46,678.25	0.06
			Base 99.965997	779,734.78	105.950388	826,413.03	46,678.25	0.06
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25				4.250000	21 Nov 2049		
		650,000.000	Local 120.988317	786,424.06	118.717699	771,665.04	-14,759.02	0.06
			Base 120.988317	786,424.06	118.717699	771,665.04	-14,759.02	0.05
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95				2.950000	21 Nov 2026		
		830,000.000	Local 104.244925	865,232.88	108.922730	904,058.66	38,825.78	0.07
			Base 104.244925	865,232.88	108.922730	904,058.66	38,825.78	0.06
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2				3.200000	21 Nov 2029		
		1,700,000.000	Local 106.128749	1,804,188.74	110.171629	1,872,917.69	68,728.95	0.13
			Base 106.128749	1,804,188.74	110.171629	1,872,917.69	68,728.95	0.13
00287YDC0	ABBVIE INC SR UNSECURED 144A 03/25 3.8				3.800000	15 Mar 2025		
		270,000.000	Local 107.541026	290,360.77	110.884255	299,387.49	9,026.72	0.02
			Base 107.541026	290,360.77	110.884255	299,387.49	9,026.72	0.02
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
		294,809.430	Local 99.857803	294,390.22	97.500000	287,439.19	-6,951.03	0.02
			Base 99.857803	294,390.22	97.500000	287,439.19	-6,951.03	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		

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		120,000.000	Local 99.998933	119,998.72	100.141319	120,169.58	170.86	0.01	
			Base 99.998933	119,998.72	100.141319	120,169.58	170.86	0.01	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026			
		80,000.000	Local 100.188350	80,150.68	113.320292	90,656.23	10,505.55	0.01	
			Base 100.188350	80,150.68	113.320292	90,656.23	10,505.55	0.01	
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.000000	01 Oct 2021			
		150,000.000	Local 101.275140	151,912.71	103.072559	154,608.84	2,696.13	0.01	
			Base 101.275140	151,912.71	103.072559	154,608.84	2,696.13	0.01	
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024			
		440,000.000	Local 99.332075	437,061.13	99.016349	435,671.94	-1,389.19	0.03	
			Base 99.332075	437,061.13	99.016349	435,671.94	-1,389.19	0.03	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023			
		90,000.000	Local 99.977611	89,979.85	105.380621	94,842.56	4,862.71	0.01	
			Base 99.977611	89,979.85	105.380621	94,842.56	4,862.71	0.01	
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025			
		200,000.000	Local 99.025690	198,051.38	102.186000	204,372.00	6,320.62	0.01	
			Base 99.025690	198,051.38	102.186000	204,372.00	6,320.62	0.01	
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026			
		928,808.450	Local 99.721991	926,226.28	98.750000	917,198.34	-9,027.94	0.07	
			Base 99.721991	926,226.28	98.750000	917,198.34	-9,027.94	0.06	
01F0124A1	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE				1.500000	19 Oct 2035			
		2,800,000.000	Local 102.254186	2,863,117.20	102.320313	2,864,968.76	1,851.56	0.21	
Original Face:		2,800,000.000	Base 102.254186	2,863,117.20	102.320313	2,864,968.76	1,851.56	0.20	
01F0204A4	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE				2.000000	19 Oct 2035			
		10,000,000.000	Local 103.951758	10,395,175.78	103.968750	10,396,875.00	1,699.22	0.75	
Original Face:		10,000,000.000	Base 103.951758	10,395,175.78	103.968750	10,396,875.00	1,699.22	0.71	
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Oct 2050			
		15,400,000.000	Local 102.990869	15,860,593.78	103.390625	15,922,156.25	61,562.47	1.15	
Original Face:		15,400,000.000	Base 102.990869	15,860,593.78	103.390625	15,922,156.25	61,562.47	1.09	
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030			

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	170,000.000	Local		99.730018	169,541.03	99.557900	169,248.43	-292.60	0.01
		Base		99.730018	169,541.03	99.557900	169,248.43	-292.60	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	550,000.000	Local		96.591440	531,252.92	93.599048	514,794.76	-16,458.16	0.04
		Base		96.591440	531,252.92	93.599048	514,794.76	-16,458.16	0.04
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	80,000.000	Local		99.904025	79,923.22	99.690603	79,752.48	-170.74	0.01
		Base		99.904025	79,923.22	99.690603	79,752.48	-170.74	0.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	140,000.000	Local		99.667300	139,534.22	99.570503	139,398.70	-135.52	0.01
		Base		99.667300	139,534.22	99.570503	139,398.70	-135.52	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	240,000.000	Local		100.228117	240,547.48	102.514297	246,034.31	5,486.83	0.02
		Base		100.228117	240,547.48	102.514297	246,034.31	5,486.83	0.02
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	140,000.000	Local		83.780714	117,293.00	102.792220	143,909.11	26,616.11	0.01
		Base		83.780714	117,293.00	102.792220	143,909.11	26,616.11	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.997160	99,997.16	103.998332	103,998.33	4,001.17	0.01
		Base		99.997160	99,997.16	103.998332	103,998.33	4,001.17	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	110,000.000	Local		99.926873	109,919.56	109.302768	120,233.04	10,313.48	0.01
		Base		99.926873	109,919.56	109.302768	120,233.04	10,313.48	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	740,000.000	Local		100.536393	743,969.31	115.516296	854,820.59	110,851.28	0.06
		Base		100.536393	743,969.31	115.516296	854,820.59	110,851.28	0.06
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	980,000.000	Local		110.133618	1,079,309.46	118.659472	1,162,862.83	83,553.37	0.08
		Base		110.133618	1,079,309.46	118.659472	1,162,862.83	83,553.37	0.08
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		

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		250,000.000	Local 99.863464	249,658.66	127.971187	319,927.97	70,269.31	0.02
			Base 99.863464	249,658.66	127.971187	319,927.97	70,269.31	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
		930,000.000	Local 126.398628	1,175,507.24	133.953620	1,245,768.67	70,261.43	0.09
			Base 126.398628	1,175,507.24	133.953620	1,245,768.67	70,261.43	0.09
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
		110,000.000	Local 101.035145	111,138.66	136.733065	150,406.37	39,267.71	0.01
			Base 101.035145	111,138.66	136.733065	150,406.37	39,267.71	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025		
		80,000.000	Local 99.961200	79,968.96	105.661145	84,528.92	4,559.96	0.01
			Base 99.961200	79,968.96	105.661145	84,528.92	4,559.96	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027		
		440,000.000	Local 99.870775	439,431.41	114.021443	501,694.35	62,262.94	0.04
			Base 99.870775	439,431.41	114.021443	501,694.35	62,262.94	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
		110,000.000	Local 99.778318	109,756.15	124.502749	136,953.02	27,196.87	0.01
			Base 99.778318	109,756.15	124.502749	136,953.02	27,196.87	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
		400,000.000	Local 123.306093	493,224.37	129.920797	519,683.19	26,458.82	0.04
			Base 123.306093	493,224.37	129.920797	519,683.19	26,458.82	0.04
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25				4.250000	22 Aug 2057		
		70,000.000	Local 140.502414	98,351.69	136.523815	95,566.67	-2,785.02	0.01
			Base 140.502414	98,351.69	136.523815	95,566.67	-2,785.02	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8				0.800000	03 Jun 2025		
		350,000.000	Local 99.963511	349,872.29	101.202148	354,207.52	4,335.23	0.03
			Base 99.963511	349,872.29	101.202148	354,207.52	4,335.23	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2				1.200000	03 Jun 2027		
		450,000.000	Local 100.005249	450,023.62	101.326006	455,967.03	5,943.41	0.03
			Base 100.005249	450,023.62	101.326006	455,967.03	5,943.41	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5				1.500000	03 Jun 2030		

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		410,000.000	Local 99.892385	409,558.78	102.055127	418,426.02	8,867.24	0.03
			Base 99.892385	409,558.78	102.055127	418,426.02	8,867.24	0.03
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050		
		850,000.000	Local 101.286765	860,937.50	102.001938	867,016.47	6,078.97	0.06
			Base 101.286765	860,937.50	102.001938	867,016.47	6,078.97	0.06
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS					15 Dec 2023		
		0.000	Local 0.000000	2.54	0.000000	0.00	-2.54	0.00
			Base 0.000000	2.54	0.000000	0.00	-2.54	0.00
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
		0.000	Local 0.000000	145.18	0.000000	0.00	-145.18	0.00
			Base 0.000000	145.18	0.000000	0.00	-145.18	0.00
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				0.735130	25 Jun 2045		
		565,412.090	Local 96.381255	544,951.27	97.221140	549,700.08	4,748.81	0.04
Original Face:		13,440,000.000	Base 96.381255	544,951.27	97.221140	549,700.08	4,748.81	0.04
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.750000	10 Jul 2025		
		220,000.000	Local 99.961764	219,915.88	111.936843	246,261.05	26,345.17	0.02
			Base 99.961764	219,915.88	111.936843	246,261.05	26,345.17	0.02
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5				2.500000	30 Jun 2025		
		170,000.000	Local 100.454471	170,772.60	106.792000	181,546.40	10,773.80	0.01
			Base 100.454471	170,772.60	106.792000	181,546.40	10,773.80	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024		
		10,000.000	Local 99.932500	9,993.25	110.061980	11,006.20	1,012.95	0.00
			Base 99.932500	9,993.25	110.061980	11,006.20	1,012.95	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		69,000.000	Local 103.305377	71,280.71	130.184404	89,827.24	18,546.53	0.01
			Base 103.305377	71,280.71	130.184404	89,827.24	18,546.53	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		200,000.000	Local 100.474815	200,949.63	114.898187	229,796.37	28,846.74	0.02
			Base 100.474815	200,949.63	114.898187	229,796.37	28,846.74	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		

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	280,000.000	Local		100.592246	281,658.29	107.524601	301,068.88	19,410.59	0.02
		Base		100.592246	281,658.29	107.524601	301,068.88	19,410.59	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local		95.001492	237,503.73	110.400857	276,002.14	38,498.41	0.02
		Base		95.001492	237,503.73	110.400857	276,002.14	38,498.41	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local		95.695970	698,580.58	112.100390	818,332.85	119,752.27	0.06
		Base		95.695970	698,580.58	112.100390	818,332.85	119,752.27	0.06
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	230,000.000	Local		95.699239	220,108.25	123.302940	283,596.76	63,488.51	0.02
		Base		95.699239	220,108.25	123.302940	283,596.76	63,488.51	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local		99.925733	89,933.16	113.152771	101,837.49	11,904.33	0.01
		Base		99.925733	89,933.16	113.152771	101,837.49	11,904.33	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local		99.607123	766,974.85	115.872692	892,219.73	125,244.88	0.06
		Base		99.607123	766,974.85	115.872692	892,219.73	125,244.88	0.06
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,640,000.000	Local		112.788237	1,849,727.09	122.041887	2,001,486.95	151,759.86	0.14
		Base		112.788237	1,849,727.09	122.041887	2,001,486.95	151,759.86	0.14
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	330,000.000	Local		99.937985	329,795.35	116.881490	385,708.92	55,913.57	0.03
		Base		99.937985	329,795.35	116.881490	385,708.92	55,913.57	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	910,000.000	Local		107.651473	979,628.40	119.855613	1,090,686.08	111,057.68	0.08
		Base		107.651473	979,628.40	119.855613	1,090,686.08	111,057.68	0.07
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	150,000.000	Local		99.798620	149,697.93	113.773119	170,659.68	20,961.75	0.01
		Base		99.798620	149,697.93	113.773119	170,659.68	20,961.75	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		

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	220,000.000	Local		97.715736	214,974.62	113.944632	250,678.19	35,703.57	0.02
		Base		97.715736	214,974.62	113.944632	250,678.19	35,703.57	0.02
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.979700	79,983.76	109.859551	87,887.64	7,903.88	0.01
		Base		99.979700	79,983.76	109.859551	87,887.64	7,903.88	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.978514	219,952.73	105.127087	231,279.59	11,326.86	0.02
		Base		99.978514	219,952.73	105.127087	231,279.59	11,326.86	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	410,000.000	Local		101.019834	414,181.32	89.562500	367,206.25	-46,975.07	0.03
		Base		101.019834	414,181.32	89.562500	367,206.25	-46,975.07	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.013368	144,019.25	98.610000	141,998.40	-2,020.85	0.01
		Base		100.013368	144,019.25	98.610000	141,998.40	-2,020.85	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	60,000.000	Local		48.273350	28,964.01	88.937500	53,362.50	24,398.49	0.00
		Base		48.273350	28,964.01	88.937500	53,362.50	24,398.49	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.450982	301,788.24	85.000000	280,500.00	-21,288.24	0.02
		Base		91.450982	301,788.24	85.000000	280,500.00	-21,288.24	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	90,000.000	Local		104.670189	94,203.17	91.500000	82,350.00	-11,853.17	0.01
		Base		104.670189	94,203.17	91.500000	82,350.00	-11,853.17	0.01
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
	210,000.000	Local		101.113419	212,338.18	90.092500	189,194.25	-23,143.93	0.01
		Base		101.113419	212,338.18	90.092500	189,194.25	-23,143.93	0.01
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	948,223.410	Local		100.098985	949,162.01	98.946400	938,232.93	-10,929.08	0.07
		Base		100.098985	949,162.01	98.946400	938,232.93	-10,929.08	0.06
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		

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	570,000.000	Local		99.472896	566,995.51	108.972978	621,145.97	54,150.46	0.04
		Base		99.472896	566,995.51	108.972978	621,145.97	54,150.46	0.04
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000.000	Local		98.924900	9,892.49	100.961111	10,096.11	203.62	0.00
		Base		98.924900	9,892.49	100.961111	10,096.11	203.62	0.00
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.000000	13 Nov 2020		
	180,000.000	Local		99.996622	179,993.92	100.209111	180,376.40	382.48	0.01
		Base		99.996622	179,993.92	100.209111	180,376.40	382.48	0.01
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	690,000.000	Local		100.346813	692,393.01	102.335191	706,112.82	13,719.81	0.05
		Base		100.346813	692,393.01	102.335191	706,112.82	13,719.81	0.05
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	2,760,000.000	Local		102.254135	2,822,214.12	92.657000	2,557,333.20	-264,880.92	0.18
Original Face:	2,760,000.000	Base		102.254135	2,822,214.12	92.657000	2,557,333.20	-264,880.92	0.17
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	248,734.180	Local		97.079038	241,468.75	98.468800	244,925.56	3,456.81	0.02
		Base		97.079038	241,468.75	98.468800	244,925.56	3,456.81	0.02
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
	240,000.000	Local		100.000000	240,000.00	102.627000	246,304.80	6,304.80	0.02
		Base		100.000000	240,000.00	102.627000	246,304.80	6,304.80	0.02
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4						15 Jan 2027		
	144,275.000	Local		100.584543	145,118.35	95.562500	137,872.80	-7,245.55	0.01
		Base		100.584543	145,118.35	95.562500	137,872.80	-7,245.55	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
	100,000.000	Local		80.462610	80,462.61	126.215092	126,215.09	45,752.48	0.01
		Base		80.462610	80,462.61	126.215092	126,215.09	45,752.48	0.01
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125000	01 Jun 2025		
	250,000.000	Local		109.985272	274,963.18	115.259953	288,149.88	13,186.70	0.02
		Base		109.985272	274,963.18	115.259953	288,149.88	13,186.70	0.02
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		

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		170,000.000	Local 100.595506	171,012.36	108.356104	184,205.38	13,193.02	0.01
			Base 100.595506	171,012.36	108.356104	184,205.38	13,193.02	0.01
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024		
		570,000.000	Local 102.141440	582,206.21	104.757104	597,115.49	14,909.28	0.04
			Base 102.141440	582,206.21	104.757104	597,115.49	14,909.28	0.04
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					22 Apr 2026		
		0.000	Local 0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00
			Base 0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					06 Jul 2036		
		0.000	Local 0.000000	-954.18	0.000000	0.00	954.18	0.00
			Base 0.000000	-954.18	0.000000	0.00	954.18	0.00
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030		
		830,904.000	Local 52.253855	434,179.37	42.000000	348,979.68	-85,199.69	0.03
Original Face:		830,904.000	Base 52.253855	434,179.37	42.000000	348,979.68	-85,199.69	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				0.125000	09 Jul 2035		
		672,594.000	Local 46.921479	315,591.05	37.600000	252,895.34	-62,695.71	0.02
Original Face:		672,594.000	Base 46.921479	315,591.05	37.600000	252,895.34	-62,695.71	0.02
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR				0.125000	09 Jul 2041		
		860,000.000	Local 45.625555	392,379.77	39.700000	341,420.00	-50,959.77	0.02
Original Face:		860,000.000	Base 45.625555	392,379.77	39.700000	341,420.00	-50,959.77	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
		92,634.000	Local 55.381415	51,302.02	45.600000	42,241.10	-9,060.92	0.00
Original Face:		92,634.000	Base 55.381415	51,302.02	45.600000	42,241.10	-9,060.92	0.00
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022		
		393,040.260	Local 100.000761	393,043.25	98.575000	387,439.44	-5,603.81	0.03
			Base 100.000761	393,043.25	98.575000	387,439.44	-5,603.81	0.03
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023		
		338,207.540	Local 95.706542	323,686.74	98.357100	332,651.13	8,964.39	0.02
			Base 95.706542	323,686.74	98.357100	332,651.13	8,964.39	0.02
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		

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	324,740.380	Local	99.899070	324,412.62	98.196400	318,883.36	-5,529.26	0.02	
		Base	99.899070	324,412.62	98.196400	318,883.36	-5,529.26	0.02	
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	770,160.090	Local	99.821670	768,786.66	98.416700	757,966.15	-10,820.51	0.05	
		Base	99.821670	768,786.66	98.416700	757,966.15	-10,820.51	0.05	
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	59,100.000	Local	99.216328	58,636.85	97.250000	57,474.75	-1,162.10	0.00	
		Base	99.216328	58,636.85	97.250000	57,474.75	-1,162.10	0.00	
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	410,000.000	Local	100.572934	412,349.03	105.607070	432,988.99	20,639.96	0.03	
Original Face:	410,000.000	Base	100.572934	412,349.03	105.607070	432,988.99	20,639.96	0.03	
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		
	1,840,000.000	Local	99.953634	1,839,146.86	100.886920	1,856,319.33	17,172.47	0.13	
Original Face:	1,840,000.000	Base	99.953634	1,839,146.86	100.886920	1,856,319.33	17,172.47	0.13	
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR					4.000000	29 Sep 2049		
	50,000.000	Local	82.922620	41,461.31	98.824394	49,412.20	7,950.89	0.00	
		Base	82.922620	41,461.31	98.824394	49,412.20	7,950.89	0.00	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	580,000.000	Local	105.615376	612,569.18	108.001072	626,406.22	13,837.04	0.05	
		Base	105.615376	612,569.18	108.001072	626,406.22	13,837.04	0.04	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	1,040,000.000	Local	100.603593	1,046,277.37	107.087420	1,113,709.17	67,431.80	0.08	
		Base	100.603593	1,046,277.37	107.087420	1,113,709.17	67,431.80	0.08	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
	30,000.000	Local	100.097367	30,029.21	103.324277	30,997.28	968.07	0.00	
		Base	100.097367	30,029.21	103.324277	30,997.28	968.07	0.00	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local	102.473019	215,193.34	140.576331	295,210.30	80,016.96	0.02	
		Base	102.473019	215,193.34	140.576331	295,210.30	80,016.96	0.02	
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	921,807.900	Local	100.409369	925,581.50	97.475000	898,532.25	-27,049.25	0.06	
		Base	100.409369	925,581.50	97.475000	898,532.25	-27,049.25	0.06	
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local	98.736000	29,620.80	101.219377	30,365.81	745.01	0.00	
		Base	98.736000	29,620.80	101.219377	30,365.81	745.01	0.00	
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local	100.000000	10,000.00	103.468151	10,346.82	346.82	0.00	
		Base	100.000000	10,000.00	103.468151	10,346.82	346.82	0.00	
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.810529	69,867.37	110.367014	77,256.91	7,389.54	0.01	
		Base	99.810529	69,867.37	110.367014	77,256.91	7,389.54	0.01	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.338623	401,354.49	111.331537	445,326.15	43,971.66	0.03	
		Base	100.338623	401,354.49	111.331537	445,326.15	43,971.66	0.03	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.614824	246,537.06	113.735526	284,338.82	37,801.76	0.02	
		Base	98.614824	246,537.06	113.735526	284,338.82	37,801.76	0.02	
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		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	99.973460	199,946.92	106.761268	213,522.54	13,575.62	0.02	
		Base	99.973460	199,946.92	106.761268	213,522.54	13,575.62	0.01	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					1.386250	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	100.446577	200,893.15	893.15	0.01	
		Base	100.000000	200,000.00	100.446577	200,893.15	893.15	0.01	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	400,000.000	Local	108.462880	433,851.52	113.484782	453,939.13	20,087.61	0.03	
		Base	108.462880	433,851.52	113.484782	453,939.13	20,087.61	0.03	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		

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	800,000.000	Local	100.889395	807,115.16	104.895304	839,162.43	32,047.27	0.06	
		Base	100.889395	807,115.16	104.895304	839,162.43	32,047.27	0.06	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030			
	2,980,000.000	Local	100.000000	2,980,000.00	100.456350	2,993,599.23	13,599.23	0.22	
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	100.456350	2,993,599.23	13,599.23	0.20	
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.100000	29 Dec 2049			
	10,000.000	Local	106.596500	10,659.65	108.861000	10,886.10	226.45	0.00	
		Base	106.596500	10,659.65	108.861000	10,886.10	226.45	0.00	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023			
	260,000.000	Local	99.872527	259,668.57	106.148829	275,986.96	16,318.39	0.02	
		Base	99.872527	259,668.57	106.148829	275,986.96	16,318.39	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
	510,000.000	Local	106.137539	541,301.45	138.085401	704,235.55	162,934.10	0.05	
		Base	106.137539	541,301.45	138.085401	704,235.55	162,934.10	0.05	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024			
	290,000.000	Local	99.887290	289,673.14	110.823294	321,387.55	31,714.41	0.02	
		Base	99.887290	289,673.14	110.823294	321,387.55	31,714.41	0.02	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
	2,090,000.000	Local	102.700314	2,146,436.57	111.363852	2,327,504.51	181,067.94	0.17	
		Base	102.700314	2,146,436.57	111.363852	2,327,504.51	181,067.94	0.16	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
	50,000.000	Local	109.706120	54,853.06	115.792798	57,896.40	3,043.34	0.00	
		Base	109.706120	54,853.06	115.792798	57,896.40	3,043.34	0.00	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			
	520,000.000	Local	102.737200	534,233.44	115.334383	599,738.79	65,505.35	0.04	
		Base	102.737200	534,233.44	115.334383	599,738.79	65,505.35	0.04	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
	690,000.000	Local	99.992290	689,946.80	112.305876	774,910.54	84,963.74	0.06	
		Base	99.992290	689,946.80	112.305876	774,910.54	84,963.74	0.05	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			

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	17,000.000	Local		99.996882	16,999.47	104.979523	17,846.52	847.05	0.00
		Base		99.996882	16,999.47	104.979523	17,846.52	847.05	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local		99.573368	679,090.37	111.277562	758,912.97	79,822.60	0.05
		Base		99.573368	679,090.37	111.277562	758,912.97	79,822.60	0.05
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	106.496027	319,488.08	19,488.08	0.02
		Base		100.000000	300,000.00	106.496027	319,488.08	19,488.08	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local		98.385440	245,963.60	114.736719	286,841.80	40,878.20	0.02
		Base		98.385440	245,963.60	114.736719	286,841.80	40,878.20	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local		110.043571	1,188,470.57	115.879413	1,251,497.66	63,027.09	0.09
		Base		110.043571	1,188,470.57	115.879413	1,251,497.66	63,027.09	0.09
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local		100.000000	140,000.00	127.135766	177,990.07	37,990.07	0.01
		Base		100.000000	140,000.00	127.135766	177,990.07	37,990.07	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,610,000.000	Local		110.345695	1,776,565.69	123.834077	1,993,728.64	217,162.95	0.14
		Base		110.345695	1,776,565.69	123.834077	1,993,728.64	217,162.95	0.14
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,330,000.000	Local		105.038204	1,397,008.11	106.392097	1,415,014.89	18,006.78	0.10
		Base		105.038204	1,397,008.11	106.392097	1,415,014.89	18,006.78	0.10
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	350,000.000	Local		100.000000	350,000.00	100.753542	352,637.40	2,637.40	0.03
		Base		100.000000	350,000.00	100.753542	352,637.40	2,637.40	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local		99.712500	299,137.50	109.480789	328,442.37	29,304.87	0.02
		Base		99.712500	299,137.50	109.480789	328,442.37	29,304.87	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		

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	560,000.000	Local	99.930205	559,609.15	104.446944	584,902.89	25,293.74	0.04	
		Base	99.930205	559,609.15	104.446944	584,902.89	25,293.74	0.04	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803000	15 Dec 2032			
	70,000.000	Local	93.885043	65,719.53	111.458643	78,021.05	12,301.52	0.01	
		Base	93.885043	65,719.53	111.458643	78,021.05	12,301.52	0.01	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025			
	170,000.000	Local	99.965206	169,940.85	103.943177	176,703.40	6,762.55	0.01	
		Base	99.965206	169,940.85	103.943177	176,703.40	6,762.55	0.01	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025			
	310,000.000	Local	99.791181	309,352.66	101.924920	315,967.25	6,614.59	0.02	
		Base	99.791181	309,352.66	101.924920	315,967.25	6,614.59	0.02	
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060			
	1,060,000.000	Local	97.452505	1,032,996.55	112.648230	1,194,071.24	161,074.69	0.09	
Original Face:	1,060,000.000	Base	97.452505	1,032,996.55	112.648230	1,194,071.24	161,074.69	0.08	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029			
	200,000.000	Local	99.603465	199,206.93	117.016670	234,033.34	34,826.41	0.02	
		Base	99.603465	199,206.93	117.016670	234,033.34	34,826.41	0.02	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
	2,240,000.000	Local	111.672704	2,501,468.56	112.016278	2,509,164.63	7,696.07	0.18	
		Base	111.672704	2,501,468.56	112.016278	2,509,164.63	7,696.07	0.17	
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022			
	230,000.000	Local	99.933617	229,847.32	101.725980	233,969.75	4,122.43	0.02	
		Base	99.933617	229,847.32	101.725980	233,969.75	4,122.43	0.02	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
	10,000.000	Local	104.644400	10,464.44	137.098335	13,709.83	3,245.39	0.00	
		Base	104.644400	10,464.44	137.098335	13,709.83	3,245.39	0.00	
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041			
	170,000.000	Local	101.675188	172,847.82	141.228266	240,088.05	67,240.23	0.02	
		Base	101.675188	172,847.82	141.228266	240,088.05	67,240.23	0.02	
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			

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		200,000.000	Local 135.093690	270,187.38	145.613342	291,226.68	21,039.30	0.02
			Base 135.093690	270,187.38	145.613342	291,226.68	21,039.30	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029		
		220,000.000	Local 110.443691	242,976.12	107.750000	237,050.00	-5,926.12	0.02
			Base 110.443691	242,976.12	107.750000	237,050.00	-5,926.12	0.02
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5				5.000000	30 Jan 2028		
		430,000.000	Local 100.530837	432,282.60	97.125000	417,637.50	-14,645.10	0.03
			Base 100.530837	432,282.60	97.125000	417,637.50	-14,645.10	0.03
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030		
		1,640,000.000	Local 102.029518	1,673,284.10	98.500000	1,615,400.00	-57,884.10	0.12
			Base 102.029518	1,673,284.10	98.500000	1,615,400.00	-57,884.10	0.11
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029		
		390,000.000	Local 101.942249	397,574.77	102.856000	401,138.40	3,563.63	0.03
			Base 101.942249	397,574.77	102.856000	401,138.40	3,563.63	0.03
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
		81,000.000	Local 102.052827	82,662.79	110.368761	89,398.70	6,735.91	0.01
			Base 102.052827	82,662.79	110.368761	89,398.70	6,735.91	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
		79,000.000	Local 100.442443	79,349.53	123.644442	97,679.11	18,329.58	0.01
			Base 100.442443	79,349.53	123.644442	97,679.11	18,329.58	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		
		600,000.000	Local 104.233578	625,401.47	108.222745	649,336.47	23,935.00	0.05
			Base 104.233578	625,401.47	108.222745	649,336.47	23,935.00	0.04
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049		
		450,000.000	Local 106.987113	481,442.01	130.123774	585,556.98	104,114.97	0.04
			Base 106.987113	481,442.01	130.123774	585,556.98	104,114.97	0.04
08579JBD3	BERRY GLOBAL INC TERM LOAN W					01 Oct 2022		
		310,000.000	Local 99.587613	308,721.60	99.166700	307,416.77	-1,304.83	0.02
			Base 99.587613	308,721.60	99.166700	307,416.77	-1,304.83	0.02
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		

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	228,275.000	Local	99.245239	226,552.07	98.916700	225,802.10	-749.97	0.02	
		Base	99.245239	226,552.07	98.916700	225,802.10	-749.97	0.02	
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125					6.125000	15 Nov 2022		
	920,000.000	Local	99.835852	918,489.84	97.555000	897,506.00	-20,983.84	0.06	
		Base	99.835852	918,489.84	97.555000	897,506.00	-20,983.84	0.06	
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local	95.392513	228,942.03	111.406744	267,376.19	38,434.16	0.02	
		Base	95.392513	228,942.03	111.406744	267,376.19	38,434.16	0.02	
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local	99.578533	667,176.17	117.279488	785,772.57	118,596.40	0.06	
		Base	99.578533	667,176.17	117.279488	785,772.57	118,596.40	0.05	
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local	100.000000	680,000.00	110.710908	752,834.17	72,834.17	0.05	
		Base	100.000000	680,000.00	110.710908	752,834.17	72,834.17	0.05	
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	840,000.000	Local	111.569571	937,184.40	123.321369	1,035,899.50	98,715.10	0.07	
		Base	111.569571	937,184.40	123.321369	1,035,899.50	98,715.10	0.07	
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	600,000.000	Local	108.209803	649,258.82	107.246344	643,478.06	-5,780.76	0.05	
		Base	108.209803	649,258.82	107.246344	643,478.06	-5,780.76	0.04	
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	390,000.000	Local	100.000000	390,000.00	103.118982	402,164.03	12,164.03	0.03	
		Base	100.000000	390,000.00	103.118982	402,164.03	12,164.03	0.03	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	0.000	Local	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00	
		Base	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00	
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local	97.213275	77,770.62	97.572946	78,058.36	287.74	0.01	
		Base	97.213275	77,770.62	97.572946	78,058.36	287.74	0.01	
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		

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WESTERN CORE PLUS BOND PORT
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local		89.090888	71,272.71	91.093900	72,875.12	1,602.41	0.01
		Base		89.090888	71,272.71	91.093900	72,875.12	1,602.41	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		98.927419	257,211.29	98.484282	256,059.13	-1,152.16	0.02
		Base		98.927419	257,211.29	98.484282	256,059.13	-1,152.16	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local		99.944880	49,972.44	99.754071	49,877.04	-95.40	0.00
		Base		99.944880	49,972.44	99.754071	49,877.04	-95.40	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.768529	69,837.97	97.527694	68,269.39	-1,568.58	0.00
		Base		99.768529	69,837.97	97.527694	68,269.39	-1,568.58	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	860,000.000	Local		98.243159	844,891.17	93.996785	808,372.35	-36,518.82	0.06
		Base		98.243159	844,891.17	93.996785	808,372.35	-36,518.82	0.06
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	180,000.000	Local		96.067683	172,921.83	91.516184	164,729.13	-8,192.70	0.01
		Base		96.067683	172,921.83	91.516184	164,729.13	-8,192.70	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	960,000.000	Local		100.000000	960,000.00	108.812521	1,044,600.20	84,600.20	0.08
		Base		100.000000	960,000.00	108.812521	1,044,600.20	84,600.20	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	390,000.000	Local		100.000000	390,000.00	117.892231	459,779.70	69,779.70	0.03
		Base		100.000000	390,000.00	117.892231	459,779.70	69,779.70	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	880,000.000	Local		100.000000	880,000.00	120.978011	1,064,606.50	184,606.50	0.08
		Base		100.000000	880,000.00	120.978011	1,064,606.50	184,606.50	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	290,000.000	Local		100.000000	290,000.00	123.763941	358,915.43	68,915.43	0.03
		Base		100.000000	290,000.00	123.763941	358,915.43	68,915.43	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 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
		1,260,000.000	Local 107.597079	1,355,723.19	112.400873	1,416,251.00	60,527.81	0.10
			Base 107.597079	1,355,723.19	112.400873	1,416,251.00	60,527.81	0.10
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
		60,000.000	Local 102.947817	61,768.69	109.663000	65,797.80	4,029.11	0.00
			Base 102.947817	61,768.69	109.663000	65,797.80	4,029.11	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022		
		10,000.000	Local 99.525800	9,952.58	104.316196	10,431.62	479.04	0.00
			Base 99.525800	9,952.58	104.316196	10,431.62	479.04	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
		60,000.000	Local 99.015167	59,409.10	107.453104	64,471.86	5,062.76	0.00
			Base 99.015167	59,409.10	107.453104	64,471.86	5,062.76	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
		130,000.000	Local 97.099292	126,229.08	112.068276	145,688.76	19,459.68	0.01
			Base 97.099292	126,229.08	112.068276	145,688.76	19,459.68	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
		360,000.000	Local 100.004622	360,016.64	111.611603	401,801.77	41,785.13	0.03
			Base 100.004622	360,016.64	111.611603	401,801.77	41,785.13	0.03
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
		1,420,000.000	Local 100.003030	1,420,043.03	96.259348	1,366,882.74	-53,160.29	0.10
			Base 100.003030	1,420,043.03	96.259348	1,366,882.74	-53,160.29	0.09
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937				2.937000	06 Apr 2023		
		30,000.000	Local 100.694067	30,208.22	105.770795	31,731.24	1,523.02	0.00
			Base 100.694067	30,208.22	105.770795	31,731.24	1,523.02	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		
		200,000.000	Local 100.000000	200,000.00	114.715983	229,431.97	29,431.97	0.02
			Base 100.000000	200,000.00	114.715983	229,431.97	29,431.97	0.02
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
		460,000.000	Local 93.546837	430,315.45	108.301000	498,184.60	67,869.15	0.04
			Base 93.546837	430,315.45	108.301000	498,184.60	67,869.15	0.03
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		

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		2,430,000.000	Local 99.246032	2,411,678.57	100.750000	2,448,225.00	36,546.43	0.18
			Base 99.246032	2,411,678.57	100.750000	2,448,225.00	36,546.43	0.17
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
		720,000.000	Local 84.465369	608,150.66	108.750000	783,000.00	174,849.34	0.06
			Base 84.465369	608,150.66	108.750000	783,000.00	174,849.34	0.05
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
		320,000.000	Local 93.931163	300,579.72	108.401000	346,883.20	46,303.48	0.02
			Base 93.931163	300,579.72	108.401000	346,883.20	46,303.48	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
		215,050.000	Local 99.816777	214,655.98	98.875000	212,630.69	-2,025.29	0.02
			Base 99.816777	214,655.98	98.875000	212,630.69	-2,025.29	0.01
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
		220,000.000	Local 99.851741	219,673.83	103.744995	228,238.99	8,565.16	0.02
			Base 99.851741	219,673.83	103.744995	228,238.99	8,565.16	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
		670,000.000	Local 102.042246	683,683.05	108.247050	725,255.24	41,572.19	0.05
			Base 102.042246	683,683.05	108.247050	725,255.24	41,572.19	0.05
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026		
		710,000.000	Local 102.673779	728,983.83	112.793648	800,834.90	71,851.07	0.06
			Base 102.673779	728,983.83	112.793648	800,834.90	71,851.07	0.05
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
		510,000.000	Local 109.389837	557,888.17	116.470954	594,001.87	36,113.70	0.04
			Base 109.389837	557,888.17	116.470954	594,001.87	36,113.70	0.04
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25				2.250000	15 Aug 2021		
		150,000.000	Local 100.210820	150,316.23	101.758150	152,637.23	2,321.00	0.01
			Base 100.210820	150,316.23	101.758150	152,637.23	2,321.00	0.01
110122DB1	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/24 3.625				3.625000	15 May 2024		
		100,000.000	Local 104.253250	104,253.25	110.197310	110,197.31	5,944.06	0.01
			Base 104.253250	104,253.25	110.197310	110,197.31	5,944.06	0.01
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	250,000.000	Local		107.542552	268,856.38	114.016504	285,041.26	16,184.88	0.02
		Base		107.542552	268,856.38	114.016504	285,041.26	16,184.88	0.02
110122DG0	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/43 5.25					5.250000	15 Aug 2043		
	150,000.000	Local		126.715587	190,073.38	141.119522	211,679.28	21,605.90	0.02
		Base		126.715587	190,073.38	141.119522	211,679.28	21,605.90	0.01
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	500,000.000	Local		145.061954	725,309.77	140.626589	703,132.95	-22,176.82	0.05
		Base		145.061954	725,309.77	140.626589	703,132.95	-22,176.82	0.05
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
	460,000.000	Local		99.991091	459,959.02	103.964680	478,237.53	18,278.51	0.03
		Base		99.991091	459,959.02	103.964680	478,237.53	18,278.51	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
	520,000.000	Local		99.873052	519,339.87	108.312872	563,226.93	43,887.06	0.04
		Base		99.873052	519,339.87	108.312872	563,226.93	43,887.06	0.04
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
	1,180,000.000	Local		108.134432	1,275,986.30	113.631255	1,340,848.81	64,862.51	0.10
		Base		108.134432	1,275,986.30	113.631255	1,340,848.81	64,862.51	0.09
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	150,000.000	Local		96.974507	145,461.76	105.222000	157,833.00	12,371.24	0.01
		Base		96.974507	145,461.76	105.222000	157,833.00	12,371.24	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		95.144729	66,601.31	105.000000	73,500.00	6,898.69	0.01
		Base		95.144729	66,601.31	105.000000	73,500.00	6,898.69	0.01
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5					4.500000	15 Aug 2030		
	30,000.000	Local		101.899167	30,569.75	105.004500	31,501.35	931.60	0.00
		Base		101.899167	30,569.75	105.004500	31,501.35	931.60	0.00
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	1,310,000.000	Local		99.278394	1,300,546.96	104.375000	1,367,312.50	66,765.54	0.10
		Base		99.278394	1,300,546.96	104.375000	1,367,312.50	66,765.54	0.09
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		

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	78,179.330	Local	100.624986	78,667.94	94.000000	73,488.57	-5,179.37	0.01	
		Base	100.624986	78,667.94	94.000000	73,488.57	-5,179.37	0.01	
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					1.082380	15 Nov 2036		
	410,000.000	Local	100.000000	410,000.00	96.613210	396,114.16	-13,885.84	0.03	
Original Face:	410,000.000	Base	100.000000	410,000.00	96.613210	396,114.16	-13,885.84	0.03	
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local	100.000000	160,000.00	102.912972	164,660.76	4,660.76	0.01	
		Base	100.000000	160,000.00	102.912972	164,660.76	4,660.76	0.01	
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	406,000.000	Local	101.716488	412,968.94	108.367215	439,970.89	27,001.95	0.03	
		Base	101.716488	412,968.94	108.367215	439,970.89	27,001.95	0.03	
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local	99.938242	119,925.89	114.716540	137,659.85	17,733.96	0.01	
		Base	99.938242	119,925.89	114.716540	137,659.85	17,733.96	0.01	
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	1,310,000.000	Local	111.680101	1,463,009.32	118.955764	1,558,320.51	95,311.19	0.11	
		Base	111.680101	1,463,009.32	118.955764	1,558,320.51	95,311.19	0.11	
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	500,000.000	Local	128.468070	642,340.35	124.136798	620,683.99	-21,656.36	0.04	
		Base	128.468070	642,340.35	124.136798	620,683.99	-21,656.36	0.04	
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
	80,000.000	Local	101.808600	81,446.88	105.800000	84,640.00	3,193.12	0.01	
		Base	101.808600	81,446.88	105.800000	84,640.00	3,193.12	0.01	
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		
	140,000.000	Local	99.971600	139,960.24	102.937000	144,111.80	4,151.56	0.01	
		Base	99.971600	139,960.24	102.937000	144,111.80	4,151.56	0.01	
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
	30,000.000	Local	102.365733	30,709.72	107.843360	32,353.01	1,643.29	0.00	
Original Face:	30,000.000	Base	102.365733	30,709.72	107.843360	32,353.01	1,643.29	0.00	
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		

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Original Face:		30,000.000 Local	102.367700	30,710.31	100.485210	30,145.56	-564.75	0.00
		30,000.000 Base	102.367700	30,710.31	100.485210	30,145.56	-564.75	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.241265	10 Oct 2046		
Original Face:		10,000.000 Local	101.081700	10,108.17	97.535880	9,753.59	-354.58	0.00
		10,000.000 Base	101.081700	10,108.17	97.535880	9,753.59	-354.58	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.320070	15 Jun 2050		
Original Face:		1,000,000.000 Local	94.393437	943,934.37	93.856520	938,565.20	-5,369.17	0.07
		1,000,000.000 Base	94.393437	943,934.37	93.856520	938,565.20	-5,369.17	0.06
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				2.007907	15 Oct 2045		
Original Face:		2,650,151.210 Local	2.510447	66,530.64	2.792880	74,015.54	7,484.90	0.01
		3,700,000.000 Base	2.510447	66,530.64	2.792880	74,015.54	7,484.90	0.01
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048		
Original Face:		240,000.000 Local	102.485321	245,964.77	103.843910	249,225.38	3,260.61	0.02
		240,000.000 Base	102.485321	245,964.77	103.843910	249,225.38	3,260.61	0.02
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.451354	10 Feb 2048		
Original Face:		70,000.000 Local	101.061586	70,743.11	94.668480	66,267.94	-4,475.17	0.00
		70,000.000 Base	101.061586	70,743.11	94.668480	66,267.94	-4,475.17	0.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047		
Original Face:		200,000.000 Local	106.406420	212,812.84	109.488080	218,976.16	6,163.32	0.02
		200,000.000 Base	106.406420	212,812.84	109.488080	218,976.16	6,163.32	0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
Original Face:		1,650,000.000 Local	103.507939	1,707,880.99	109.753000	1,810,924.50	103,043.51	0.13
		Base	103.507939	1,707,880.99	109.753000	1,810,924.50	103,043.51	0.12
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
Original Face:		488,222.570 Local	103.006420	502,900.59	103.733570	506,450.70	3,550.11	0.04
		830,000.000 Base	103.006420	502,900.59	103.733570	506,450.70	3,550.11	0.03
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5				4.033000	15 Apr 2051		
Original Face:		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		

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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
Original Face:	330,000.000	Local	102.616661	338,634.98	99.569530	328,579.45	-10,055.53	0.02	
	330,000.000	Base	102.616661	338,634.98	99.569530	328,579.45	-10,055.53	0.02	
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048			
Original Face:	2,609,811.080	Local	97.755553	2,551,235.26	103.837090	2,709,951.88	158,716.62	0.20	
	3,881,000.000	Base	97.755553	2,551,235.26	103.837090	2,709,951.88	158,716.62	0.19	
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.132380	15 May 2036			
Original Face:	1,050,000.000	Local	100.000000	1,050,000.00	99.879690	1,048,736.75	-1,263.25	0.08	
	1,050,000.000	Base	100.000000	1,050,000.00	99.879690	1,048,736.75	-1,263.25	0.07	
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059			
Original Face:	1,018,014.030	Local	99.999108	1,018,004.95	102.054750	1,038,931.67	20,926.72	0.07	
	1,200,000.000	Base	99.999108	1,018,004.95	102.054750	1,038,931.67	20,926.72	0.07	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.750000	01 Dec 2022			
Original Face:	180,000.000	Local	99.826300	179,687.34	104.284639	187,712.35	8,025.01	0.01	
		Base	99.826300	179,687.34	104.284639	187,712.35	8,025.01	0.01	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025			
Original Face:	186,000.000	Local	99.962199	185,929.69	112.664151	209,555.32	23,625.63	0.02	
		Base	99.962199	185,929.69	112.664151	209,555.32	23,625.63	0.01	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
Original Face:	200,000.000	Local	105.309195	210,618.39	126.348908	252,697.82	42,079.43	0.02	
		Base	105.309195	210,618.39	126.348908	252,697.82	42,079.43	0.02	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023			
Original Face:	160,000.000	Local	99.541388	159,266.22	107.158904	171,454.25	12,188.03	0.01	
		Base	99.541388	159,266.22	107.158904	171,454.25	12,188.03	0.01	
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025			
Original Face:	49,000.000	Local	99.343776	48,678.45	112.963000	55,351.87	6,673.42	0.00	
		Base	99.343776	48,678.45	112.963000	55,351.87	6,673.42	0.00	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028			
Original Face:	2,210,000.000	Local	102.285277	2,260,504.62	117.047155	2,586,742.13	326,237.51	0.19	
		Base	102.285277	2,260,504.62	117.047155	2,586,742.13	326,237.51	0.18	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 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
	970,000.000	Local	119.635540	1,160,464.74	127.640837	1,238,116.12	77,651.38	0.09	
		Base	119.635540	1,160,464.74	127.640837	1,238,116.12	77,651.38	0.08	
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	64,000.000	Local	100.092406	64,059.14	101.305881	64,835.76	776.62	0.00	
		Base	100.092406	64,059.14	101.305881	64,835.76	776.62	0.00	
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	90,000.000	Local	99.833333	89,850.00	111.940573	100,746.52	10,896.52	0.01	
		Base	99.833333	89,850.00	111.940573	100,746.52	10,896.52	0.01	
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	990,000.000	Local	111.715552	1,105,983.96	114.113379	1,129,722.45	23,738.49	0.08	
		Base	111.715552	1,105,983.96	114.113379	1,129,722.45	23,738.49	0.08	
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	120,000.000	Local	98.341308	118,009.57	113.897980	136,677.58	18,668.01	0.01	
		Base	98.341308	118,009.57	113.897980	136,677.58	18,668.01	0.01	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	321,315.500	Local	100.336274	322,396.00	93.444400	300,251.34	-22,144.66	0.02	
		Base	100.336274	322,396.00	93.444400	300,251.34	-22,144.66	0.02	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	640,000.000	Local	107.571844	688,459.80	110.005022	704,032.14	15,572.34	0.05	
		Base	107.571844	688,459.80	110.005022	704,032.14	15,572.34	0.05	
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	470,000.000	Local	104.343885	490,416.26	112.825500	530,279.85	39,863.59	0.04	
		Base	104.343885	490,416.26	112.825500	530,279.85	39,863.59	0.04	
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	300,000.000	Local	99.949040	299,847.12	100.899000	302,697.00	2,849.88	0.02	
		Base	99.949040	299,847.12	100.899000	302,697.00	2,849.88	0.02	
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	290,000.000	Local	100.098931	290,286.90	102.289000	296,638.10	6,351.20	0.02	
		Base	100.098931	290,286.90	102.289000	296,638.10	6,351.20	0.02	
14448CAA2	CARRIER GLOBAL CORP SR UNSECURED 144A 02/30 2.722					2.722000	15 Feb 2030		

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		1,000,000.000	Local 102.325725	1,023,257.25	104.603617	1,046,036.17	22,778.92	0.08	
			Base 102.325725	1,023,257.25	104.603617	1,046,036.17	22,778.92	0.07	
14448CAB0	CARRIER GLOBAL CORP SR UNSECURED 144A 04/40 3.377				3.377000	05 Apr 2040			
		120,000.000	Local 101.630500	121,956.60	104.772414	125,726.90	3,770.30	0.01	
			Base 101.630500	121,956.60	104.772414	125,726.90	3,770.30	0.01	
14448CAC8	CARRIER GLOBAL CORP SR UNSECURED 144A 04/50 3.577				3.577000	05 Apr 2050			
		130,000.000	Local 101.740500	132,262.65	106.233072	138,102.99	5,840.34	0.01	
			Base 101.740500	132,262.65	106.233072	138,102.99	5,840.34	0.01	
14448CAD6	CARRIER GLOBAL CORP SR UNSECURED 144A 02/23 1.923				1.923000	15 Feb 2023			
		70,000.000	Local 100.000000	70,000.00	102.890228	72,023.16	2,023.16	0.01	
			Base 100.000000	70,000.00	102.890228	72,023.16	2,023.16	0.00	
14448CAF1	CARRIER GLOBAL CORP SR UNSECURED 144A 02/25 2.242				2.242000	15 Feb 2025			
		190,000.000	Local 100.000000	190,000.00	104.317133	198,202.55	8,202.55	0.01	
			Base 100.000000	190,000.00	104.317133	198,202.55	8,202.55	0.01	
14448CAH7	CARRIER GLOBAL CORP SR UNSECURED 144A 02/27 2.493				2.493000	15 Feb 2027			
		40,000.000	Local 100.000000	40,000.00	104.562882	41,825.15	1,825.15	0.00	
			Base 100.000000	40,000.00	104.562882	41,825.15	1,825.15	0.00	
14448CAK0	CARRIER GLOBAL CORP SR UNSECURED 144A 02/31 2.7				2.700000	15 Feb 2031			
		130,000.000	Local 99.853854	129,810.01	104.182986	135,437.88	5,627.87	0.01	
			Base 99.853854	129,810.01	104.182986	135,437.88	5,627.87	0.01	
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.750000	15 May 2022			
		60,000.000	Local 100.101567	60,060.94	101.250000	60,750.00	689.06	0.00	
			Base 100.101567	60,060.94	101.250000	60,750.00	689.06	0.00	
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75				4.750000	15 Jan 2025			
		30,000.000	Local 102.144900	30,643.47	102.780000	30,834.00	190.53	0.00	
			Base 102.144900	30,643.47	102.780000	30,834.00	190.53	0.00	
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029			
		250,000.000	Local 106.818740	267,046.85	107.866000	269,665.00	2,618.15	0.02	
			Base 106.818740	267,046.85	107.866000	269,665.00	2,618.15	0.02	
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026			

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		120,000.000	Local 103.191767	123,830.12	105.375000	126,450.00	2,619.88	0.01
			Base 103.191767	123,830.12	105.375000	126,450.00	2,619.88	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		547,446.470	Local 100.004618	547,471.75	97.875000	535,813.23	-11,658.52	0.04
			Base 100.004618	547,471.75	97.875000	535,813.23	-11,658.52	0.04
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
		260,000.000	Local 111.823646	290,741.48	115.622271	300,617.90	9,876.42	0.02
			Base 111.823646	290,741.48	115.622271	300,617.90	9,876.42	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384000	23 Oct 2035		
		50,000.000	Local 109.536480	54,768.24	137.139860	68,569.93	13,801.69	0.00
			Base 109.536480	54,768.24	137.139860	68,569.93	13,801.69	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045		
		20,000.000	Local 114.508600	22,901.72	134.125309	26,825.06	3,923.34	0.00
			Base 114.508600	22,901.72	134.125309	26,825.06	3,923.34	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834000	23 Oct 2055		
		30,000.000	Local 112.063967	33,619.19	138.496588	41,548.98	7,929.79	0.00
			Base 112.063967	33,619.19	138.496588	41,548.98	7,929.79	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		780,000.000	Local 96.858876	755,499.23	113.492112	885,238.47	129,739.24	0.06
			Base 96.858876	755,499.23	113.492112	885,238.47	129,739.24	0.06
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		140,000.000	Local 100.009843	140,013.78	122.401582	171,362.21	31,348.43	0.01
			Base 100.009843	140,013.78	122.401582	171,362.21	31,348.43	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		400,000.000	Local 123.001618	492,006.47	124.758705	499,034.82	7,028.35	0.04
			Base 123.001618	492,006.47	124.758705	499,034.82	7,028.35	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029		
		1,650,000.000	Local 117.712038	1,942,248.62	119.858348	1,977,662.74	35,414.12	0.14
			Base 117.712038	1,942,248.62	119.858348	1,977,662.74	35,414.12	0.14
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050		

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	90,000.000	Local	101.047967	90,943.17	113.713362	102,342.03	11,398.86	0.01	
		Base	101.047967	90,943.17	113.713362	102,342.03	11,398.86	0.01	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025			
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1					30 Apr 2025			
	572,716.870	Local	100.379175	574,888.47	98.138900	562,058.04	-12,830.43	0.04	
		Base	100.379175	574,888.47	98.138900	562,058.04	-12,830.43	0.04	
16117L BX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027			
	744,360.900	Local	100.230219	746,074.56	97.694400	727,198.92	-18,875.64	0.05	
		Base	100.230219	746,074.56	97.694400	727,198.92	-18,875.64	0.05	
16411RAJ8	CHENIERE ENERGY INC SR SECURED 144A 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	102.625000	205,250.00	5,250.00	0.01	
		Base	100.000000	200,000.00	102.625000	205,250.00	5,250.00	0.01	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	330,000.000	Local	100.019864	330,065.55	103.625144	341,962.98	11,897.43	0.02	
		Base	100.019864	330,065.55	103.625144	341,962.98	11,897.43	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	110,000.000	Local	100.210673	110,231.74	105.772140	116,349.35	6,117.61	0.01	
		Base	100.210673	110,231.74	105.772140	116,349.35	6,117.61	0.01	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local	108.802043	478,728.99	106.902158	470,369.50	-8,359.49	0.03	
		Base	108.802043	478,728.99	106.902158	470,369.50	-8,359.49	0.03	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.398130	25 Aug 2035		
	260,989.750	Local	92.974828	242,654.77	98.916180	258,161.09	15,506.32	0.02	
Original Face:	21,100,000.000	Base	92.974828	242,654.77	98.916180	258,161.09	15,506.32	0.02	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local	98.284746	363,653.56	100.782565	372,895.49	9,241.93	0.03	
		Base	98.284746	363,653.56	100.782565	372,895.49	9,241.93	0.03	
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		

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



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	870,000.000	Local		105.437625	917,307.34	103.466512	900,158.65	-17,148.69	0.06
		Base		105.437625	917,307.34	103.466512	900,158.65	-17,148.69	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		100.077873	110,085.66	103.443169	113,787.49	3,701.83	0.01
		Base		100.077873	110,085.66	103.443169	113,787.49	3,701.83	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.253593	140,355.03	115.281918	161,394.69	21,039.66	0.01
		Base		100.253593	140,355.03	115.281918	161,394.69	21,039.66	0.01
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
	979,548.870	Local		99.288122	972,575.68	99.312500	972,814.47	238.79	0.07
		Base		99.288122	972,575.68	99.312500	972,814.47	238.79	0.07
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		112.660075	45,064.03	139.712990	55,885.20	10,821.17	0.00
		Base		112.660075	45,064.03	139.712990	55,885.20	10,821.17	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	792,000.000	Local		159.152659	1,260,489.06	174.058805	1,378,545.74	118,056.68	0.10
		Base		159.152659	1,260,489.06	174.058805	1,378,545.74	118,056.68	0.09
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
	50,000.000	Local		100.877420	50,438.71	106.194480	53,097.24	2,658.53	0.00
		Base		100.877420	50,438.71	106.194480	53,097.24	2,658.53	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local		109.599600	120,559.56	153.512883	168,864.17	48,304.61	0.01
		Base		109.599600	120,559.56	153.512883	168,864.17	48,304.61	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,840,000.000	Local		110.271053	2,028,987.37	118.535054	2,181,044.99	152,057.62	0.16
		Base		110.271053	2,028,987.37	118.535054	2,181,044.99	152,057.62	0.15
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	100,000.000	Local		99.901050	99,901.05	104.750000	104,750.00	4,848.95	0.01
		Base		99.901050	99,901.05	104.750000	104,750.00	4,848.95	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		

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	671,000.000	Local		106.813280	716,717.11	133.346632	894,755.90	178,038.79	0.06
		Base		106.813280	716,717.11	133.346632	894,755.90	178,038.79	0.06
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	630,000.000	Local		99.841549	629,001.76	104.750000	659,925.00	30,923.24	0.05
		Base		99.841549	629,001.76	104.750000	659,925.00	30,923.24	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local		101.762578	716,408.55	130.742251	920,425.45	204,016.90	0.07
		Base		101.762578	716,408.55	130.742251	920,425.45	204,016.90	0.06
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	400,000.000	Local		109.671763	438,687.05	115.662281	462,649.12	23,962.07	0.03
		Base		109.671763	438,687.05	115.662281	462,649.12	23,962.07	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local		104.242351	698,423.75	105.249655	705,172.69	6,748.94	0.05
		Base		104.242351	698,423.75	105.249655	705,172.69	6,748.94	0.05
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	390,000.000	Local		100.000000	390,000.00	119.872629	467,503.25	77,503.25	0.03
		Base		100.000000	390,000.00	119.872629	467,503.25	77,503.25	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	220,000.000	Local		104.230932	229,308.05	108.233641	238,114.01	8,805.96	0.02
		Base		104.230932	229,308.05	108.233641	238,114.01	8,805.96	0.02
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	330,000.000	Local		100.000000	330,000.00	102.441904	338,058.28	8,058.28	0.02
		Base		100.000000	330,000.00	102.441904	338,058.28	8,058.28	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	520,000.000	Local		100.000000	520,000.00	104.806999	544,996.39	24,996.39	0.04
		Base		100.000000	520,000.00	104.806999	544,996.39	24,996.39	0.04
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.382770	25 Aug 2035		
	84,529.820	Local		83.726962	70,774.25	85.437740	72,220.37	1,446.12	0.01
Original Face:	690,000.000	Base		83.726962	70,774.25	85.437740	72,220.37	1,446.12	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.128000	10 Apr 2048		

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	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	0.000	Local		0.000000	-22.72	0.000000	0.00	22.72	0.00
		Base		0.000000	-22.72	0.000000	0.00	22.72	0.00
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
	120,000.000	Local		108.214267	129,857.12	109.903312	131,883.97	2,026.85	0.01
		Base		108.214267	129,857.12	109.903312	131,883.97	2,026.85	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	290,000.000	Local		113.624976	329,512.43	114.707080	332,650.53	3,138.10	0.02
		Base		113.624976	329,512.43	114.707080	332,650.53	3,138.10	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	310,000.000	Local		100.377239	311,169.44	102.938831	319,110.38	7,940.94	0.02
		Base		100.377239	311,169.44	102.938831	319,110.38	7,940.94	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	10,000.000	Local		101.825300	10,182.53	104.853466	10,485.35	302.82	0.00
		Base		101.825300	10,182.53	104.853466	10,485.35	302.82	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	630,000.000	Local		102.195376	643,830.87	100.410253	632,584.59	-11,246.28	0.05
		Base		102.195376	643,830.87	100.410253	632,584.59	-11,246.28	0.04
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	130,000.000	Local		99.386485	129,202.43	99.900430	129,870.56	668.13	0.01
		Base		99.386485	129,202.43	99.900430	129,870.56	668.13	0.01
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
	1,260,000.000	Local		119.019097	1,499,640.62	124.351000	1,566,822.60	67,181.98	0.11
		Base		119.019097	1,499,640.62	124.351000	1,566,822.60	67,181.98	0.11
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
	360,000.000	Local		119.048825	428,575.77	124.251000	447,303.60	18,727.83	0.03
		Base		119.048825	428,575.77	124.251000	447,303.60	18,727.83	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		

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	130,000.000	Local		100.597046	130,776.16	124.566054	161,935.87	31,159.71	0.01
		Base		100.597046	130,776.16	124.566054	161,935.87	31,159.71	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
	50,000.000	Local		99.935040	49,967.52	111.472076	55,736.04	5,768.52	0.00
		Base		99.935040	49,967.52	111.472076	55,736.04	5,768.52	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	210,000.000	Local		104.355890	219,147.37	111.673815	234,515.01	15,367.64	0.02
		Base		104.355890	219,147.37	111.673815	234,515.01	15,367.64	0.02
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	30,000.000	Local		107.884133	32,365.24	111.269056	33,380.72	1,015.48	0.00
		Base		107.884133	32,365.24	111.269056	33,380.72	1,015.48	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	10,000.000	Local		99.559300	9,955.93	118.663478	11,866.35	1,910.42	0.00
		Base		99.559300	9,955.93	118.663478	11,866.35	1,910.42	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	50,000.000	Local		112.920100	56,460.05	121.496533	60,748.27	4,288.22	0.00
		Base		112.920100	56,460.05	121.496533	60,748.27	4,288.22	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	60,000.000	Local		126.739967	76,043.98	133.360041	80,016.02	3,972.04	0.01
		Base		126.739967	76,043.98	133.360041	80,016.02	3,972.04	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	490,000.000	Local		101.416398	496,940.35	114.779362	562,418.87	65,478.52	0.04
		Base		101.416398	496,940.35	114.779362	562,418.87	65,478.52	0.04
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local		100.121890	971,182.33	120.501899	1,168,868.42	197,686.09	0.08
		Base		100.121890	971,182.33	120.501899	1,168,868.42	197,686.09	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	680,000.000	Local		108.460057	737,528.39	122.803943	835,066.81	97,538.42	0.06
		Base		108.460057	737,528.39	122.803943	835,066.81	97,538.42	0.06
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		

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	30,000.000	Local		101.764267	30,529.28	111.363226	33,408.97	2,879.69	0.00
		Base		101.764267	30,529.28	111.363226	33,408.97	2,879.69	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	990,000.000	Local		112.507486	1,113,824.11	112.965902	1,118,362.43	4,538.32	0.08
		Base		112.507486	1,113,824.11	112.965902	1,118,362.43	4,538.32	0.08
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local		99.830694	169,712.18	115.386292	196,156.70	26,444.52	0.01
		Base		99.830694	169,712.18	115.386292	196,156.70	26,444.52	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	40,000.000	Local		109.961625	43,984.65	116.947966	46,779.19	2,794.54	0.00
		Base		109.961625	43,984.65	116.947966	46,779.19	2,794.54	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
	20,000.000	Local		108.028400	21,605.68	110.182195	22,036.44	430.76	0.00
		Base		108.028400	21,605.68	110.182195	22,036.44	430.76	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	120,000.000	Local		112.456183	134,947.42	113.074982	135,689.98	742.56	0.01
		Base		112.456183	134,947.42	113.074982	135,689.98	742.56	0.01
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
	397,989.940	Local		96.239360	383,022.97	97.229200	386,962.43	3,939.46	0.03
		Base		96.239360	383,022.97	97.229200	386,962.43	3,939.46	0.03
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.750000	01 Nov 2027		
	1,299,717.070	Local		100.000000	1,299,717.07	106.338500	1,382,099.64	82,382.57	0.10
Original Face:	1,320,000.000	Base		100.000000	1,299,717.07	106.338500	1,382,099.64	82,382.57	0.09
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	180,000.000	Local		102.339689	184,211.44	108.018553	194,433.40	10,221.96	0.01
		Base		102.339689	184,211.44	108.018553	194,433.40	10,221.96	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	610,000.000	Local		105.434743	643,151.93	110.605405	674,692.97	31,541.04	0.05
		Base		105.434743	643,151.93	110.605405	674,692.97	31,541.04	0.05
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		

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		120,000.000	Local 107.267233	128,720.68	138.858473	166,630.17	37,909.49	0.01
			Base 107.267233	128,720.68	138.858473	166,630.17	37,909.49	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
		110,000.000	Local 99.781727	109,759.90	115.136013	126,649.61	16,889.71	0.01
			Base 99.781727	109,759.90	115.136013	126,649.61	16,889.71	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		80,000.000	Local 99.343850	79,475.08	121.926072	97,540.86	18,065.78	0.01
			Base 99.343850	79,475.08	121.926072	97,540.86	18,065.78	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023		
		333,926.270	Local 104.423740	348,698.30	98.072660	327,490.38	-21,207.92	0.02
Original Face:		550,000.000	Base 104.423740	348,698.30	98.072660	327,490.38	-21,207.92	0.02
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
		60,000.000	Local 101.661050	60,996.63	95.300000	57,180.00	-3,816.63	0.00
			Base 101.661050	60,996.63	95.300000	57,180.00	-3,816.63	0.00
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
		10,000.000	Local 101.133300	10,113.33	75.317000	7,531.70	-2,581.63	0.00
			Base 101.133300	10,113.33	75.317000	7,531.70	-2,581.63	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		720,000.000	Local 101.433065	730,318.07	86.625000	623,700.00	-106,618.07	0.04
			Base 101.433065	730,318.07	86.625000	623,700.00	-106,618.07	0.04
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023		
		1,160,000.000	Local 101.236858	1,174,347.55	111.105727	1,288,826.43	114,478.88	0.09
			Base 101.236858	1,174,347.55	111.105727	1,288,826.43	114,478.88	0.09
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025		
		550,000.000	Local 98.703811	542,870.96	113.338862	623,363.74	80,492.78	0.04
			Base 98.703811	542,870.96	113.338862	623,363.74	80,492.78	0.04
21H0206A8	GNMA II TBA 30 YR 2 JUMBOS				2.000000	21 Oct 2050		
		2,400,000.000	Local 103.515625	2,484,375.00	103.890625	2,493,375.00	9,000.00	0.18
Original Face:		2,400,000.000	Base 103.515625	2,484,375.00	103.890625	2,493,375.00	9,000.00	0.17
21H0226A4	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	21 Oct 2050		

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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:	2,800,000.000	Local	105.046875	2,941,312.50	105.019531	2,940,546.87	-765.63	0.21	
	2,800,000.000	Base	105.046875	2,941,312.50	105.019531	2,940,546.87	-765.63	0.20	
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Oct 2050			
Original Face:	5,100,000.000	Local	104.984375	5,354,203.13	104.705078	5,339,958.98	-14,244.15	0.38	
	5,100,000.000	Base	104.984375	5,354,203.13	104.705078	5,339,958.98	-14,244.15	0.36	
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS				4.000000	21 Oct 2050			
Original Face:	1,700,000.000	Local	106.578125	1,811,828.13	106.248047	1,806,216.80	-5,611.33	0.13	
	1,700,000.000	Base	106.578125	1,811,828.13	106.248047	1,806,216.80	-5,611.33	0.12	
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	21 Oct 2050			
Original Face:	3,100,000.000	Local	107.425781	3,330,199.21	107.156250	3,321,843.75	-8,355.46	0.24	
	3,100,000.000	Base	107.425781	3,330,199.21	107.156250	3,321,843.75	-8,355.46	0.23	
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027			
	520,000.000	Local	100.295529	521,536.75	102.430833	532,640.33	11,103.58	0.04	
		Base	100.295529	521,536.75	102.430833	532,640.33	11,103.58	0.04	
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030			
	600,000.000	Local	101.166998	607,001.99	101.673193	610,039.16	3,037.17	0.04	
		Base	101.166998	607,001.99	101.673193	610,039.16	3,037.17	0.04	
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	102.500000	102,500.00	2,500.00	0.01	
		Base	100.000000	100,000.00	102.500000	102,500.00	2,500.00	0.01	
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033			
	250,000.000	Local	99.467684	248,669.21	109.718272	274,295.68	25,626.47	0.02	
		Base	99.467684	248,669.21	109.718272	274,295.68	25,626.47	0.02	
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR				1.907000	16 Jun 2026			
	250,000.000	Local	100.000000	250,000.00	102.153926	255,384.82	5,384.82	0.02	
		Base	100.000000	250,000.00	102.153926	255,384.82	5,384.82	0.02	
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
	1,000,000.000	Local	112.649928	1,126,499.28	115.449000	1,154,490.00	27,990.72	0.08	
		Base	112.649928	1,126,499.28	115.449000	1,154,490.00	27,990.72	0.08	
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR				2.193000	05 Jun 2026			

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	810,000.000	Local	100.000000	810,000.00	103.003928	834,331.82	24,331.82	0.06	
		Base	100.000000	810,000.00	103.003928	834,331.82	24,331.82	0.06	
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.550000	17 Apr 2026		
	300,000.000	Local	112.926740	338,780.22	116.604914	349,814.74	11,034.52	0.03	
		Base	112.926740	338,780.22	116.604914	349,814.74	11,034.52	0.02	
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	320,000.000	Local	99.844284	319,501.71	109.176000	349,363.20	29,861.49	0.03	
		Base	99.844284	319,501.71	109.176000	349,363.20	29,861.49	0.02	
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	334,954.230	Local	100.022060	335,028.12	103.581570	346,950.85	11,922.73	0.02	
Original Face:	460,000.000	Base	100.022060	335,028.12	103.581570	346,950.85	11,922.73	0.02	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.063310	25 Jul 2057		
	960,000.000	Local	85.201682	817,936.15	80.992040	777,523.58	-40,412.57	0.06	
Original Face:	960,000.000	Base	85.201682	817,936.15	80.992040	777,523.58	-40,412.57	0.05	
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					0.852380	15 Jun 2034		
	120,000.000	Local	100.000000	120,000.00	99.373910	119,248.69	-751.31	0.01	
Original Face:	120,000.000	Base	100.000000	120,000.00	99.373910	119,248.69	-751.31	0.01	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local	98.659337	404,503.28	114.000000	467,400.00	62,896.72	0.03	
		Base	98.659337	404,503.28	114.000000	467,400.00	62,896.72	0.03	
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	40,000.000	Local	100.000000	40,000.00	101.000000	40,400.00	400.00	0.00	
		Base	100.000000	40,000.00	101.000000	40,400.00	400.00	0.00	
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local	100.532407	542,875.00	105.054857	567,296.23	24,421.23	0.04	
		Base	100.532407	542,875.00	105.054857	567,296.23	24,421.23	0.04	
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	1,370,000.000	Local	109.525356	1,500,497.38	112.480392	1,540,981.37	40,483.99	0.11	
		Base	109.525356	1,500,497.38	112.480392	1,540,981.37	40,483.99	0.11	
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		

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	230,000.000	Local	100.000000	230,000.00	101.897984	234,365.36	4,365.36	0.02	
		Base	100.000000	230,000.00	101.897984	234,365.36	4,365.36	0.02	
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	100.910747	201,821.49	1,821.49	0.01	
		Base	100.000000	200,000.00	100.910747	201,821.49	1,821.49	0.01	
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
	360,000.000	Local	100.000000	360,000.00	101.552038	365,587.34	5,587.34	0.03	
		Base	100.000000	360,000.00	101.552038	365,587.34	5,587.34	0.02	
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local	100.000000	280,000.00	105.462969	295,296.31	15,296.31	0.02	
		Base	100.000000	280,000.00	105.462969	295,296.31	15,296.31	0.02	
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	1,056,021.680	Local	99.567993	1,051,459.59	98.550000	1,040,709.37	-10,750.22	0.07	
		Base	99.567993	1,051,459.59	98.550000	1,040,709.37	-10,750.22	0.07	
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	60,000.000	Local	99.819167	59,891.50	114.222530	68,533.52	8,642.02	0.00	
		Base	99.819167	59,891.50	114.222530	68,533.52	8,642.02	0.00	
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	340,000.000	Local	110.906115	377,080.79	125.322954	426,098.04	49,017.25	0.03	
		Base	110.906115	377,080.79	125.322954	426,098.04	49,017.25	0.03	
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	598,500.000	Local	99.054361	592,840.35	99.291700	594,260.82	1,420.47	0.04	
		Base	99.054361	592,840.35	99.291700	594,260.82	1,420.47	0.04	
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
	937,425.880	Local	99.263028	930,517.31	99.480800	932,558.76	2,041.45	0.07	
		Base	99.263028	930,517.31	99.480800	932,558.76	2,041.45	0.06	
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625					3.625000	15 Mar 2022		
	210,000.000	Local	88.361895	185,559.98	98.252684	206,330.64	20,770.66	0.01	
		Base	88.361895	185,559.98	98.252684	206,330.64	20,770.66	0.01	
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		

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		120,000.000	Local 98.765500	118,518.60	100.130473	120,156.57	1,637.97	0.01
			Base 98.765500	118,518.60	100.130473	120,156.57	1,637.97	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021		
		500,000.000	Local 96.441888	482,209.44	99.599861	497,999.31	15,789.87	0.04
			Base 96.441888	482,209.44	99.599861	497,999.31	15,789.87	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023		
		80,000.000	Local 87.322438	69,857.95	96.825062	77,460.05	7,602.10	0.01
			Base 87.322438	69,857.95	96.825062	77,460.05	7,602.10	0.01
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024		
		340,000.000	Local 90.418221	307,421.95	89.174737	303,194.11	-4,227.84	0.02
			Base 90.418221	307,421.95	89.174737	303,194.11	-4,227.84	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
		1,420,000.000	Local 98.884043	1,404,153.41	109.802450	1,559,194.79	155,041.38	0.11
			Base 98.884043	1,404,153.41	109.802450	1,559,194.79	155,041.38	0.11
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
		400,000.000	Local 99.986590	399,946.36	104.834338	419,337.35	19,390.99	0.03
			Base 99.986590	399,946.36	104.834338	419,337.35	19,390.99	0.03
24736CBM5	DELTA AIR LINES INC 2020 TERM LOAN B					29 Apr 2023		
		558,600.000	Local 98.818645	552,000.95	99.727300	557,076.70	5,075.75	0.04
			Base 98.818645	552,000.95	99.727300	557,076.70	5,075.75	0.04
24736CBS2	DELTA AIR LINES INC 2020 1ST LIEN TERM LOAN B					16 Sep 2027		
		430,000.000	Local 101.104651	434,750.00	100.750000	433,225.00	-1,525.00	0.03
			Base 101.104651	434,750.00	100.750000	433,225.00	-1,525.00	0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		50,000.000	Local 101.143800	50,571.90	101.167306	50,583.65	11.75	0.00
			Base 101.143800	50,571.90	101.167306	50,583.65	11.75	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
		10,000.000	Local 90.173100	9,017.31	92.925591	9,292.56	275.25	0.00
			Base 90.173100	9,017.31	92.925591	9,292.56	275.25	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		

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		1,530,000.000	Local 102.120761	1,562,447.64	94.917766	1,452,241.82	-110,205.82	0.10
			Base 102.120761	1,562,447.64	94.917766	1,452,241.82	-110,205.82	0.10
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42				4.420000	15 Jun 2021		
		93,000.000	Local 100.392355	93,364.89	102.363397	95,197.96	1,833.07	0.01
			Base 100.392355	93,364.89	102.363397	95,197.96	1,833.07	0.01
25277BAB4	DIAMOND SPORTS GROUP LLC TERM LOAN					24 Aug 2026		
		9,502.000	Local 99.659335	9,469.63	77.000000	7,316.54	-2,153.09	0.00
			Base 99.659335	9,469.63	77.000000	7,316.54	-2,153.09	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
		140,000.000	Local 101.627900	142,279.06	103.834440	145,368.22	3,089.16	0.01
			Base 101.627900	142,279.06	103.834440	145,368.22	3,089.16	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
		140,000.000	Local 102.103050	142,944.27	96.942458	135,719.44	-7,224.83	0.01
			Base 102.103050	142,944.27	96.942458	135,719.44	-7,224.83	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5				4.500000	15 Feb 2021		
		40,000.000	Local 100.590150	40,236.06	101.566565	40,626.63	390.57	0.00
			Base 100.590150	40,236.06	101.566565	40,626.63	390.57	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
		80,000.000	Local 132.045850	105,636.68	151.027828	120,822.26	15,185.58	0.01
			Base 132.045850	105,636.68	151.027828	120,822.26	15,185.58	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		320,000.000	Local 97.351784	311,525.71	102.550000	328,160.00	16,634.29	0.02
			Base 97.351784	311,525.71	102.550000	328,160.00	16,634.29	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		20,000.000	Local 90.456850	18,091.37	109.936000	21,987.20	3,895.83	0.00
			Base 90.456850	18,091.37	109.936000	21,987.20	3,895.83	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
		1,606,525.760	Local 99.989688	1,606,360.10	104.889800	1,685,081.66	78,721.56	0.12
Original Face:		2,000,000.000	Base 99.989688	1,606,360.10	104.889800	1,685,081.66	78,721.56	0.12
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		

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		30,000.000	Local 105.371700	31,611.51	106.114500	31,834.35	222.84	0.00
			Base 105.371700	31,611.51	106.114500	31,834.35	222.84	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
		50,000.000	Local 104.857940	52,428.97	95.828000	47,914.00	-4,514.97	0.00
			Base 104.857940	52,428.97	95.828000	47,914.00	-4,514.97	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
		190,000.000	Local 105.362863	200,189.44	141.246106	268,367.60	68,178.16	0.02
			Base 105.362863	200,189.44	141.246106	268,367.60	68,178.16	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
		280,000.000	Local 113.031939	316,489.43	116.108188	325,102.93	8,613.50	0.02
			Base 113.031939	316,489.43	116.108188	325,102.93	8,613.50	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
		190,000.000	Local 113.763363	216,150.39	112.044128	212,883.84	-3,266.55	0.02
			Base 113.763363	216,150.39	112.044128	212,883.84	-3,266.55	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
		190,000.000	Local 104.618284	198,774.74	114.521928	217,591.66	18,816.92	0.02
			Base 104.618284	198,774.74	114.521928	217,591.66	18,816.92	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
		800,000.000	Local 128.524595	1,028,196.76	122.872749	982,981.99	-45,214.77	0.07
			Base 128.524595	1,028,196.76	122.872749	982,981.99	-45,214.77	0.07
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
		100,000.000	Local 99.961500	99,961.50	117.828484	117,828.48	17,866.98	0.01
			Base 99.961500	99,961.50	117.828484	117,828.48	17,866.98	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3				3.000000	01 Oct 2022		
		140,000.000	Local 99.047021	138,665.83	97.625000	136,675.00	-1,990.83	0.01
			Base 99.047021	138,665.83	97.625000	136,675.00	-1,990.83	0.01
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875				7.875000	01 Feb 2025		
		20,000.000	Local 111.000000	22,200.00	110.845000	22,169.00	-31.00	0.00
			Base 111.000000	22,200.00	110.845000	22,169.00	-31.00	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 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
	460,000.000	Local		99.583652	458,084.80	104.802639	482,092.14	24,007.34	0.03
		Base		99.583652	458,084.80	104.802639	482,092.14	24,007.34	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	50,000.000	Local		100.664040	50,332.02	123.444120	61,722.06	11,390.04	0.00
		Base		100.664040	50,332.02	123.444120	61,722.06	11,390.04	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	270,000.000	Local		90.973985	245,629.76	109.000000	294,300.00	48,670.24	0.02
		Base		90.973985	245,629.76	109.000000	294,300.00	48,670.24	0.02
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	323,422.080	Local		99.959789	323,292.03	96.250000	311,293.75	-11,998.28	0.02
		Base		99.959789	323,292.03	96.250000	311,293.75	-11,998.28	0.02
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B						01 Aug 2027		
	625,029.240	Local		100.531479	628,351.14	97.107100	606,947.77	-21,403.37	0.04
		Base		100.531479	628,351.14	97.107100	606,947.77	-21,403.37	0.04
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.860691	439,387.04	103.450000	455,180.00	15,792.96	0.03
		Base		99.860691	439,387.04	103.450000	455,180.00	15,792.96	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	2,540,000.000	Local		102.158215	2,594,818.65	107.000000	2,717,800.00	122,981.35	0.20
		Base		102.158215	2,594,818.65	107.000000	2,717,800.00	122,981.35	0.19
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	90,000.000	Local		105.798522	95,218.67	105.961996	95,365.80	147.13	0.01
		Base		105.798522	95,218.67	105.961996	95,365.80	147.13	0.01
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	180,000.000	Local		99.933250	179,879.85	100.540321	180,972.58	1,092.73	0.01
		Base		99.933250	179,879.85	100.540321	180,972.58	1,092.73	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	1,170,000.000	Local		101.037346	1,182,136.95	96.850748	1,133,153.75	-48,983.20	0.08
		Base		101.037346	1,182,136.95	96.850748	1,133,153.75	-48,983.20	0.08
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		

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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		100.746321	191,418.01	77.000000	146,300.00	-45,118.01	0.01
		Base		100.746321	191,418.01	77.000000	146,300.00	-45,118.01	0.01
29279FAA7	ENERGY TRANSFER OPERATING COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	60,000.000	Local		115.231867	69,139.12	103.351985	62,011.19	-7,127.93	0.00
		Base		115.231867	69,139.12	103.351985	62,011.19	-7,127.93	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		143.633500	14,363.35	140.185718	14,018.57	-344.78	0.00
		Base		143.633500	14,363.35	140.185718	14,018.57	-344.78	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		115.478400	11,547.84	113.737029	11,373.70	-174.14	0.00
		Base		115.478400	11,547.84	113.737029	11,373.70	-174.14	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local		102.016015	540,684.88	116.972502	619,954.26	79,269.38	0.04
		Base		102.016015	540,684.88	116.972502	619,954.26	79,269.38	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local		115.157833	34,547.35	115.323379	34,597.01	49.66	0.00
		Base		115.157833	34,547.35	115.323379	34,597.01	49.66	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local		102.017700	10,201.77	108.998112	10,899.81	698.04	0.00
		Base		102.017700	10,201.77	108.998112	10,899.81	698.04	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	360,000.000	Local		107.579456	387,286.04	106.315145	382,734.52	-4,551.52	0.03
		Base		107.579456	387,286.04	106.315145	382,734.52	-4,551.52	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,310,000.000	Local		102.395440	1,341,380.27	106.445688	1,394,438.51	53,058.24	0.10
		Base		102.395440	1,341,380.27	106.445688	1,394,438.51	53,058.24	0.10
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	300,000.000	Local		103.815230	311,445.69	98.612435	295,837.31	-15,608.38	0.02
		Base		103.815230	311,445.69	98.612435	295,837.31	-15,608.38	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		

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	300,000.000	Local	99.195797	297,587.39	104.875000	314,625.00	17,037.61	0.02	
		Base	99.195797	297,587.39	104.875000	314,625.00	17,037.61	0.02	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local	100.168848	330,557.20	110.360599	364,189.98	33,632.78	0.03	
		Base	100.168848	330,557.20	110.360599	364,189.98	33,632.78	0.02	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local	112.884826	530,558.68	118.825517	558,479.93	27,921.25	0.04	
		Base	112.884826	530,558.68	118.825517	558,479.93	27,921.25	0.04	
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	40,000.000	Local	121.186625	48,474.65	125.175951	50,070.38	1,595.73	0.00	
		Base	121.186625	48,474.65	125.175951	50,070.38	1,595.73	0.00	
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	770,000.000	Local	103.020999	793,261.69	109.585685	843,809.77	50,548.08	0.06	
		Base	103.020999	793,261.69	109.585685	843,809.77	50,548.08	0.06	
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local	100.000000	290,000.00	115.309654	334,398.00	44,398.00	0.02	
		Base	100.000000	290,000.00	115.309654	334,398.00	44,398.00	0.02	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	50,000.000	Local	100.374140	50,187.07	102.857000	51,428.50	1,241.43	0.00	
		Base	100.374140	50,187.07	102.857000	51,428.50	1,241.43	0.00	
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	500,000.000	Local	112.832110	564,160.55	109.875427	549,377.14	-14,783.41	0.04	
		Base	112.832110	564,160.55	109.875427	549,377.14	-14,783.41	0.04	
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	40,337.840	Local	87.767615	35,403.56	93.800000	37,836.89	2,433.33	0.00	
		Base	87.767615	35,403.56	93.800000	37,836.89	2,433.33	0.00	
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
	9,459.460	Local	87.849624	8,310.10	93.800000	8,872.97	562.87	0.00	
		Base	87.849624	8,310.10	93.800000	8,872.97	562.87	0.00	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		

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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:		3,767,916.190 Local	0.274843	10,355.87	0.259150	9,764.55	-591.32	0.00
		4,480,000.000 Base	0.274843	10,355.87	0.259150	9,764.55	-591.32	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				6.018380	25 May 2025		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			0.000000	0.01	0.000000	0.00	-0.01	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				2.548130	25 May 2030		
		603,423.950 Local	100.000000	603,423.95	98.085550	591,871.70	-11,552.25	0.04
Original Face:		850,000.000 Base	100.000000	603,423.95	98.085550	591,871.70	-11,552.25	0.04
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		
		19,229.300 Local	103.342295	19,872.00	107.944171	20,756.91	884.91	0.00
Original Face:		875,000.000 Base	103.342295	19,872.00	107.944171	20,756.91	884.91	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.000000	01 Mar 2038		
		159,616.220 Local	105.427625	168,279.59	115.075796	183,679.64	15,400.05	0.01
Original Face:		4,500,000.000 Base	105.427625	168,279.59	115.075796	183,679.64	15,400.05	0.01
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.500000	01 Apr 2038		
		27,543.970 Local	99.600167	27,433.84	116.260596	32,022.78	4,588.94	0.00
Original Face:		1,768,109.000 Base	99.600167	27,433.84	116.260596	32,022.78	4,588.94	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		29,692.510 Local	106.842264	31,724.15	117.504534	34,890.05	3,165.90	0.00
Original Face:		400,000.000 Base	106.842264	31,724.15	117.504534	34,890.05	3,165.90	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		26,398.200 Local	105.432454	27,832.27	115.882704	30,590.95	2,758.68	0.00
Original Face:		700,000.000 Base	105.432454	27,832.27	115.882704	30,590.95	2,758.68	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
		123,993.460 Local	109.692261	136,011.23	112.289011	139,231.03	3,219.80	0.01
Original Face:		700,000.000 Base	109.692261	136,011.23	112.289011	139,231.03	3,219.80	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		16,417.820 Local	108.309142	17,782.00	116.192451	19,076.27	1,294.27	0.00
Original Face:		200,000.000 Base	108.309142	17,782.00	116.192451	19,076.27	1,294.27	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		

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Original Face:	165,364.010	Local		107.343400	177,507.35	110.223509	182,270.01	4,762.66	0.01
	700,000.000	Base		107.343400	177,507.35	110.223509	182,270.01	4,762.66	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.000000	01 Oct 2036		
Original Face:	76,919.570	Local		109.217758	84,009.83	118.339353	91,026.12	7,016.29	0.01
	600,000.000	Base		109.217758	84,009.83	118.339353	91,026.12	7,016.29	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
Original Face:	28,472.990	Local		107.869774	30,713.75	114.253726	32,531.45	1,817.70	0.00
	200,000.000	Base		107.869774	30,713.75	114.253726	32,531.45	1,817.70	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
Original Face:	160,434.570	Local		104.306354	167,343.45	110.047659	176,554.49	9,211.04	0.01
	320,230.000	Base		104.306354	167,343.45	110.047659	176,554.49	9,211.04	0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local		0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local		0.000000	0.81	0.000000	0.00	-0.81	0.00
		Base		0.000000	0.81	0.000000	0.00	-0.81	0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.500000	01 Nov 2045		
Original Face:	23,404.790	Local		106.145366	24,843.10	110.031465	25,752.63	909.53	0.00
	82,974.000	Base		106.145366	24,843.10	110.031465	25,752.63	909.53	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
Original Face:	59,087.250	Local		98.041963	57,930.30	104.857678	61,957.52	4,027.22	0.00
	100,000.000	Base		98.041963	57,930.30	104.857678	61,957.52	4,027.22	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		

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Original Face:	60,359.410	Local	98.043851	59,178.69	104.736989	63,218.63	4,039.94	0.00	
	100,000.000	Base	98.043851	59,178.69	104.736989	63,218.63	4,039.94	0.00	
3130AHAP8	FEDERAL HOME LOAN BANK BONDS 10/20 VAR					0.200000	07 Oct 2020		
	1,130,000.000	Local	100.000000	1,130,000.00	100.001705	1,130,019.27	19.27	0.08	
		Base	100.000000	1,130,000.00	100.001705	1,130,019.27	19.27	0.08	
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5					3.500000	01 Mar 2047		
	101,470.210	Local	106.784927	108,354.89	105.918926	107,476.16	-878.73	0.01	
Original Face:	200,000.000	Base	106.784927	108,354.89	105.918926	107,476.16	-878.73	0.01	
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
	736,743.070	Local	107.287072	790,430.07	107.000957	788,322.14	-2,107.93	0.06	
Original Face:	1,300,000.000	Base	107.287072	790,430.07	107.000957	788,322.14	-2,107.93	0.05	
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
	146,680.580	Local	104.975335	153,978.43	109.774070	161,017.24	7,038.81	0.01	
Original Face:	304,578.000	Base	104.975335	153,978.43	109.774070	161,017.24	7,038.81	0.01	
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
	147,295.420	Local	106.023154	156,167.25	109.698570	161,580.97	5,413.72	0.01	
Original Face:	300,000.000	Base	106.023154	156,167.25	109.698570	161,580.97	5,413.72	0.01	
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	576,180.730	Local	100.664161	580,007.50	106.933464	616,130.01	36,122.51	0.04	
Original Face:	900,000.000	Base	100.664161	580,007.50	106.933464	616,130.01	36,122.51	0.04	
31329PBX0	FED HM LN PC POOL ZA5454 FR 06/48 FIXED 4					4.000000	01 Jun 2048		
	822,657.280	Local	107.550889	884,775.22	107.142945	881,419.24	-3,355.98	0.06	
Original Face:	1,600,000.000	Base	107.550889	884,775.22	107.142945	881,419.24	-3,355.98	0.06	
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049		
	1,029,490.290	Local	108.361345	1,115,569.52	108.627374	1,118,308.27	2,738.75	0.08	
Original Face:	1,500,000.000	Base	108.361345	1,115,569.52	108.627374	1,118,308.27	2,738.75	0.08	
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047		
	184,425.450	Local	105.734377	195,001.10	105.300796	194,201.47	-799.63	0.01	
Original Face:	300,000.000	Base	105.734377	195,001.10	105.300796	194,201.47	-799.63	0.01	
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	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
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
Original Face:	206,606.120	Local		105.108571	217,160.74	104.975894	216,886.62	-274.12	0.02
	400,000.000	Base		105.108571	217,160.74	104.975894	216,886.62	-274.12	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
Original Face:	109,273.590	Local		105.560365	115,349.60	104.981172	114,716.70	-632.90	0.01
	200,000.000	Base		105.560365	115,349.60	104.981172	114,716.70	-632.90	0.01
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
Original Face:	56,449.000	Local		109.277560	61,686.09	109.137219	61,606.87	-79.22	0.00
	100,000.000	Base		109.277560	61,686.09	109.137219	61,606.87	-79.22	0.00
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049		
Original Face:	540,999.100	Local		104.469488	565,178.99	109.487902	592,328.56	27,149.57	0.04
	1,200,000.000	Base		104.469488	565,178.99	109.487902	592,328.56	27,149.57	0.04
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
Original Face:	83,060.880	Local		109.514708	90,963.88	108.589163	90,195.11	-768.77	0.01
	100,000.000	Base		109.514708	90,963.88	108.589163	90,195.11	-768.77	0.01
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
Original Face:	875,795.110	Local		108.112279	946,842.05	109.471557	958,746.54	11,904.49	0.07
	1,200,000.000	Base		108.112279	946,842.05	109.471557	958,746.54	11,904.49	0.07
3132DMPF6	FED HM LN PC POOL SD0422 FR 07/45 FIXED 4.5					4.500000	01 Jul 2045		
Original Face:	97,532.310	Local		112.390622	109,617.17	112.442588	109,667.85	50.68	0.01
	100,000.000	Base		112.390622	109,617.17	112.442588	109,667.85	50.68	0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	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
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		

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Original Face:		43,075.160 Local	104.527784	45,025.51	108.697798	46,821.75	1,796.24	0.00
		100,000.000 Base	104.527784	45,025.51	108.697798	46,821.75	1,796.24	0.00
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
Original Face:		61,029.090 Local	104.532101	63,794.99	108.727127	66,355.18	2,560.19	0.00
		100,000.000 Base	104.532101	63,794.99	108.727127	66,355.18	2,560.19	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
Original Face:		36,371.960 Local	108.417143	39,433.44	109.625841	39,873.07	439.63	0.00
		100,000.000 Base	108.417143	39,433.44	109.625841	39,873.07	439.63	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.500000	01 Nov 2042		
Original Face:		146,474.060 Local	104.508225	153,077.44	108.725356	159,254.44	6,177.00	0.01
		300,000.000 Base	104.508225	153,077.44	108.725356	159,254.44	6,177.00	0.01
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
Original Face:		53,989.860 Local	104.523368	56,432.02	108.662062	58,666.50	2,234.48	0.00
		100,000.000 Base	104.523368	56,432.02	108.662062	58,666.50	2,234.48	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
Original Face:		46,841.710 Local	104.532243	48,964.69	108.726075	50,929.15	1,964.46	0.00
		100,000.000 Base	104.532243	48,964.69	108.726075	50,929.15	1,964.46	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043		
Original Face:		45,627.320 Local	102.050000	46,562.68	109.731441	50,067.52	3,504.84	0.00
		100,000.000 Base	102.050000	46,562.68	109.731441	50,067.52	3,504.84	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.500000	01 Mar 2043		
Original Face:		658,941.790 Local	103.482464	681,889.20	108.701046	716,276.62	34,387.42	0.05
		1,600,000.000 Base	103.482464	681,889.20	108.701046	716,276.62	34,387.42	0.05
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044		
Original Face:		100,843.240 Local	106.097583	106,992.24	111.665307	112,606.91	5,614.67	0.01
		200,000.000 Base	106.097583	106,992.24	111.665307	112,606.91	5,614.67	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
Original Face:		468,437.440 Local	106.083491	496,934.79	111.650707	523,013.71	26,078.92	0.04
		1,000,000.000 Base	106.083491	496,934.79	111.650707	523,013.71	26,078.92	0.04
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044		

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Original Face:	407,769.460	Local	106.093100	432,615.26	111.694616	455,456.53	22,841.27	0.03	
	800,000.000	Base	106.093100	432,615.26	111.694616	455,456.53	22,841.27	0.03	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
Original Face:	95,304.990	Local	102.508515	97,695.73	109.700717	104,550.26	6,854.53	0.01	
	200,000.000	Base	102.508515	97,695.73	109.700717	104,550.26	6,854.53	0.01	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	54,299.120	Local	106.083579	57,602.45	111.676359	60,639.28	3,036.83	0.00	
	100,000.000	Base	106.083579	57,602.45	111.676359	60,639.28	3,036.83	0.00	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
Original Face:	197,315.490	Local	105.344634	207,861.28	110.365532	217,768.29	9,907.01	0.02	
	500,000.000	Base	105.344634	207,861.28	110.365532	217,768.29	9,907.01	0.01	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	39,048.010	Local	102.749538	40,121.65	113.275066	44,231.66	4,110.01	0.00	
	100,000.000	Base	102.749538	40,121.65	113.275066	44,231.66	4,110.01	0.00	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	40,260.640	Local	102.749559	41,367.63	113.276394	45,605.80	4,238.17	0.00	
	100,000.000	Base	102.749559	41,367.63	113.276394	45,605.80	4,238.17	0.00	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	84,138.610	Local	103.073322	86,724.46	114.436439	96,285.23	9,560.77	0.01	
	200,000.000	Base	103.073322	86,724.46	114.436439	96,285.23	9,560.77	0.01	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	76,362.720	Local	102.860152	78,546.81	113.275811	86,500.49	7,953.68	0.01	
	200,000.000	Base	102.860152	78,546.81	113.275811	86,500.49	7,953.68	0.01	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
Original Face:	33,920.090	Local	108.635974	36,849.42	112.661876	38,215.01	1,365.59	0.00	
	100,000.000	Base	108.635974	36,849.42	112.661876	38,215.01	1,365.59	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	216,351.430	Local	103.772478	224,513.24	110.094741	238,191.55	13,678.31	0.02	
	482,939.000	Base	103.772478	224,513.24	110.094741	238,191.55	13,678.31	0.02	
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		

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Original Face:		221,122.790 Local	103.791260	229,506.13	106.575549	235,662.83	6,156.70	0.02
		932,126.000 Base	103.791260	229,506.13	106.575549	235,662.83	6,156.70	0.02
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.000000	01 Apr 2046		
Original Face:		114,668.700 Local	103.795726	119,021.21	108.084378	123,938.95	4,917.74	0.01
		323,530.000 Base	103.795726	119,021.21	108.084378	123,938.95	4,917.74	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
Original Face:		110,976.740 Local	100.692451	111,745.20	109.032795	121,001.04	9,255.84	0.01
		200,000.000 Base	100.692451	111,745.20	109.032795	121,001.04	9,255.84	0.01
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5				4.500000	01 May 2047		
Original Face:		61,886.620 Local	106.181142	65,711.92	109.275938	67,627.18	1,915.26	0.00
		108,935.000 Base	106.181142	65,711.92	109.275938	67,627.18	1,915.26	0.00
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4				4.000000	01 Jun 2047		
Original Face:		4,316,755.310 Local	107.128182	4,624,461.50	107.302449	4,631,984.16	7,522.66	0.33
		9,900,000.000 Base	107.128182	4,624,461.50	107.302449	4,631,984.16	7,522.66	0.32
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
Original Face:		57,316.470 Local	100.561008	57,638.02	107.300963	61,501.12	3,863.10	0.00
		100,000.000 Base	100.561008	57,638.02	107.300963	61,501.12	3,863.10	0.00
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.500000	01 Aug 2047		
Original Face:		222,981.470 Local	106.186801	236,776.89	108.732376	242,453.05	5,676.16	0.02
		902,639.000 Base	106.186801	236,776.89	108.732376	242,453.05	5,676.16	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
Original Face:		942,720.290 Local	97.500695	919,158.83	107.822611	1,016,465.63	97,306.80	0.07
		1,500,000.000 Base	97.500695	919,158.83	107.822611	1,016,465.63	97,306.80	0.07
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4				4.000000	01 Jun 2048		
Original Face:		899,423.430 Local	109.421875	984,165.98	109.455544	984,468.81	302.83	0.07
		1,400,000.000 Base	109.421875	984,165.98	109.455544	984,468.81	302.83	0.07
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5				4.500000	01 Apr 2049		
Original Face:		241,001.920 Local	108.941381	262,550.82	110.283262	265,784.78	3,233.96	0.02
		400,000.000 Base	108.941381	262,550.82	110.283262	265,784.78	3,233.96	0.02
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		

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		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
		51,678.100 Local	104.238314	53,868.38	109.869753	56,778.60	2,910.22	0.00
Original Face:		100,000.000 Base	104.238314	53,868.38	109.869753	56,778.60	2,910.22	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3				3.000000	01 Sep 2048		
		77,049.460 Local	101.336349	78,079.11	107.852086	83,099.45	5,020.34	0.01
Original Face:		100,000.000 Base	101.336349	78,079.11	107.852086	83,099.45	5,020.34	0.01
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		1,480,050.750 Local	97.181730	1,438,338.93	107.942198	1,597,599.31	159,260.38	0.12
Original Face:		2,200,000.000 Base	97.181730	1,438,338.93	107.942198	1,597,599.31	159,260.38	0.11
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		346,191.300 Local	108.875402	376,917.17	110.154191	381,344.23	4,427.06	0.03
Original Face:		600,000.000 Base	108.875402	376,917.17	110.154191	381,344.23	4,427.06	0.03
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		693,232.430 Local	95.794960	664,081.73	107.655505	746,302.87	82,221.14	0.05
Original Face:		800,000.000 Base	95.794960	664,081.73	107.655505	746,302.87	82,221.14	0.05
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		
		759,769.980 Local	103.350093	785,222.98	107.944171	820,127.41	34,904.43	0.06
Original Face:		83,014,648.000 Base	103.350093	785,222.98	107.944171	820,127.41	34,904.43	0.06
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		91,580.240 Local	105.873123	96,958.86	108.328688	99,207.67	2,248.81	0.01
Original Face:		100,000.000 Base	105.873123	96,958.86	108.328688	99,207.67	2,248.81	0.01
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		95,364.240 Local	104.507046	99,662.35	105.743544	100,841.53	1,179.18	0.01
Original Face:		100,000.000 Base	104.507046	99,662.35	105.743544	100,841.53	1,179.18	0.01
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		96,048.120 Local	104.414933	100,288.58	105.082088	100,929.37	640.79	0.01
Original Face:		100,000.000 Base	104.414933	100,288.58	105.082088	100,929.37	640.79	0.01
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5				3.500000	01 Apr 2050		

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Original Face:	289,407.910	Local	107.924994	312,343.47	108.056526	312,724.13	380.66	0.02	
	300,000.000	Base	107.924994	312,343.47	108.056526	312,724.13	380.66	0.02	
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
Original Face:	99,830.070	Local	106.084259	105,903.99	105.406669	105,227.55	-676.44	0.01	
	100,000.000	Base	106.084259	105,903.99	105.406669	105,227.55	-676.44	0.01	
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
Original Face:	99,860.410	Local	106.708324	106,559.37	105.465773	105,318.55	-1,240.82	0.01	
	100,000.000	Base	106.708324	106,559.37	105.465773	105,318.55	-1,240.82	0.01	
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
Original Face:	162,039.150	Local	101.172414	163,938.92	105.889170	171,581.91	7,642.99	0.01	
	200,000.000	Base	101.172414	163,938.92	105.889170	171,581.91	7,642.99	0.01	
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	440,167.780	Local	101.871766	448,406.69	107.040552	471,158.02	22,751.33	0.03	
	500,000.000	Base	101.871766	448,406.69	107.040552	471,158.02	22,751.33	0.03	
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	357,984.450	Local	101.932137	364,901.20	106.637321	381,745.03	16,843.83	0.03	
	400,000.000	Base	101.932137	364,901.20	106.637321	381,745.03	16,843.83	0.03	
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
Original Face:	484,719.350	Local	108.221438	524,570.25	108.328872	525,091.00	520.75	0.04	
	500,000.000	Base	108.221438	524,570.25	108.328872	525,091.00	520.75	0.04	
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	92,093.860	Local	105.198392	96,881.26	106.368439	97,958.80	1,077.54	0.01	
	100,000.000	Base	105.198392	96,881.26	106.368439	97,958.80	1,077.54	0.01	
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
Original Face:	166,425.410	Local	105.239578	175,145.40	107.616642	179,101.44	3,956.04	0.01	
	200,000.000	Base	105.239578	175,145.40	107.616642	179,101.44	3,956.04	0.01	
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
Original Face:	1,615,306.800	Local	105.198642	1,699,280.81	106.701651	1,723,559.02	24,278.21	0.12	
	1,700,000.000	Base	105.198642	1,699,280.81	106.701651	1,723,559.02	24,278.21	0.12	
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		

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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:		86,177.540 Local 100,000.000 Base	105.996075 105.996075	91,344.81 91,344.81	107.066386 107.066386	92,267.18 92,267.18	922.37 922.37	0.01 0.01
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
Original Face:		283,128.340 Local 300,000.000 Base	104.945612 104.945612	297,130.77 297,130.77	105.837754 105.837754	299,656.68 299,656.68	2,525.91 2,525.91	0.02 0.02
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5				4.500000	01 Apr 2050		
Original Face:		363,685.660 Local 400,000.000 Base	107.562556 107.562556	391,189.59 391,189.59	108.535376 108.535376	394,727.60 394,727.60	3,538.01 3,538.01	0.03 0.03
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
Original Face:		5,778,870.710 Local 5,800,000.000 Base	107.269940 107.269940	6,198,991.13 6,198,991.13	106.162487 106.162487	6,134,992.87 6,134,992.87	-63,998.26 -63,998.26	0.44 0.42
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050		
Original Face:		1,291,849.260 Local 1,300,000.000 Base	107.191872 107.191872	1,384,757.41 1,384,757.41	106.162386 106.162386	1,371,458.00 1,371,458.00	-13,299.41 -13,299.41	0.10 0.09
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019		
		0.000 Local Base	0.000000 0.000000	22,536.00 22,536.00	0.000000 0.000000	0.00 0.00	-22,536.00 -22,536.00	0.00 0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
		760,000.000 Local Base	127.579747 127.579747	969,606.08 969,606.08	153.645872 153.645872	1,167,708.63 1,167,708.63	198,102.55 198,102.55	0.08 0.08
3136A03E5	FANNIE MAE FNR 2011 87 SG				6.401870	25 Apr 2040		
Original Face:		196,645.100 Local 1,000,000.000 Base	13.567783 13.567783	26,680.38 26,680.38	11.236740 11.236740	22,096.50 22,096.50	-4,583.88 -4,583.88	0.00 0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				6.401870	25 Oct 2041		
Original Face:		148,139.660 Local 1,000,000.000 Base	0.570610 0.570610	845.30 845.30	20.776490 20.776490	30,778.22 30,778.22	29,932.92 29,932.92	0.00 0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039		
Original Face:		10,286.240 Local 200,000.000 Base	111.568561 111.568561	11,476.21 11,476.21	109.736420 109.736420	11,287.75 11,287.75	-188.46 -188.46	0.00 0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042		

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Original Face:	38,976.470	Local	114.033723	44,446.32	123.749380	48,233.14	3,786.82	0.00	
	400,000.000	Base	114.033723	44,446.32	123.749380	48,233.14	3,786.82	0.00	
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
Original Face:	62,292.120	Local	110.640078	68,920.05	117.802540	73,381.70	4,461.65	0.01	
	600,000.000	Base	110.640078	68,920.05	117.802540	73,381.70	4,461.65	0.01	
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.501870	25 Mar 2042		
Original Face:	57,662.420	Local	0.000017	0.01	18.958730	10,932.06	10,932.05	0.00	
	300,000.000	Base	0.000017	0.01	18.958730	10,932.06	10,932.05	0.00	
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.451870	25 Jul 2042		
Original Face:	14,654.650	Local	27.305940	4,001.59	22.366580	3,277.74	-723.85	0.00	
	100,000.000	Base	27.305940	4,001.59	22.366580	3,277.74	-723.85	0.00	
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.501870	25 Feb 2041		
Original Face:	11,739.940	Local	130.942833	15,372.61	7.581180	890.03	-14,482.58	0.00	
	100,000.000	Base	130.942833	15,372.61	7.581180	890.03	-14,482.58	0.00	
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
Original Face:	185,931.370	Local	28.016778	52,091.98	2.934410	5,455.99	-46,635.99	0.00	
	1,100,000.000	Base	28.016778	52,091.98	2.934410	5,455.99	-46,635.99	0.00	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.510000	25 Sep 2022		
Original Face:	4,196,502.410	Local	2.004843	84,133.27	0.895180	37,566.25	-46,567.02	0.00	
	10,375,000.000	Base	2.004843	84,133.27	0.895180	37,566.25	-46,567.02	0.00	
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
Original Face:	106,717.220	Local	115.385699	123,136.41	121.798810	129,980.30	6,843.89	0.01	
	700,000.000	Base	115.385699	123,136.41	121.798810	129,980.30	6,843.89	0.01	
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
Original Face:	256,460.500	Local	111.282833	285,396.51	115.730010	296,801.76	11,405.25	0.02	
	1,200,000.000	Base	111.282833	285,396.51	115.730010	296,801.76	11,405.25	0.02	
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.874370	25 Aug 2044		
Original Face:	162,775.790	Local	14.467176	23,549.06	6.548060	10,658.66	-12,890.40	0.00	
	800,000.000	Base	14.467176	23,549.06	6.548060	10,658.66	-12,890.40	0.00	
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.578000	25 Dec 2024		

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Original Face:	6,641,940.960	Local	3.049877	202,571.03	1.664540	110,557.76	-92,013.27	0.01
	9,885,000.000	Base	3.049877	202,571.03	1.664540	110,557.76	-92,013.27	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO				2.572390	25 Aug 2055		
	25,582.000	Local	5.803495	1,484.65	4.733870	1,211.02	-273.63	0.00
Original Face:	100,000.000	Base	5.803495	1,484.65	4.733870	1,211.02	-273.63	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS				6.001870	25 Aug 2045		
	204,205.430	Local	18.160795	37,085.33	25.398620	51,865.36	14,780.03	0.00
Original Face:	400,000.000	Base	18.160795	37,085.33	25.398620	51,865.36	14,780.03	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A				2.898000	25 Jun 2027		
	99,690.460	Local	101.749355	101,434.40	110.571700	110,229.44	8,795.04	0.01
Original Face:	100,000.000	Base	101.749355	101,434.40	110.571700	110,229.44	8,795.04	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2				3.061000	25 May 2027		
	100,000.000	Local	109.091310	109,091.31	112.906060	112,906.06	3,814.75	0.01
Original Face:	100,000.000	Base	109.091310	109,091.31	112.906060	112,906.06	3,814.75	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2				3.228000	25 Apr 2028		
	99,977.210	Local	105.328304	105,304.30	112.111840	112,086.29	6,781.99	0.01
Original Face:	100,000.000	Base	105.328304	105,304.30	112.111840	112,086.29	6,781.99	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2				3.610000	25 Feb 2031		
	200,000.000	Local	103.143890	206,287.78	119.551850	239,103.70	32,815.92	0.02
Original Face:	200,000.000	Base	103.143890	206,287.78	119.551850	239,103.70	32,815.92	0.02
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.673000	25 Sep 2028		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2				3.273000	25 Feb 2029		
	370,000.000	Local	101.280738	374,738.73	114.685480	424,336.28	49,597.55	0.03
Original Face:	370,000.000	Base	101.280738	374,738.73	114.685480	424,336.28	49,597.55	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2				3.450000	01 Jan 2029		
	420,000.000	Local	102.270957	429,538.02	115.862430	486,622.21	57,084.19	0.04
Original Face:	420,000.000	Base	102.270957	429,538.02	115.862430	486,622.21	57,084.19	0.03
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3				2.720000	25 Oct 2031		

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Original Face:	199,959.520	Local	100.600597	201,160.47	107.750890	215,458.16	14,297.69	0.02	
	200,000.000	Base	100.600597	201,160.47	107.750890	215,458.16	14,297.69	0.01	
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
Original Face:	100,000.000	Local	100.326230	100,326.23	113.469000	113,469.00	13,142.77	0.01	
	100,000.000	Base	100.326230	100,326.23	113.469000	113,469.00	13,142.77	0.01	
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
Original Face:	97,188.760	Local	102.476675	99,595.81	106.026820	103,046.15	3,450.34	0.01	
	100,000.000	Base	102.476675	99,595.81	106.026820	103,046.15	3,450.34	0.01	
3136B9EF0	FANNIEMAE ACES FNA 2020 M10 X6					1.497100	25 Aug 2028		
Original Face:	1,000,000.000	Local	9.583250	95,832.50	9.398450	93,984.50	-1,848.00	0.01	
	1,000,000.000	Base	9.583250	95,832.50	9.398450	93,984.50	-1,848.00	0.01	
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
Original Face:	301,502.500	Local	99.445043	299,829.29	100.434840	302,813.55	2,984.26	0.02	
	300,000.000	Base	99.445043	299,829.29	100.434840	302,813.55	2,984.26	0.02	
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.563700	25 Sep 2034		
Original Face:	1,298,862.200	Local	10.965800	142,430.63	11.020610	143,142.54	711.91	0.01	
	1,300,000.000	Base	10.965800	142,430.63	11.020610	143,142.54	711.91	0.01	
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
Original Face:	398,008.500	Local	12.490773	49,714.34	13.529720	53,849.44	4,135.10	0.00	
	400,000.000	Base	12.490773	49,714.34	13.529720	53,849.44	4,135.10	0.00	
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
Original Face:	224,031.600	Local	8.848837	19,824.19	5.451342	12,212.73	-7,611.46	0.00	
	1,400,000.000	Base	8.848837	19,824.19	5.451342	12,212.73	-7,611.46	0.00	
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
Original Face:	156,288.200	Local	29.970516	46,840.38	8.846959	13,826.75	-33,013.63	0.00	
	800,000.000	Base	29.970516	46,840.38	8.846959	13,826.75	-33,013.63	0.00	
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
Original Face:	261,340.050	Local	31.750660	82,977.19	13.536094	35,375.23	-47,601.96	0.00	
	1,600,000.000	Base	31.750660	82,977.19	13.536094	35,375.23	-47,601.96	0.00	
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		

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Original Face:	59,878.940	Local	15.857829	9,495.50	15.032719	9,001.43	-494.07	0.00	
	600,000.000	Base	15.857829	9,495.50	15.032719	9,001.43	-494.07	0.00	
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
Original Face:	12,322.540	Local	104.787730	12,912.51	114.691298	14,132.88	1,220.37	0.00	
	700,000.000	Base	104.787730	12,912.51	114.691298	14,132.88	1,220.37	0.00	
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
Original Face:	36,462.600	Local	106.407826	38,799.06	114.201799	41,640.95	2,841.89	0.00	
	861,059.000	Base	106.407826	38,799.06	114.201799	41,640.95	2,841.89	0.00	
3137AGE55	FREDDIE MAC FHR 3947 SG					5.797620	15 Oct 2041		
Original Face:	255,970.730	Local	67.302965	172,275.89	17.765500	45,474.48	-126,801.41	0.00	
	1,300,000.000	Base	67.302965	172,275.89	17.765500	45,474.48	-126,801.41	0.00	
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.637786	25 Oct 2021		
Original Face:	94,518.200	Local	0.636512	601.62	1.161070	1,097.42	495.80	0.00	
	119,000.000	Base	0.636512	601.62	1.161070	1,097.42	495.80	0.00	
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.847620	15 Aug 2042		
Original Face:	168,697.330	Local	33.333402	56,232.56	18.003100	30,370.75	-25,861.81	0.00	
	500,000.000	Base	33.333402	56,232.56	18.003100	30,370.75	-25,861.81	0.00	
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
Original Face:	694,317.120	Local	2.910074	20,205.14	5.313530	36,892.75	16,687.61	0.00	
	3,000,000.000	Base	2.910074	20,205.14	5.313530	36,892.75	16,687.61	0.00	
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
Original Face:	243,981.430	Local	88.328030	215,503.99	100.211400	244,497.21	28,993.22	0.02	
	200,000.000	Base	88.328030	215,503.99	100.211400	244,497.21	28,993.22	0.02	
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
Original Face:	129,907.480	Local	14.166459	18,403.29	6.347640	8,246.06	-10,157.23	0.00	
	700,000.000	Base	14.166459	18,403.29	6.347640	8,246.06	-10,157.23	0.00	
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.797620	15 Feb 2044		
Original Face:	82,832.660	Local	19.831236	16,426.74	17.830200	14,769.23	-1,657.51	0.00	
	200,000.000	Base	19.831236	16,426.74	17.830200	14,769.23	-1,657.51	0.00	
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.847620	15 May 2044		

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Original Face:	168,825.120	Local		21.929699	37,022.84	20.502620	34,613.57	-2,409.27	0.00
	400,000.000	Base		21.929699	37,022.84	20.502620	34,613.57	-2,409.27	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.864845	15 Apr 2041		
Original Face:	319,621.230	Local		18.428341	58,900.89	6.358950	20,324.55	-38,576.34	0.00
	1,600,000.000	Base		18.428341	58,900.89	6.358950	20,324.55	-38,576.34	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
Original Face:	314,961.110	Local		96.403705	303,634.18	104.242190	328,322.36	24,688.18	0.02
	1,100,000.000	Base		96.403705	303,634.18	104.242190	328,322.36	24,688.18	0.02
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					1.015984	25 Jun 2029		
Original Face:	999,033.240	Local		6.493073	64,867.96	6.719410	67,129.14	2,261.18	0.00
	1,000,000.000	Base		6.493073	64,867.96	6.719410	67,129.14	2,261.18	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.437184	25 Jul 2026		
Original Face:	1,999,370.680	Local		7.146726	142,889.55	6.332020	126,600.55	-16,289.00	0.01
	2,000,000.000	Base		7.146726	142,889.55	6.332020	126,600.55	-16,289.00	0.01
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1					1.005546	25 Sep 2029		
Original Face:	1,088,346.220	Local		6.713745	73,068.79	6.886360	74,947.44	1,878.65	0.01
	1,090,000.000	Base		6.713745	73,068.79	6.886360	74,947.44	1,878.65	0.01
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1					1.809880	25 Mar 2030		
Original Face:	3,600,000.000	Local		13.837481	498,149.31	13.827950	497,806.20	-343.11	0.04
	3,600,000.000	Base		13.837481	498,149.31	13.827950	497,806.20	-343.11	0.03
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
Original Face:	299,454.400	Local		11.379609	34,076.74	12.593830	37,712.78	3,636.04	0.00
	300,000.000	Base		11.379609	34,076.74	12.593830	37,712.78	3,636.04	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
Original Face:	598,188.800	Local		12.490618	74,717.48	13.248660	79,252.00	4,534.52	0.01
	600,000.000	Base		12.490618	74,717.48	13.248660	79,252.00	4,534.52	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
Original Face:	199,618.140	Local		11.823545	23,601.94	13.710780	27,369.20	3,767.26	0.00
	200,000.000	Base		11.823545	23,601.94	13.710780	27,369.20	3,767.26	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.331030	25 Jul 2035		

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Original Face:	1,030,000.000	Local	14.492175	149,269.40	14.504640	149,397.79	128.39	0.01
	1,030,000.000	Base	14.492175	149,269.40	14.504640	149,397.79	128.39	0.01
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				3.800000	25 Mar 2025		
	163,665.430	Local	105.060476	171,947.68	100.486660	164,461.92	-7,485.76	0.01
Original Face:	760,000.000	Base	105.060476	171,947.68	100.486660	164,461.92	-7,485.76	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				4.048130	25 Dec 2027		
	429,895.810	Local	107.097413	460,407.29	100.757640	433,152.87	-27,254.42	0.03
Original Face:	720,000.000	Base	107.097413	460,407.29	100.757640	433,152.87	-27,254.42	0.03
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	25 Dec 2027		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				9.498130	25 Apr 2028		
	1,509,909.020	Local	99.997220	1,509,867.05	116.394840	1,757,456.19	247,589.14	0.13
Original Face:	1,530,000.000	Base	99.997220	1,509,867.05	116.394840	1,757,456.19	247,589.14	0.12
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3				5.725130	25 Jul 2028		
	891,939.760	Local	110.244123	983,311.17	105.987510	945,344.74	-37,966.43	0.07
Original Face:	1,110,000.000	Base	110.244123	983,311.17	105.987510	945,344.74	-37,966.43	0.06
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				4.598130	25 Mar 2030		
	850,000.000	Local	100.000000	850,000.00	97.245880	826,589.98	-23,410.02	0.06
Original Face:	850,000.000	Base	100.000000	850,000.00	97.245880	826,589.98	-23,410.02	0.06
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033		
	13,400.770	Local	104.813604	14,045.83	114.661340	15,365.50	1,319.67	0.00
Original Face:	700,000.000	Base	104.813604	14,045.83	114.661340	15,365.50	1,319.67	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041		
	135,705.790	Local	104.962419	142,440.08	112.342854	152,455.76	10,015.68	0.01
Original Face:	1,400,000.000	Base	104.962419	142,440.08	112.342854	152,455.76	10,015.68	0.01
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042		
	26,319.390	Local	108.186968	28,474.15	110.327964	29,037.65	563.50	0.00
Original Face:	100,000.000	Base	108.186968	28,474.15	110.327964	29,037.65	563.50	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4				4.000000	01 Apr 2042		

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Original Face:		128,858.650 Local	108.186792	139,408.04	106.871459	137,713.12	-1,694.92	0.01
		500,000.000 Base	108.186792	139,408.04	106.871459	137,713.12	-1,694.92	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR				6.000000	01 Sep 2039		
Original Face:		49,992.140 Local	110.161237	55,071.96	118.465043	59,223.21	4,151.25	0.00
		300,000.000 Base	110.161237	55,071.96	118.465043	59,223.21	4,151.25	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.000000	01 Apr 2043		
Original Face:		45,055.620 Local	102.862928	46,345.53	113.246206	51,023.78	4,678.25	0.00
		100,000.000 Base	102.862928	46,345.53	113.246206	51,023.78	4,678.25	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.500000	01 May 2040		
Original Face:		139,914.230 Local	107.952086	151,040.33	115.891443	162,148.62	11,108.29	0.01
		900,000.000 Base	107.952086	151,040.33	115.891443	162,148.62	11,108.29	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.500000	01 Jan 2044		
Original Face:		39,365.640 Local	107.080058	42,152.75	111.563660	43,917.75	1,765.00	0.00
		100,000.000 Base	107.080058	42,152.75	111.563660	43,917.75	1,765.00	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.000000	01 Aug 2038		
Original Face:		223,022.300 Local	108.464705	241,900.48	114.951251	256,366.92	14,466.44	0.02
		800,000.000 Base	108.464705	241,900.48	114.951251	256,366.92	14,466.44	0.02
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR				2.500000	01 Jun 2028		
Original Face:		449,755.050 Local	105.130599	472,830.18	105.111416	472,743.90	-86.28	0.03
		1,300,000.000 Base	105.130599	472,830.18	105.111416	472,743.90	-86.28	0.03
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR				3.000000	01 Oct 2046		
Original Face:		64,265.530 Local	101.515120	65,239.23	106.652953	68,541.09	3,301.86	0.00
		100,000.000 Base	101.515120	65,239.23	106.652953	68,541.09	3,301.86	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08				3.080000	01 Jan 2028		
Original Face:		270,000.000 Local	98.448293	265,810.39	111.819437	301,912.48	36,102.09	0.02
		270,000.000 Base	98.448293	265,810.39	111.819437	301,912.48	36,102.09	0.02
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.000000	01 Sep 2042		
Original Face:		34,916.200 Local	108.357066	37,834.17	110.524556	38,590.98	756.81	0.00
		100,000.000 Base	108.357066	37,834.17	110.524556	38,590.98	756.81	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.000000	01 Jun 2043		

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Original Face:	41,877.910	Local	102.993917	43,131.70	113.241458	47,423.16	4,291.46	0.00	
	100,000.000	Base	102.993917	43,131.70	113.241458	47,423.16	4,291.46	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	37,229.790	Local	102.863782	38,295.97	111.411543	41,478.28	3,182.31	0.00	
	100,000.000	Base	102.863782	38,295.97	111.411543	41,478.28	3,182.31	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	57,852.820	Local	106.749870	61,757.81	110.524997	63,941.83	2,184.02	0.00	
	200,000.000	Base	106.749870	61,757.81	110.524997	63,941.83	2,184.02	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
Original Face:	38,326.780	Local	108.713933	41,666.55	110.523622	42,360.15	693.60	0.00	
	100,000.000	Base	108.713933	41,666.55	110.523622	42,360.15	693.60	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	25,291.220	Local	108.252587	27,378.40	110.523967	27,952.86	574.46	0.00	
	100,000.000	Base	108.252587	27,378.40	110.523967	27,952.86	574.46	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	40,816.690	Local	102.523404	41,846.66	109.601729	44,735.80	2,889.14	0.00	
	100,000.000	Base	102.523404	41,846.66	109.601729	44,735.80	2,889.14	0.00	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
Original Face:	90,080.640	Local	106.619835	96,043.83	110.178506	99,249.50	3,205.67	0.01	
	551,126.000	Base	106.619835	96,043.83	110.178506	99,249.50	3,205.67	0.01	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	262,380.120	Local	109.693307	287,813.43	114.530710	300,505.81	12,692.38	0.02	
	600,000.000	Base	109.693307	287,813.43	114.530710	300,505.81	12,692.38	0.02	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	138,686.180	Local	109.921637	152,446.12	116.244422	161,214.95	8,768.83	0.01	
	300,000.000	Base	109.921637	152,446.12	116.244422	161,214.95	8,768.83	0.01	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
Original Face:	42,264.090	Local	109.915202	46,454.66	116.237360	49,126.66	2,672.00	0.00	
	100,000.000	Base	109.915202	46,454.66	116.237360	49,126.66	2,672.00	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		

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Original Face:		116,852.090 Local 300,000.000 Base	106.215978 106.215978	124,115.59 124,115.59	111.390155 111.390155	130,161.72 130,161.72	6,046.13 6,046.13	0.01 0.01
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.500000	01 Jan 2045		
Original Face:		287,923.620 Local 700,000.000 Base	109.686923 109.686923	315,814.56 315,814.56	114.532350 114.532350	329,765.69 329,765.69	13,951.13 13,951.13	0.02 0.02
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.000000	01 Jul 2045		
Original Face:		974,340.390 Local 1,900,000.000 Base	106.592587 106.592587	1,038,574.63 1,038,574.63	113.218972 113.218972	1,103,138.17 1,103,138.17	64,563.54 64,563.54	0.08 0.08
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045		
Original Face:		1,531,794.780 Local 3,800,000.000 Base	104.050563 104.050563	1,593,841.10 1,593,841.10	107.067334 107.067334	1,640,051.83 1,640,051.83	46,210.73 46,210.73	0.12 0.11
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045		
Original Face:		272,914.360 Local 500,000.000 Base	102.925222 102.925222	280,897.71 280,897.71	108.036069 108.036069	294,845.95 294,845.95	13,948.24 13,948.24	0.02 0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046		
Original Face:		1,045,583.710 Local 1,700,000.000 Base	98.408619 98.408619	1,028,944.49 1,028,944.49	107.216336 107.216336	1,121,036.54 1,121,036.54	92,092.05 92,092.05	0.08 0.08
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046		
Original Face:		227,215.220 Local 300,000.000 Base	95.659789 95.659789	217,353.60 217,353.60	107.676376 107.676376	244,657.11 244,657.11	27,303.51 27,303.51	0.02 0.02
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3				3.000000	01 Sep 2046		
Original Face:		60,352.970 Local 100,000.000 Base	101.514938 101.514938	61,267.28 61,267.28	106.618952 106.618952	64,347.70 64,347.70	3,080.42 3,080.42	0.00 0.00
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047		
Original Face:		510,610.790 Local 1,000,000.000 Base	107.574442 107.574442	549,286.71 549,286.71	108.573305 108.573305	554,387.01 554,387.01	5,100.30 5,100.30	0.04 0.04
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
Original Face:		37,219.170 Local 100,000.000 Base	102.773275 102.773275	38,251.36 38,251.36	113.247531 113.247531	42,149.79 42,149.79	3,898.43 3,898.43	0.00 0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.000000	01 Jun 2043		

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Original Face:	78,434.750	Local	102.993724	80,782.87	113.246332	88,824.48	8,041.61	0.01	
	200,000.000	Base	102.993724	80,782.87	113.246332	88,824.48	8,041.61	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	40,883.660	Local	102.866059	42,055.41	111.405862	45,546.79	3,491.38	0.00	
	100,000.000	Base	102.866059	42,055.41	111.405862	45,546.79	3,491.38	0.00	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	85,851.250	Local	102.996322	88,423.63	113.235051	97,213.71	8,790.08	0.01	
	200,000.000	Base	102.996322	88,423.63	113.235051	97,213.71	8,790.08	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	70,690.810	Local	102.806928	72,675.05	110.620216	78,198.33	5,523.28	0.01	
	200,000.000	Base	102.806928	72,675.05	110.620216	78,198.33	5,523.28	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
Original Face:	2,011,375.700	Local	106.037431	2,132,811.13	114.406980	2,301,154.19	168,343.06	0.17	
	4,898,873.000	Base	106.037431	2,132,811.13	114.406980	2,301,154.19	168,343.06	0.16	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	184,004.910	Local	106.586841	196,125.02	112.150426	206,362.29	10,237.27	0.01	
	715,719.000	Base	106.586841	196,125.02	112.150426	206,362.29	10,237.27	0.01	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	12,566.680	Local	106.586943	13,394.44	109.456387	13,755.03	360.59	0.00	
	180,844.000	Base	106.586943	13,394.44	109.456387	13,755.03	360.59	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
Original Face:	9,688.500	Local	106.919234	10,358.87	108.105844	10,473.83	114.96	0.00	
	498,051.000	Base	106.919234	10,358.87	108.105844	10,473.83	114.96	0.00	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
Original Face:	35,627.190	Local	106.633726	37,990.60	108.145458	38,529.19	538.59	0.00	
	602,226.000	Base	106.633726	37,990.60	108.145458	38,529.19	538.59	0.00	
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
Original Face:	212,442.200	Local	107.672920	228,742.72	106.650761	226,571.22	-2,171.50	0.02	
	600,000.000	Base	107.672920	228,742.72	106.650761	226,571.22	-2,171.50	0.02	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		

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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:		473,496.120 Local	103.748379	491,244.55	111.254416	526,785.34	35,540.79	0.04
		982,188.000 Base	103.748379	491,244.55	111.254416	526,785.34	35,540.79	0.04
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.500000	25 Apr 2035		
Original Face:		285,047.740 Local	108.853882	310,285.53	117.909850	336,099.36	25,813.83	0.02
		2,000,000.000 Base	108.853882	310,285.53	117.909850	336,099.36	25,813.83	0.02
31396LT75	FANNIE MAE FNR 2006 115 EI				6.491870	25 Dec 2036		
Original Face:		321,837.440 Local	15.949735	51,332.22	25.044760	80,603.41	29,271.19	0.01
		4,600,000.000 Base	15.949735	51,332.22	25.044760	80,603.41	29,271.19	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.000000	15 May 2036		
Original Face:		72,568.730 Local	109.862278	79,725.66	119.497050	86,717.49	6,991.83	0.01
		300,000.000 Base	109.862278	79,725.66	119.497050	86,717.49	6,991.83	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI				6.277620	15 Feb 2037		
Original Face:		155,366.690 Local	10.784165	16,755.00	24.186590	37,577.90	20,822.90	0.00
		2,100,000.000 Base	10.784165	16,755.00	24.186590	37,577.90	20,822.90	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK				6.381870	25 Jan 2041		
Original Face:		142,110.080 Local	24.950771	35,457.56	25.988750	36,932.63	1,475.07	0.00
		1,500,000.000 Base	24.950771	35,457.56	25.988750	36,932.63	1,475.07	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.500000	25 Jul 2041		
Original Face:		87,257.780 Local	105.904436	92,409.86	113.021130	98,619.73	6,209.87	0.01
		100,000.000 Base	105.904436	92,409.86	113.021130	98,619.73	6,209.87	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB				6.077620	15 Jan 2040		
Original Face:		6,822.310 Local	46.725083	3,187.73	24.114220	1,645.15	-1,542.58	0.00
		100,000.000 Base	46.725083	3,187.73	24.114220	1,645.15	-1,542.58	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR				6.000000	01 Feb 2034		
Original Face:		1,531.130 Local	108.916291	1,667.65	118.131413	1,808.75	141.10	0.00
		100,000.000 Base	108.916291	1,667.65	118.131413	1,808.75	141.10	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
Original Face:		145,696.730 Local	95.691839	139,419.88	107.627660	156,809.98	17,390.10	0.01
		200,000.000 Base	95.691839	139,419.88	107.627660	156,809.98	17,390.10	0.01
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3				3.000000	01 Aug 2046		

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Original Face:		64,091.560 Local 100,000.000 Base	101.514677 101.514677	65,062.34 65,062.34	106.611381 106.611381	68,328.90 68,328.90	3,266.56 3,266.56	0.00 0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3				3.000000	01 Sep 2046		
Original Face:		61,400.970 Local 100,000.000 Base	101.514862 101.514862	62,331.11 62,331.11	105.980130 105.980130	65,072.83 65,072.83	2,741.72 2,741.72	0.00 0.00
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056		
Original Face:		753,321.550 Local 1,200,000.000 Base	102.033894 102.033894	768,643.31 768,643.31	112.910863 112.910863	850,581.86 850,581.86	81,938.55 81,938.55	0.06 0.06
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5				5.500000	01 Sep 2056		
Original Face:		457,090.780 Local 800,000.000 Base	112.141658 112.141658	512,589.18 512,589.18	117.855009 117.855009	538,704.38 538,704.38	26,115.20 26,115.20	0.04 0.04
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.500000	01 Mar 2057		
Original Face:		1,387,977.420 Local 2,100,000.000 Base	103.409716 103.409716	1,435,303.51 1,435,303.51	110.431334 110.431334	1,532,761.98 1,532,761.98	97,458.47 97,458.47	0.11 0.10
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5				4.500000	01 Apr 2056		
Original Face:		122,283.310 Local 200,000.000 Base	107.986568 107.986568	132,049.55 132,049.55	114.192379 114.192379	139,638.22 139,638.22	7,588.67 7,588.67	0.01 0.01
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057		
Original Face:		866,130.510 Local 1,300,000.000 Base	101.907762 101.907762	882,654.22 882,654.22	112.383136 112.383136	973,384.63 973,384.63	90,730.41 90,730.41	0.07 0.07
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046		
Original Face:		533,861.360 Local 1,100,000.000 Base	108.448963 108.448963	578,967.11 578,967.11	113.931619 113.931619	608,236.89 608,236.89	29,269.78 29,269.78	0.04 0.04
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4				4.000000	01 Jan 2057		
Original Face:		474,076.010 Local 700,000.000 Base	102.036992 102.036992	483,732.90 483,732.90	112.911138 112.911138	535,284.62 535,284.62	51,551.72 51,551.72	0.04 0.04
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057		
Original Face:		530,930.800 Local 800,000.000 Base	104.605483 104.605483	555,382.73 555,382.73	114.129414 114.129414	605,948.21 605,948.21	50,565.48 50,565.48	0.04 0.04
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5				3.500000	01 Sep 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	473,094.880	Local	106.808603	505,306.03	106.048013	501,707.72	-3,598.31	0.04	
	700,000.000	Base	106.808603	505,306.03	106.048013	501,707.72	-3,598.31	0.03	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
Original Face:	60,464.820	Local	98.045905	59,283.28	105.124577	63,563.39	4,280.11	0.00	
	100,000.000	Base	98.045905	59,283.28	105.124577	63,563.39	4,280.11	0.00	
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
Original Face:	2,577,936.090	Local	108.844450	2,805,940.36	108.762612	2,803,830.63	-2,109.73	0.20	
	5,800,000.000	Base	108.844450	2,805,940.36	108.762612	2,803,830.63	-2,109.73	0.19	
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
Original Face:	59,296.570	Local	107.643191	63,828.72	106.843109	63,354.30	-474.42	0.00	
	100,000.000	Base	107.643191	63,828.72	106.843109	63,354.30	-474.42	0.00	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
Original Face:	333,307.750	Local	109.554185	365,152.59	110.534662	368,420.59	3,268.00	0.03	
	500,000.000	Base	109.554185	365,152.59	110.534662	368,420.59	3,268.00	0.03	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00	
		Base	0.000000	-3.15	0.000000	0.00	3.15	0.00	
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local	0.000000	0.18	0.000000	0.00	-0.18	0.00	
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00	
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
Original Face:	474,336.420	Local	109.812363	520,880.03	109.940966	521,490.04	610.01	0.04	
	700,000.000	Base	109.812363	520,880.03	109.940966	521,490.04	610.01	0.04	
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 2031		

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	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
Original Face:	117,986.540	Local		100.631530	118,731.66	114.980308	135,661.29	16,929.63	0.01
	120,000.000	Base		100.631530	118,731.66	114.980308	135,661.29	16,929.63	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029		
Original Face:	500,000.000	Local		101.933354	509,666.77	112.840735	564,203.68	54,536.91	0.04
	500,000.000	Base		101.933354	509,666.77	112.840735	564,203.68	54,536.91	0.04
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 2031		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85					2.850000	01 Aug 2031		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93					2.930000	01 Aug 2031		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77					2.770000	01 Aug 2031		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVN4	FNMA POOL BL3994 FN 09/31 FIXED 2.67					2.670000	01 Sep 2031		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	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
3140HWA36	FNMA POOL BL4525 FN 10/31 FIXED 2.24					2.240000	01 Oct 2031		
	100,000.000	Local	105.620800		105,620.80	108.550224	108,550.22	2,929.42	0.01
Original Face:	100,000.000	Base	105.620800		105,620.80	108.550224	108,550.22	2,929.42	0.01
3140HX7H7	FNMA POOL BL6295 FN 04/32 FIXED 1.95					1.950000	01 Apr 2032		
	100,000.000	Local	103.666350		103,666.35	105.674542	105,674.54	2,008.19	0.01
Original Face:	100,000.000	Base	103.666350		103,666.35	105.674542	105,674.54	2,008.19	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26					2.260000	01 Feb 2030		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HXL4	FNMA POOL BL5742 FN 02/32 FIXED 2.32					2.320000	01 Feb 2032		
	100,000.000	Local	106.473960		106,473.96	108.403624	108,403.62	1,929.66	0.01
Original Face:	100,000.000	Base	106.473960		106,473.96	108.403624	108,403.62	1,929.66	0.01
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3					2.300000	01 Feb 2030		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
	297,575.100	Local	103.418485		307,747.66	108.630705	323,257.93	15,510.27	0.02
Original Face:	300,000.000	Base	103.418485		307,747.66	108.630705	323,257.93	15,510.27	0.02
3140HXVW7	FNMA POOL BL6028 FN 04/30 FIXED 2.14					2.140000	01 Apr 2030		
	100,000.000	Local	101.974290		101,974.29	107.880775	107,880.78	5,906.49	0.01
Original Face:	100,000.000	Base	101.974290		101,974.29	107.880775	107,880.78	5,906.49	0.01
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 2030		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 2032		
	100,000.000	Local	102.049840		102,049.84	105.656606	105,656.61	3,606.77	0.01
Original Face:	100,000.000	Base	102.049840		102,049.84	105.656606	105,656.61	3,606.77	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		

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Original Face:	827,595.000	Local	97.196931	804,396.94	107.917526	893,120.05	88,723.11	0.06	
	1,200,000.000	Base	97.196931	804,396.94	107.917526	893,120.05	88,723.11	0.06	
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
Original Face:	164,890.580	Local	120.624999	198,899.26	121.167045	199,793.04	893.78	0.01	
	300,000.000	Base	120.624999	198,899.26	121.167045	199,793.04	893.78	0.01	
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
Original Face:	92,496.420	Local	105.239760	97,343.01	110.393019	102,109.59	4,766.58	0.01	
	200,000.000	Base	105.239760	97,343.01	110.393019	102,109.59	4,766.58	0.01	
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		
Original Face:	75,507.800	Local	101.995582	77,014.62	108.397527	81,848.59	4,833.97	0.01	
	100,000.000	Base	101.995582	77,014.62	108.397527	81,848.59	4,833.97	0.01	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
Original Face:	142,605.050	Local	101.986346	145,437.68	108.398016	154,581.04	9,143.36	0.01	
	200,000.000	Base	101.986346	145,437.68	108.398016	154,581.04	9,143.36	0.01	
3140J9J36	FNMA POOL BM4781 FN 10/48 FIXED VAR					4.500000	01 Oct 2048		
Original Face:	63,958.330	Local	110.810163	70,872.33	110.264705	70,523.46	-348.87	0.01	
	100,000.000	Base	110.810163	70,872.33	110.264705	70,523.46	-348.87	0.00	
3140J9L25	FNMA POOL BM4844 FN 09/48 FIXED VAR					4.500000	01 Sep 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	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
Original Face:	220,629.460	Local	102.003110	225,048.91	107.525085	237,232.01	12,183.10	0.02	
	300,000.000	Base	102.003110	225,048.91	107.525085	237,232.01	12,183.10	0.02	
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
Original Face:	3,344,574.120	Local	100.991228	3,377,726.48	106.062400	3,547,335.58	169,609.10	0.26	
	5,200,000.000	Base	100.991228	3,377,726.48	106.062400	3,547,335.58	169,609.10	0.24	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
Original Face:	541,797.350	Local	100.562240	544,843.55	105.908114	573,807.36	28,963.81	0.04	
	900,000.000	Base	100.562240	544,843.55	105.908114	573,807.36	28,963.81	0.04	
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		

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Original Face:	1,226,154.510	Local	100.247631	1,229,190.85	105.837413	1,297,730.21	68,539.36	0.09
	1,900,000.000	Base	100.247631	1,229,190.85	105.837413	1,297,730.21	68,539.36	0.09
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5				5.000000	01 Dec 2048		
Original Face:	368,025.690	Local	106.877824	393,337.85	109.487842	402,943.39	9,605.54	0.03
	766,000.000	Base	106.877824	393,337.85	109.487842	402,943.39	9,605.54	0.03
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048		
Original Face:	348,924.090	Local	109.494495	382,052.67	110.849267	386,779.80	4,727.13	0.03
	500,000.000	Base	109.494495	382,052.67	110.849267	386,779.80	4,727.13	0.03
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 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
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3				3.000000	01 Jul 2049		
Original Face:	755,937.050	Local	101.412903	766,617.71	106.320394	803,715.25	37,097.54	0.06
	900,000.000	Base	101.412903	766,617.71	106.320394	803,715.25	37,097.54	0.05
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
Original Face:	943,389.530	Local	102.043258	962,665.41	107.423344	1,013,420.58	50,755.17	0.07
	1,000,000.000	Base	102.043258	962,665.41	107.423344	1,013,420.58	50,755.17	0.07
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4				4.000000	01 Jun 2049		
Original Face:	72,282.060	Local	103.507495	74,817.35	106.839352	77,225.68	2,408.33	0.01
	100,000.000	Base	103.507495	74,817.35	106.839352	77,225.68	2,408.33	0.01
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049		
Original Face:	268,611.830	Local	104.147799	279,753.31	108.283466	290,862.20	11,108.89	0.02
	300,000.000	Base	104.147799	279,753.31	108.283466	290,862.20	11,108.89	0.02
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
Original Face:	85,413.540	Local	101.453692	86,655.19	106.379602	90,862.58	4,207.39	0.01
	100,000.000	Base	101.453692	86,655.19	106.379602	90,862.58	4,207.39	0.01
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
Original Face:	38,218.840	Local	103.281418	39,472.96	105.985206	40,506.32	1,033.36	0.00
	41,000.000	Base	103.281418	39,472.96	105.985206	40,506.32	1,033.36	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3				3.000000	01 Aug 2050		

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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:	199,372.890	Local	106.579149	212,489.93	106.103700	211,542.01	-947.92	0.02	
	200,000.000	Base	106.579149	212,489.93	106.103700	211,542.01	-947.92	0.01	
3140KHPF2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
Original Face:	199,278.040	Local	107.269873	213,765.30	106.162288	211,558.13	-2,207.17	0.02	
	200,000.000	Base	107.269873	213,765.30	106.162288	211,558.13	-2,207.17	0.01	
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
Original Face:	191,151.680	Local	107.082705	204,690.39	106.162141	202,930.72	-1,759.67	0.01	
	200,000.000	Base	107.082705	204,690.39	106.162141	202,930.72	-1,759.67	0.01	
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
Original Face:	176,448.820	Local	101.770547	179,572.93	105.910859	186,878.46	7,305.53	0.01	
	300,000.000	Base	101.770547	179,572.93	105.910859	186,878.46	7,305.53	0.01	
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5					4.500000	01 Aug 2047		
Original Face:	109,001.140	Local	108.102356	117,832.80	108.234003	117,976.30	143.50	0.01	
	270,000.000	Base	108.102356	117,832.80	108.234003	117,976.30	143.50	0.01	
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
Original Face:	149,556.500	Local	108.228583	161,862.88	108.296616	161,964.63	101.75	0.01	
	300,000.000	Base	108.228583	161,862.88	108.296616	161,964.63	101.75	0.01	
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5					3.500000	01 Jan 2048		
Original Face:	407,299.920	Local	106.624899	434,283.13	106.047246	431,930.35	-2,352.78	0.03	
	700,000.000	Base	106.624899	434,283.13	106.047246	431,930.35	-2,352.78	0.03	
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
Original Face:	734,801.340	Local	107.889251	792,771.66	108.239864	795,347.97	2,576.31	0.06	
	1,400,000.000	Base	107.889251	792,771.66	108.239864	795,347.97	2,576.31	0.05	
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	742,729.800	Local	104.332472	774,908.36	109.545199	813,624.84	38,716.48	0.06	
	1,500,000.000	Base	104.332472	774,908.36	109.545199	813,624.84	38,716.48	0.06	
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
Original Face:	437,382.930	Local	109.107671	477,218.33	110.589434	483,699.31	6,480.98	0.03	
	700,000.000	Base	109.107671	477,218.33	110.589434	483,699.31	6,480.98	0.03	
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 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:	676,729.100	Local		109.477920	740,868.94	110.359115	746,832.25	5,963.31	0.05
	1,100,000.000	Base		109.477920	740,868.94	110.359115	746,832.25	5,963.31	0.05
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5					5.000000	01 Aug 2048		
Original Face:	124,390.590	Local		108.722774	135,240.90	109.646799	136,390.30	1,149.40	0.01
	300,000.000	Base		108.722774	135,240.90	109.646799	136,390.30	1,149.40	0.01
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
Original Face:	575,035.580	Local		109.108793	627,414.38	110.118082	633,218.15	5,803.77	0.05
	900,000.000	Base		109.108793	627,414.38	110.118082	633,218.15	5,803.77	0.04
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
Original Face:	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
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
Original Face:	530,909.860	Local		108.049393	573,644.88	107.856059	572,618.45	-1,026.43	0.04
	800,000.000	Base		108.049393	573,644.88	107.856059	572,618.45	-1,026.43	0.04
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
Original Face:	900,895.170	Local		105.749308	952,690.41	108.130939	974,146.41	21,456.00	0.07
	1,600,000.000	Base		105.749308	952,690.41	108.130939	974,146.41	21,456.00	0.07
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
Original Face:	54,387.300	Local		109.234840	59,409.88	109.145468	59,361.27	-48.61	0.00
	100,000.000	Base		109.234840	59,409.88	109.145468	59,361.27	-48.61	0.00
3140QBHU5	FNMA POOL CA3842 FN 07/49 FIXED 4.5					4.500000	01 Jul 2049		
Original Face:	69,949.310	Local		109.296875	76,452.41	109.267312	76,431.73	-20.68	0.01
	100,000.000	Base		109.296875	76,452.41	109.267312	76,431.73	-20.68	0.01
3140QBIE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
Original Face:	1,625,512.960	Local		104.178254	1,693,431.02	107.660829	1,750,040.73	56,609.71	0.13
	2,100,000.000	Base		104.178254	1,693,431.02	107.660829	1,750,040.73	56,609.71	0.12
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049		
Original Face:	71,099.530	Local		109.296869	77,709.56	109.267220	77,688.48	-21.08	0.01
	100,000.000	Base		109.296869	77,709.56	109.267220	77,688.48	-21.08	0.01
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		

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Original Face:	689,464.680	Local	102.502531	706,718.75	105.918490	730,270.58	23,551.83	0.05	
	800,000.000	Base	102.502531	706,718.75	105.918490	730,270.58	23,551.83	0.05	
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	441,393.510	Local	102.924644	454,302.70	107.209566	473,216.07	18,913.37	0.03	
	500,000.000	Base	102.924644	454,302.70	107.209566	473,216.07	18,913.37	0.03	
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
Original Face:	282,463.260	Local	110.296787	311,547.90	111.020209	313,591.30	2,043.40	0.02	
	300,000.000	Base	110.296787	311,547.90	111.020209	313,591.30	2,043.40	0.02	
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
Original Face:	89,150.630	Local	109.046879	97,215.98	108.756349	96,956.97	-259.01	0.01	
	100,000.000	Base	109.046879	97,215.98	108.756349	96,956.97	-259.01	0.01	
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
Original Face:	325,339.500	Local	105.275732	342,503.54	106.753664	347,311.84	4,808.30	0.03	
	400,000.000	Base	105.275732	342,503.54	106.753664	347,311.84	4,808.30	0.02	
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
Original Face:	377,331.950	Local	101.952310	384,698.64	104.754348	395,271.62	10,572.98	0.03	
	400,000.000	Base	101.952310	384,698.64	104.754348	395,271.62	10,572.98	0.03	
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
Original Face:	2,422,907.050	Local	106.654066	2,584,128.89	106.263207	2,574,658.73	-9,470.16	0.19	
	2,700,000.000	Base	106.654066	2,584,128.89	106.263207	2,574,658.73	-9,470.16	0.18	
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	1,139,939.260	Local	104.262985	1,188,534.70	107.268045	1,222,790.56	34,255.86	0.09	
	1,200,000.000	Base	104.262985	1,188,534.70	107.268045	1,222,790.56	34,255.86	0.08	
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	288,159.850	Local	105.198396	303,139.54	106.025017	305,521.53	2,381.99	0.02	
	310,000.000	Base	105.198396	303,139.54	106.025017	305,521.53	2,381.99	0.02	
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
Original Face:	2,605,949.580	Local	106.654333	2,779,358.14	106.325551	2,770,790.25	-8,567.89	0.20	
	2,800,000.000	Base	106.654333	2,779,358.14	106.325551	2,770,790.25	-8,567.89	0.19	
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		

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Original Face:		587,281.270 Local	105.954079	622,248.46	105.748832	621,043.08	-1,205.38	0.04
		600,000.000 Base	105.954079	622,248.46	105.748832	621,043.08	-1,205.38	0.04
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3				3.000000	01 Jun 2050		
Original Face:		767,445.840 Local	106.031405	813,733.61	105.940028	813,032.34	-701.27	0.06
		790,000.000 Base	106.031405	813,733.61	105.940028	813,032.34	-701.27	0.06
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR				5.000000	01 Sep 2049		
Original Face:		1,362,919.850 Local	112.230316	1,529,609.25	111.748696	1,523,045.16	-6,564.09	0.11
		1,900,000.000 Base	112.230316	1,529,609.25	111.748696	1,523,045.16	-6,564.09	0.10
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR				3.000000	01 Nov 2049		
Original Face:		160,339.150 Local	103.434364	165,845.78	105.923881	169,837.45	3,991.67	0.01
		182,000.000 Base	103.434364	165,845.78	105.923881	169,837.45	3,991.67	0.01
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR				3.500000	01 Aug 2049		
Original Face:		77,187.910 Local	107.359378	82,868.46	107.207142	82,750.95	-117.51	0.01
		100,000.000 Base	107.359378	82,868.46	107.207142	82,750.95	-117.51	0.01
3140X5F99	FNMA POOL FM1991 FN 05/49 FIXED VAR				4.500000	01 May 2049		
Original Face:		298,460.510 Local	106.452643	317,719.10	108.364001	323,423.75	5,704.65	0.02
		500,000.000 Base	106.452643	317,719.10	108.364001	323,423.75	5,704.65	0.02
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR				3.000000	01 Dec 2049		
Original Face:		548,550.150 Local	101.952172	559,258.79	106.345500	583,358.40	24,099.61	0.04
		600,000.000 Base	101.952172	559,258.79	106.345500	583,358.40	24,099.61	0.04
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR				3.500000	01 Dec 2049		
Original Face:		89,226.430 Local	104.209358	92,982.29	108.281773	96,615.96	3,633.67	0.01
		100,000.000 Base	104.209358	92,982.29	108.281773	96,615.96	3,633.67	0.01
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR				3.500000	01 Feb 2050		
Original Face:		356,495.800 Local	104.481099	372,470.73	106.377926	379,232.84	6,762.11	0.03
		400,000.000 Base	104.481099	372,470.73	106.377926	379,232.84	6,762.11	0.03
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
Original Face:		86,994.180 Local	106.833653	92,939.06	106.625553	92,758.03	-181.03	0.01
		100,000.000 Base	106.833653	92,939.06	106.625553	92,758.03	-181.03	0.01
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		

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Original Face:	2,991,363.920	Local	110.763925	3,313,352.10	110.921936	3,318,078.77	4,726.67	0.24
	3,400,000.000	Base	110.763925	3,313,352.10	110.921936	3,318,078.77	4,726.67	0.23
3140X6BP5	FNMA POOL FM2745 FN 03/50 FIXED VAR				4.500000	01 Mar 2050		
	172,816.050	Local	108.375912	187,290.97	108.575656	187,636.16	345.19	0.01
Original Face:	200,000.000	Base	108.375912	187,290.97	108.575656	187,636.16	345.19	0.01
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
	489,587.460	Local	105.084089	514,478.52	107.661146	527,095.47	12,616.95	0.04
Original Face:	500,000.000	Base	105.084089	514,478.52	107.661146	527,095.47	12,616.95	0.04
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR				4.500000	01 Nov 2049		
	412,317.420	Local	108.555993	447,595.27	109.128592	449,956.20	2,360.93	0.03
Original Face:	500,000.000	Base	108.555993	447,595.27	109.128592	449,956.20	2,360.93	0.03
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR				4.000000	01 Feb 2048		
	82,466.970	Local	109.203079	90,056.47	108.838889	89,756.13	-300.34	0.01
Original Face:	100,000.000	Base	109.203079	90,056.47	108.838889	89,756.13	-300.34	0.01
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR				5.000000	01 Dec 2049		
	1,522,428.750	Local	108.959540	1,658,831.36	109.408367	1,665,664.43	6,833.07	0.12
Original Face:	1,900,000.000	Base	108.959540	1,658,831.36	109.408367	1,665,664.43	6,833.07	0.11
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
	1,083,673.300	Local	106.840475	1,157,801.70	106.811854	1,157,491.54	-310.16	0.08
Original Face:	1,320,000.000	Base	106.840475	1,157,801.70	106.811854	1,157,491.54	-310.16	0.08
3140X7E39	FNMA POOL FM3753 FN 04/48 FIXED VAR				3.500000	01 Apr 2048		
	375,635.670	Local	108.390625	407,153.85	108.093553	406,037.94	-1,115.91	0.03
Original Face:	400,000.000	Base	108.390625	407,153.85	108.093553	406,037.94	-1,115.91	0.03
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
	1,505,037.510	Local	106.850092	1,608,133.97	106.575141	1,603,995.85	-4,138.12	0.12
Original Face:	1,680,000.000	Base	106.850092	1,608,133.97	106.575141	1,603,995.85	-4,138.12	0.11
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR				5.000000	01 Mar 2050		
	392,115.490	Local	111.541110	437,369.97	109.656570	429,980.40	-7,389.57	0.03
Original Face:	400,000.000	Base	111.541110	437,369.97	109.656570	429,980.40	-7,389.57	0.03
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR				3.500000	01 Aug 2050		

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Original Face:	2,000,000.000	Local	108.202047	2,164,040.94	108.085841	2,161,716.82	-2,324.12	0.16	
	2,000,000.000	Base	108.202047	2,164,040.94	108.085841	2,161,716.82	-2,324.12	0.15	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
Original Face:	22,949.660	Local	109.321445	25,088.90	118.381980	27,168.26	2,079.36	0.00	
	500,000.000	Base	109.321445	25,088.90	118.381980	27,168.26	2,079.36	0.00	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
Original Face:	33,985.310	Local	105.116622	35,724.21	114.933389	39,060.47	3,336.26	0.00	
	900,000.000	Base	105.116622	35,724.21	114.933389	39,060.47	3,336.26	0.00	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
Original Face:	48,558.130	Local	109.721647	53,278.78	118.400335	57,492.99	4,214.21	0.00	
	600,000.000	Base	109.721647	53,278.78	118.400335	57,492.99	4,214.21	0.00	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
Original Face:	391,116.500	Local	107.799382	421,621.17	112.629672	440,513.23	18,892.06	0.03	
	1,200,000.000	Base	107.799382	421,621.17	112.629672	440,513.23	18,892.06	0.03	
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
Original Face:	2,391,582.750	Local	98.404672	2,353,429.15	107.210338	2,564,023.95	210,594.80	0.18	
	3,200,000.000	Base	98.404672	2,353,429.15	107.210338	2,564,023.95	210,594.80	0.18	
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
Original Face:	75,416.660	Local	100.740606	75,975.20	108.904405	82,132.06	6,156.86	0.01	
	100,000.000	Base	100.740606	75,975.20	108.904405	82,132.06	6,156.86	0.01	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
Original Face:	634.420	Local	110.817755	703.05	116.692572	740.32	37.27	0.00	
	100,000.000	Base	110.817755	703.05	116.692572	740.32	37.27	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
Original Face:	3,126.150	Local	111.014187	3,470.47	121.380183	3,794.53	324.06	0.00	
	100,000.000	Base	111.014187	3,470.47	121.380183	3,794.53	324.06	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	6,326.230	Local	111.201300	7,034.85	119.433258	7,555.62	520.77	0.00	
	500,000.000	Base	111.201300	7,034.85	119.433258	7,555.62	520.77	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		

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Original Face:	34,004.820	Local	106.401887	36,181.77	114.776088	39,029.40	2,847.63	0.00	
	1,300,984.000	Base	106.401887	36,181.77	114.776088	39,029.40	2,847.63	0.00	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
Original Face:	37,529.390	Local	106.037508	39,795.23	114.828887	43,094.58	3,299.35	0.00	
	1,313,542.000	Base	106.037508	39,795.23	114.828887	43,094.58	3,299.35	0.00	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
Original Face:	10,882.490	Local	108.699663	11,829.23	118.060951	12,847.97	1,018.74	0.00	
	200,000.000	Base	108.699663	11,829.23	118.060951	12,847.97	1,018.74	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	4,450.390	Local	111.027573	4,941.16	111.231806	4,950.25	9.09	0.00	
	100,000.000	Base	111.027573	4,941.16	111.231806	4,950.25	9.09	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
Original Face:	18,967.090	Local	106.217717	20,146.41	115.957081	21,993.68	1,847.27	0.00	
	491,391.000	Base	106.217717	20,146.41	115.957081	21,993.68	1,847.27	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
Original Face:	39,339.550	Local	103.534433	40,729.98	108.925502	42,850.80	2,120.82	0.00	
	100,000.000	Base	103.534433	40,729.98	108.925502	42,850.80	2,120.82	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	64,841.150	Local	102.678453	66,577.89	110.421311	71,598.45	5,020.56	0.01	
	200,000.000	Base	102.678453	66,577.89	110.421311	71,598.45	5,020.56	0.00	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
Original Face:	23,678.740	Local	103.377249	24,478.43	110.300972	26,117.88	1,639.45	0.00	
	200,000.000	Base	103.377249	24,478.43	110.300972	26,117.88	1,639.45	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
Original Face:	131,503.450	Local	104.962425	138,029.21	112.471771	147,904.26	9,875.05	0.01	
	700,000.000	Base	104.962425	138,029.21	112.471771	147,904.26	9,875.05	0.01	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
Original Face:	69,435.040	Local	103.364900	71,771.46	110.307232	76,591.87	4,820.41	0.01	
	600,000.000	Base	103.364900	71,771.46	110.307232	76,591.87	4,820.41	0.01	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		

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Original Face:	21,468.530	Local	103.353001	22,188.37	110.279193	23,675.32	1,486.95	0.00	
	200,000.000	Base	103.353001	22,188.37	110.279193	23,675.32	1,486.95	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	86,176.720	Local	107.098994	92,294.40	111.573865	96,150.70	3,856.30	0.01	
	200,000.000	Base	107.098994	92,294.40	111.573865	96,150.70	3,856.30	0.01	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
Original Face:	34,813.240	Local	104.410793	36,348.78	110.289864	38,395.48	2,046.70	0.00	
	200,000.000	Base	104.410793	36,348.78	110.289864	38,395.48	2,046.70	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
Original Face:	38,750.000	Local	104.425316	40,464.81	110.285354	42,735.57	2,270.76	0.00	
	200,000.000	Base	104.425316	40,464.81	110.285354	42,735.57	2,270.76	0.00	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
Original Face:	64,440.950	Local	105.748348	68,145.24	109.503969	70,565.40	2,420.16	0.01	
	200,000.000	Base	105.748348	68,145.24	109.503969	70,565.40	2,420.16	0.00	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
Original Face:	28,086.520	Local	106.989367	30,049.59	111.228037	31,240.08	1,190.49	0.00	
	100,000.000	Base	106.989367	30,049.59	111.228037	31,240.08	1,190.49	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
Original Face:	141,159.220	Local	106.007967	149,640.02	109.578411	154,680.03	5,040.01	0.01	
	400,000.000	Base	106.007967	149,640.02	109.578411	154,680.03	5,040.01	0.01	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	45,898.340	Local	102.523316	47,056.50	109.518684	50,267.26	3,210.76	0.00	
	100,000.000	Base	102.523316	47,056.50	109.518684	50,267.26	3,210.76	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
Original Face:	130,929.430	Local	107.100909	140,226.61	111.574017	146,083.22	5,856.61	0.01	
	300,000.000	Base	107.100909	140,226.61	111.574017	146,083.22	5,856.61	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	85,340.400	Local	107.106353	91,404.99	111.624935	95,261.17	3,856.18	0.01	
	200,000.000	Base	107.106353	91,404.99	111.624935	95,261.17	3,856.18	0.01	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		

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Original Face:	85,578.600	Local	107.069115	91,628.25	111.545707	95,459.25	3,831.00	0.01	
	200,000.000	Base	107.069115	91,628.25	111.545707	95,459.25	3,831.00	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		
Original Face:	263,526.410	Local	104.709042	275,935.98	109.571086	288,748.75	12,812.77	0.02	
	600,000.000	Base	104.709042	275,935.98	109.571086	288,748.75	12,812.77	0.02	
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	656,330.060	Local	108.700718	713,435.49	109.646895	719,645.53	6,210.04	0.05	
	1,500,000.000	Base	108.700718	713,435.49	109.646895	719,645.53	6,210.04	0.05	
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
Original Face:	911,413.980	Local	106.029517	966,367.84	105.292971	959,654.86	-6,712.98	0.07	
	1,600,000.000	Base	106.029517	966,367.84	105.292971	959,654.86	-6,712.98	0.07	
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
Original Face:	214,721.830	Local	107.000001	229,752.36	107.227628	230,241.13	488.77	0.02	
	500,000.000	Base	107.000001	229,752.36	107.227628	230,241.13	488.77	0.02	
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
Original Face:	1,268,626.800	Local	107.112662	1,358,859.93	106.950662	1,356,804.76	-2,055.17	0.10	
	2,800,000.000	Base	107.112662	1,358,859.93	106.950662	1,356,804.76	-2,055.17	0.09	
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
Original Face:	484,617.410	Local	107.463694	520,787.77	107.055910	518,811.58	-1,976.19	0.04	
	1,000,000.000	Base	107.463694	520,787.77	107.055910	518,811.58	-1,976.19	0.04	
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	
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		

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		0.000	Local 0.000000	-65.41	0.000000	0.00	65.41	0.00	
			Base 0.000000	-65.41	0.000000	0.00	65.41	0.00	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.000000	01 Feb 2039			
		45,868.200	Local 110.734801	50,792.06	115.629131	53,037.00	2,244.94	0.00	
Original Face:		900,000.000	Base 110.734801	50,792.06	115.629131	53,037.00	2,244.94	0.00	
31774BAD6	FINCO I LLC TERM LOAN					27 Dec 2022			
		181,305.790	Local 100.193127	181,655.94	99.325000	180,081.98	-1,573.96	0.01	
			Base 100.193127	181,655.94	99.325000	180,081.98	-1,573.96	0.01	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		1,510,000.000	Local 120.827923	1,824,501.63	140.206300	2,117,115.13	292,613.50	0.15	
			Base 120.827923	1,824,501.63	140.206300	2,117,115.13	292,613.50	0.14	
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		310,000.000	Local 100.206503	310,640.16	109.945948	340,832.44	30,192.28	0.02	
			Base 100.206503	310,640.16	109.945948	340,832.44	30,192.28	0.02	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		200,000.000	Local 102.798300	205,596.60	120.465137	240,930.27	35,333.67	0.02	
			Base 102.798300	205,596.60	120.465137	240,930.27	35,333.67	0.02	
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		120,000.000	Local 100.135383	120,162.46	99.378792	119,254.55	-907.91	0.01	
			Base 100.135383	120,162.46	99.378792	119,254.55	-907.91	0.01	
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
		306,036.240	Local 100.314345	306,998.25	97.031200	296,950.64	-10,047.61	0.02	
			Base 100.314345	306,998.25	97.031200	296,950.64	-10,047.61	0.02	
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
		420,000.000	Local 99.949014	419,785.86	114.008080	478,833.94	59,048.08	0.03	
Original Face:		420,000.000	Base 99.949014	419,785.86	114.008080	478,833.94	59,048.08	0.03	
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9				9.000000	22 Apr 2025			
		80,000.000	Local 100.000000	80,000.00	114.651000	91,720.80	11,720.80	0.01	
			Base 100.000000	80,000.00	114.651000	91,720.80	11,720.80	0.01	
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025			

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	200,000.000	Local	100.000000		200,000.00	103.125000	206,250.00	6,250.00	0.01
		Base	100.000000		200,000.00	103.125000	206,250.00	6,250.00	0.01
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	400,000.000	Local	99.005213		396,020.85	97.250000	389,000.00	-7,020.85	0.03
		Base	99.005213		396,020.85	97.250000	389,000.00	-7,020.85	0.03
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875					5.875000	02 Aug 2021		
	400,000.000	Local	100.953058		403,812.23	101.875000	407,500.00	3,687.77	0.03
		Base	100.953058		403,812.23	101.875000	407,500.00	3,687.77	0.03
345397XW8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336					3.336000	18 Mar 2021		
	200,000.000	Local	98.213675		196,427.35	100.025000	200,050.00	3,622.65	0.01
		Base	98.213675		196,427.35	100.025000	200,050.00	3,622.65	0.01
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339					3.339000	28 Mar 2022		
	200,000.000	Local	94.779340		189,558.68	99.610000	199,220.00	9,661.32	0.01
		Base	94.779340		189,558.68	99.610000	199,220.00	9,661.32	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	183,591.510	Local	100.453518		184,424.13	96.975000	178,037.87	-6,386.26	0.01
		Base	100.453518		184,424.13	96.975000	178,037.87	-6,386.26	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	790,000.000	Local	122.406706		967,012.98	133.766564	1,056,755.86	89,742.88	0.08
		Base	122.406706		967,012.98	133.766564	1,056,755.86	89,742.88	0.07
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A					3.148130	25 Jun 2050		
	1,750,000.000	Local	100.000000		1,750,000.00	100.250410	1,754,382.18	4,382.18	0.13
Original Face:	1,750,000.000	Base	100.000000		1,750,000.00	100.250410	1,754,382.18	4,382.18	0.12
35565XAA8	FREDDIE MAC STACR STACR 2020 DNA4 M1 144A					1.648130	25 Aug 2050		
	1,160,000.000	Local	100.000000		1,160,000.00	100.249940	1,162,899.30	2,899.30	0.08
Original Face:	1,160,000.000	Base	100.000000		1,160,000.00	100.249940	1,162,899.30	2,899.30	0.08
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	376,000.000	Local	93.688194		352,267.61	110.878000	416,901.28	64,633.67	0.03
		Base	93.688194		352,267.61	110.878000	416,901.28	64,633.67	0.03
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		97.551733	29,265.52	110.625000	33,187.50	3,921.98	0.00
		Base		97.551733	29,265.52	110.625000	33,187.50	3,921.98	0.00
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
	120,000.000	Local		100.000000	120,000.00	105.145000	126,174.00	6,174.00	0.01
		Base		100.000000	120,000.00	105.145000	126,174.00	6,174.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035		
	430,000.000	Local		116.772900	502,123.47	105.555872	453,890.25	-48,233.22	0.03
		Base		116.772900	502,123.47	105.555872	453,890.25	-48,233.22	0.03
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
	170,000.000	Local		100.000000	170,000.00	101.000000	171,700.00	1,700.00	0.01
		Base		100.000000	170,000.00	101.000000	171,700.00	1,700.00	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	65,863.440	Local		100.147092	65,960.32	107.155816	70,576.51	4,616.19	0.01
Original Face:	200,000.000	Base		100.147092	65,960.32	107.155816	70,576.51	4,616.19	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	186,772.490	Local		99.371974	185,599.51	104.535617	195,243.77	9,644.26	0.01
Original Face:	800,000.000	Base		99.371974	185,599.51	104.535617	195,243.77	9,644.26	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	82,800.080	Local		102.096592	84,536.06	104.455462	86,489.21	1,953.15	0.01
Original Face:	300,000.000	Base		102.096592	84,536.06	104.455462	86,489.21	1,953.15	0.01
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	86,182.660	Local		102.489816	88,328.45	104.535891	90,091.81	1,763.36	0.01
Original Face:	300,000.000	Base		102.489816	88,328.45	104.535891	90,091.81	1,763.36	0.01
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	74,659.650	Local		102.490328	76,518.92	104.455528	77,986.13	1,467.21	0.01
Original Face:	300,000.000	Base		102.490328	76,518.92	104.455528	77,986.13	1,467.21	0.01
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	25,929.930	Local		101.754768	26,384.94	106.745271	27,678.97	1,294.03	0.00
Original Face:	100,000.000	Base		101.754768	26,384.94	106.745271	27,678.97	1,294.03	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		

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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:	83,666.330	Local	105.875004	88,581.73	105.425318	88,205.49	-376.24	0.01	
	200,000.000	Base	105.875004	88,581.73	105.425318	88,205.49	-376.24	0.01	
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
Original Face:	53,332.930	Local	105.749993	56,399.57	105.748674	56,398.87	-0.70	0.00	
	100,000.000	Base	105.749993	56,399.57	105.748674	56,398.87	-0.70	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
Original Face:	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		
Original Face:	132,637.020	Local	103.790495	137,664.62	106.910595	141,803.03	4,138.41	0.01	
	300,000.000	Base	103.790495	137,664.62	106.910595	141,803.03	4,138.41	0.01	
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
Original Face:	152,396.840	Local	102.834593	156,716.67	105.832653	161,285.62	4,568.95	0.01	
	300,000.000	Base	102.834593	156,716.67	105.832653	161,285.62	4,568.95	0.01	
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
Original Face:	106,813.760	Local	105.781250	112,988.93	104.799407	111,940.19	-1,048.74	0.01	
	200,000.000	Base	105.781250	112,988.93	104.799407	111,940.19	-1,048.74	0.01	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
Original Face:	154,202.090	Local	104.642071	161,360.26	108.427559	167,197.56	5,837.30	0.01	
	400,000.000	Base	104.642071	161,360.26	108.427559	167,197.56	5,837.30	0.01	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		
Original Face:	322,929.910	Local	108.373994	349,972.04	107.739072	347,921.69	-2,050.35	0.03	
	800,000.000	Base	108.373994	349,972.04	107.739072	347,921.69	-2,050.35	0.02	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
Original Face:	410,241.440	Local	104.759921	429,768.61	107.543488	441,187.95	11,419.34	0.03	
	1,000,000.000	Base	104.759921	429,768.61	107.543488	441,187.95	11,419.34	0.03	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
Original Face:	11,704.320	Local	97.832253	11,450.60	105.377790	12,333.75	883.15	0.00	
	20,000.000	Base	97.832253	11,450.60	105.377790	12,333.75	883.15	0.00	
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		

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Original Face:	2,496,217.390	Local	106.546875	2,659,641.62	106.720683	2,663,980.25	4,338.63	0.19
	4,800,000.000	Base	106.546875	2,659,641.62	106.720683	2,663,980.25	4,338.63	0.18
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	683,624.640	Local	103.360980	706,601.13	107.312850	733,617.08	27,015.95	0.05
Original Face:	1,500,000.000	Base	103.360980	706,601.13	107.312850	733,617.08	27,015.95	0.05
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.000000	20 Nov 2047		
	22,766.800	Local	100.804461	22,949.95	105.644214	24,051.81	1,101.86	0.00
Original Face:	40,000.000	Base	100.804461	22,949.95	105.644214	24,051.81	1,101.86	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5				3.500000	20 Nov 2047		
	54,539.770	Local	103.625171	56,516.93	106.683636	58,185.01	1,668.08	0.00
Original Face:	100,000.000	Base	103.625171	56,516.93	106.683636	58,185.01	1,668.08	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047		
	523,851.170	Local	103.856563	544,053.82	107.065851	560,865.71	16,811.89	0.04
Original Face:	1,100,000.000	Base	103.856563	544,053.82	107.065851	560,865.71	16,811.89	0.04
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3				3.000000	20 Dec 2047		
	62,137.620	Local	97.201035	60,398.41	105.355047	65,465.12	5,066.71	0.00
Original Face:	106,490.000	Base	97.201035	60,398.41	105.355047	65,465.12	5,066.71	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047		
	232,834.770	Local	103.069782	239,982.29	107.226882	249,661.46	9,679.17	0.02
Original Face:	500,000.000	Base	103.069782	239,982.29	107.226882	249,661.46	9,679.17	0.02
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5				5.000000	20 Dec 2047		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3				3.000000	20 Feb 2048		
	140,853.130	Local	97.199856	136,909.04	104.686954	147,454.85	10,545.81	0.01
Original Face:	237,541.990	Base	97.199856	136,909.04	104.686954	147,454.85	10,545.81	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	545,006.810	Local	103.393189	563,499.92	106.473331	580,286.90	16,786.98	0.04
Original Face:	1,000,000.000	Base	103.393189	563,499.92	106.473331	580,286.90	16,786.98	0.04
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048		

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Original Face:	190,263.650	Local	104.456595	198,742.93	107.930634	205,352.76	6,609.83	0.01	
	400,000.000	Base	104.456595	198,742.93	107.930634	205,352.76	6,609.83	0.01	
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
Original Face:	269,965.020	Local	104.039246	280,869.57	106.878685	288,535.06	7,665.49	0.02	
	600,000.000	Base	104.039246	280,869.57	106.878685	288,535.06	7,665.49	0.02	
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
Original Face:	168,477.510	Local	104.009698	175,232.95	106.661128	179,700.01	4,467.06	0.01	
	400,000.000	Base	104.009698	175,232.95	106.661128	179,700.01	4,467.06	0.01	
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048		
Original Face:	843,522.390	Local	108.080223	911,680.88	108.171125	912,447.66	766.78	0.07	
	2,200,000.000	Base	108.080223	911,680.88	108.171125	912,447.66	766.78	0.06	
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
Original Face:	349,736.270	Local	104.500520	365,476.22	107.985810	377,665.54	12,189.32	0.03	
	913,336.000	Base	104.500520	365,476.22	107.985810	377,665.54	12,189.32	0.03	
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
Original Face:	313,177.080	Local	104.380183	326,894.81	108.120093	338,607.35	11,712.54	0.02	
	800,000.000	Base	104.380183	326,894.81	108.120093	338,607.35	11,712.54	0.02	
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
Original Face:	525,936.350	Local	107.619106	566,008.00	107.951319	567,755.23	1,747.23	0.04	
	1,300,000.000	Base	107.619106	566,008.00	107.951319	567,755.23	1,747.23	0.04	
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
Original Face:	756,737.860	Local	109.323825	827,294.77	109.441177	828,182.82	888.05	0.06	
	2,000,000.000	Base	109.323825	827,294.77	109.441177	828,182.82	888.05	0.06	
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
Original Face:	216,337.610	Local	107.427215	232,405.47	107.578729	232,733.25	327.78	0.02	
	600,000.000	Base	107.427215	232,405.47	107.578729	232,733.25	327.78	0.02	
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
Original Face:	682,655.570	Local	104.086692	710,553.60	107.444520	733,476.00	22,922.40	0.05	
	1,880,001.000	Base	104.086692	710,553.60	107.444520	733,476.00	22,922.40	0.05	
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		

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Original Face:	1,038,920.850	Local	107.152001	1,113,224.48	108.727503	1,129,592.70	16,368.22	0.08
	2,900,000.000	Base	107.152001	1,113,224.48	108.727503	1,129,592.70	16,368.22	0.08
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5				3.500000	20 Feb 2049		
Original Face:	238,354.070	Local	103.327680	246,285.73	106.049871	252,774.18	6,488.45	0.02
	500,000.000	Base	103.327680	246,285.73	106.049871	252,774.18	6,488.45	0.02
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049		
Original Face:	81,491.210	Local	104.287530	84,985.17	107.486077	87,591.70	2,606.53	0.01
	200,000.010	Base	104.287530	84,985.17	107.486077	87,591.70	2,606.53	0.01
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5				4.500000	20 Apr 2049		
Original Face:	143,580.680	Local	104.511728	150,058.65	107.462696	154,295.67	4,237.02	0.01
	314,000.000	Base	104.511728	150,058.65	107.462696	154,295.67	4,237.02	0.01
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5				4.500000	20 Feb 2050		
Original Face:	459,159.200	Local	107.287923	492,622.37	106.998680	491,294.28	-1,328.09	0.04
	500,000.000	Base	107.287923	492,622.37	106.998680	491,294.28	-1,328.09	0.03
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5				4.500000	20 Mar 2050		
Original Face:	283,488.650	Local	107.361466	304,357.57	106.994177	303,316.35	-1,041.22	0.02
	300,000.000	Base	107.361466	304,357.57	106.994177	303,316.35	-1,041.22	0.02
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:	214,942.860	Local	103.754826	223,013.59	108.372383	232,938.70	9,925.11	0.02
	300,000.000	Base	103.754826	223,013.59	108.372383	232,938.70	9,925.11	0.02
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:	190,142.510	Local	103.754821	197,282.02	108.156089	205,650.70	8,368.68	0.01
	300,000.000	Base	103.754821	197,282.02	108.156089	205,650.70	8,368.68	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 2050		
Original Face:	98,953.020	Local	105.341959	104,239.05	106.099958	104,989.11	750.06	0.01
	100,000.000	Base	105.341959	104,239.05	106.099958	104,989.11	750.06	0.01
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049		
Original Face:	98,451.960	Local	105.090594	103,463.75	107.711669	106,044.25	2,580.50	0.01
	100,000.000	Base	105.090594	103,463.75	107.711669	106,044.25	2,580.50	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4				4.000000	20 Jan 2050		

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		98,884.020	Local	105.863556	104,682.14	108.990680	107,774.37	3,092.23	0.01
Original Face:		100,000.000	Base	105.863556	104,682.14	108.990680	107,774.37	3,092.23	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4				4.000000	20 Feb 2050			
		97,441.120	Local	105.863869	103,154.94	108.502259	105,725.82	2,570.88	0.01
Original Face:		100,000.000	Base	105.863869	103,154.94	108.502259	105,725.82	2,570.88	0.01
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4				4.000000	20 Mar 2050			
		99,181.030	Local	107.030246	106,153.70	109.484212	108,587.57	2,433.87	0.01
Original Face:		100,000.000	Base	107.030246	106,153.70	109.484212	108,587.57	2,433.87	0.01
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050			
		397,191.360	Local	107.030541	425,116.06	108.614417	431,407.08	6,291.02	0.03
Original Face:		400,000.000	Base	107.030541	425,116.06	108.614417	431,407.08	6,291.02	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050			
		198,814.620	Local	106.590245	211,916.99	105.649311	210,046.28	-1,870.71	0.02
Original Face:		200,000.000	Base	106.590245	211,916.99	105.649311	210,046.28	-1,870.71	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375000	15 Apr 2026			
		30,000.000	Local	100.810167	30,243.05	110.830000	33,249.00	3,005.95	0.00
			Base	100.810167	30,243.05	110.830000	33,249.00	3,005.95	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.500000	20 Oct 2037			
		36,559.760	Local	107.355163	39,248.79	115.907372	42,375.46	3,126.67	0.00
Original Face:		1,600,000.000	Base	107.355163	39,248.79	115.907372	42,375.46	3,126.67	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.000000	20 Sep 2038			
		164,701.810	Local	108.096529	178,036.94	114.993089	189,395.70	11,358.76	0.01
Original Face:		7,900,000.000	Base	108.096529	178,036.94	114.993089	189,395.70	11,358.76	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.500000	20 Jan 2040			
		31,300.850	Local	106.336953	33,284.37	111.050689	34,759.81	1,475.44	0.00
Original Face:		300,000.000	Base	106.336953	33,284.37	111.050689	34,759.81	1,475.44	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.500000	20 May 2040			
		39,092.440	Local	106.369876	41,582.58	111.033106	43,405.55	1,822.97	0.00
Original Face:		400,000.000	Base	106.369876	41,582.58	111.033106	43,405.55	1,822.97	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040			

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Original Face:		10,885.980 Local	107.540157	11,706.80	113.664403	12,373.48	666.68	0.00
		222,231.000 Base	107.540157	11,706.80	113.664403	12,373.48	666.68	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.000000	20 Aug 2040		
Original Face:		17,956.530 Local	107.369520	19,279.84	114.987233	20,647.72	1,367.88	0.00
		302,944.000 Base	107.369520	19,279.84	114.987233	20,647.72	1,367.88	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.000000	20 Sep 2040		
Original Face:		19,551.640 Local	104.421624	20,416.14	114.118069	22,311.95	1,895.81	0.00
		200,000.000 Base	104.421624	20,416.14	114.118069	22,311.95	1,895.81	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.500000	20 Jan 2041		
Original Face:		12,586.330 Local	104.042560	13,095.14	112.470868	14,155.95	1,060.81	0.00
		100,000.000 Base	104.042560	13,095.14	112.470868	14,155.95	1,060.81	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.000000	20 Jan 2041		
Original Face:		21,562.050 Local	107.407644	23,159.29	115.083734	24,814.41	1,655.12	0.00
		347,788.000 Base	107.407644	23,159.29	115.083734	24,814.41	1,655.12	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.500000	20 Mar 2041		
Original Face:		295,477.980 Local	104.116899	307,642.51	110.985480	327,937.65	20,295.14	0.02
		2,800,000.000 Base	104.116899	307,642.51	110.985480	327,937.65	20,295.14	0.02
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.000000	20 Feb 2041		
Original Face:		49,123.250 Local	107.395276	52,756.05	115.051346	56,516.96	3,760.91	0.00
		437,880.000 Base	107.395276	52,756.05	115.051346	56,516.96	3,760.91	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.000000	15 Apr 2040		
Original Face:		15,009.410 Local	102.944486	15,451.36	112.338522	16,861.35	1,409.99	0.00
		100,000.000 Base	102.944486	15,451.36	112.338522	16,861.35	1,409.99	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040		
Original Face:		26,345.700 Local	103.076935	27,156.34	112.750382	29,704.88	2,548.54	0.00
		200,000.000 Base	103.076935	27,156.34	112.750382	29,704.88	2,548.54	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				1.913000	20 Jul 2060		
Original Face:		169,950.230 Local	104.146084	176,996.51	104.440640	177,497.11	500.60	0.01
		430,000.000 Base	104.146084	176,996.51	104.440640	177,497.11	500.60	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				1.812000	20 Nov 2060		

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Original Face:		112,651.780 Local 500,000.000 Base	104.753152 104.753152	118,006.29 118,006.29	104.285260 104.285260	117,479.20 117,479.20	-527.09 -527.09	0.01 0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
Original Face:		851,688.500 Local 1,100,000.000 Base	101.840041 101.840041	867,359.92 867,359.92	109.269304 109.269304	930,634.10 930,634.10	63,274.18 63,274.18	0.07 0.06
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049		
Original Face:		303,324.000 Local 500,000.000 Base	102.632897 102.632897	311,310.21 311,310.21	103.036841 103.036841	312,535.47 312,535.47	1,225.26 1,225.26	0.02 0.02
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
Original Face:		1,374,302.660 Local 1,900,000.000 Base	107.461291 107.461291	1,476,843.38 1,476,843.38	107.113661 107.113661	1,472,065.89 1,472,065.89	-4,777.49 -4,777.49	0.11 0.10
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3				3.000000	20 Jan 2050		
Original Face:		292,782.300 Local 300,000.000 Base	103.215164 103.215164	302,195.73 302,195.73	104.842081 104.842081	306,959.06 306,959.06	4,763.33 4,763.33	0.02 0.02
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.000000	20 Jul 2040		
Original Face:		43,108.260 Local 500,000.000 Base	104.858674 104.858674	45,202.75 45,202.75	111.883140 111.883140	48,230.87 48,230.87	3,028.12 3,028.12	0.00 0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.500000	20 Jul 2041		
Original Face:		44,760.400 Local 400,000.000 Base	106.770650 106.770650	47,790.97 47,790.97	111.109646 111.109646	49,733.12 49,733.12	1,942.15 1,942.15	0.00 0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161000	10 Nov 2046		
Original Face:		90,000.000 Local 90,000.000 Base	102.472178 102.472178	92,224.96 92,224.96	105.435380 105.435380	94,891.84 94,891.84	2,666.88 2,666.88	0.01 0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.143650	10 Feb 2048		
Original Face:		3,049,303.250 Local 4,130,000.000 Base	4.340606 4.340606	132,358.25 132,358.25	3.557630 3.557630	108,482.93 108,482.93	-23,875.32 -23,875.32	0.01 0.01
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.218966	10 Apr 2047		
Original Face:		1,773,380.380 Local 2,770,000.000 Base	5.654066 5.654066	100,268.09 100,268.09	2.386180 2.386180	42,316.05 42,316.05	-57,952.04 -57,952.04	0.00 0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				1.452380	15 Sep 2031		

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Original Face:		860,000.000 Local	100.000000	860,000.00	80.378300	691,253.38	-168,746.62	0.05
		860,000.000 Base	100.000000	860,000.00	80.378300	691,253.38	-168,746.62	0.05
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025		
		50,000.000 Local	111.617960	55,808.98	112.163419	56,081.71	272.73	0.00
			111.617960	55,808.98	112.163419	56,081.71	272.73	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040		
		20,000.000 Local	118.176950	23,635.39	125.811925	25,162.39	1,527.00	0.00
			118.176950	23,635.39	125.811925	25,162.39	1,527.00	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050		
		440,000.000 Local	129.653889	570,477.11	130.605287	574,663.26	4,186.15	0.04
			129.653889	570,477.11	130.605287	574,663.26	4,186.15	0.04
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25				3.250000	01 Apr 2025		
		110,000.000 Local	110.434118	121,477.53	110.714889	121,786.38	308.85	0.01
			110.434118	121,477.53	110.714889	121,786.38	308.85	0.01
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45				3.450000	01 May 2027		
		60,000.000 Local	99.853667	59,912.20	105.878692	63,527.22	3,615.02	0.00
			99.853667	59,912.20	105.878692	63,527.22	3,615.02	0.00
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625				3.625000	01 May 2030		
		130,000.000 Local	99.846854	129,800.91	103.561342	134,629.74	4,828.83	0.01
			99.846854	129,800.91	103.561342	134,629.74	4,828.83	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040		
		140,000.000 Local	99.721986	139,610.78	101.455964	142,038.35	2,427.57	0.01
			99.721986	139,610.78	101.455964	142,038.35	2,427.57	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050		
		160,000.000 Local	99.652538	159,444.06	101.961075	163,137.72	3,693.66	0.01
			99.652538	159,444.06	101.961075	163,137.72	3,693.66	0.01
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037		
		90,000.000 Local	112.642922	101,378.63	119.887650	107,898.89	6,520.26	0.01
			112.642922	101,378.63	119.887650	107,898.89	6,520.26	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		

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	280,000.000	Local	115.812621	324,275.34	116.935570	327,419.60	3,144.26	0.02	
		Base	115.812621	324,275.34	116.935570	327,419.60	3,144.26	0.02	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	1,019,000.000	Local	134.731095	1,372,909.86	128.459425	1,309,001.54	-63,908.32	0.09	
		Base	134.731095	1,372,909.86	128.459425	1,309,001.54	-63,908.32	0.09	
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	370,000.000	Local	112.535043	416,379.66	125.803631	465,473.43	49,093.77	0.03	
		Base	112.535043	416,379.66	125.803631	465,473.43	49,093.77	0.03	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local	113.093460	56,546.73	118.506359	59,253.18	2,706.45	0.00	
		Base	113.093460	56,546.73	118.506359	59,253.18	2,706.45	0.00	
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local	105.454367	31,636.31	106.196686	31,859.01	222.70	0.00	
		Base	105.454367	31,636.31	106.196686	31,859.01	222.70	0.00	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local	94.232500	131,925.50	117.173578	164,043.01	32,117.51	0.01	
		Base	94.232500	131,925.50	117.173578	164,043.01	32,117.51	0.01	
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	210,000.000	Local	99.905243	209,801.01	116.165893	243,948.38	34,147.37	0.02	
		Base	99.905243	209,801.01	116.165893	243,948.38	34,147.37	0.02	
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	120,000.000	Local	99.906992	119,888.39	110.236240	132,283.49	12,395.10	0.01	
		Base	99.906992	119,888.39	110.236240	132,283.49	12,395.10	0.01	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	740,000.000	Local	101.822634	753,487.49	102.812406	760,811.80	7,324.31	0.05	
		Base	101.822634	753,487.49	102.812406	760,811.80	7,324.31	0.05	
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local	100.860675	40,344.27	108.551544	43,420.62	3,076.35	0.00	
		Base	100.860675	40,344.27	108.551544	43,420.62	3,076.35	0.00	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		

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	330,000.000	Local		101.246139	334,112.26	109.825400	362,423.82	28,311.56	0.03
		Base		101.246139	334,112.26	109.825400	362,423.82	28,311.56	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.473200	163,957.12	130.272745	208,436.39	44,479.27	0.02
		Base		102.473200	163,957.12	130.272745	208,436.39	44,479.27	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	10,000.000	Local		99.682700	9,968.27	104.041813	10,404.18	435.91	0.00
		Base		99.682700	9,968.27	104.041813	10,404.18	435.91	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.288100	20,257.62	107.209000	21,441.80	1,184.18	0.00
		Base		101.288100	20,257.62	107.209000	21,441.80	1,184.18	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,160,000.000	Local		100.041430	1,160,480.59	109.198567	1,266,703.38	106,222.79	0.09
		Base		100.041430	1,160,480.59	109.198567	1,266,703.38	106,222.79	0.09
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	480,000.000	Local		99.915119	479,592.57	108.359018	520,123.29	40,530.72	0.04
		Base		99.915119	479,592.57	108.359018	520,123.29	40,530.72	0.04
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		120.587219	651,170.98	145.292845	784,581.36	133,410.38	0.06
		Base		120.587219	651,170.98	145.292845	784,581.36	133,410.38	0.05
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.391531	321,252.90	149.390000	478,048.00	156,795.10	0.03
		Base		100.391531	321,252.90	149.390000	478,048.00	156,795.10	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local		101.216977	1,052,656.56	109.982912	1,143,822.28	91,165.72	0.08
		Base		101.216977	1,052,656.56	109.982912	1,143,822.28	91,165.72	0.08
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local		97.815178	176,067.32	106.030109	190,854.20	14,786.88	0.01
		Base		97.815178	176,067.32	106.030109	190,854.20	14,786.88	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		

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		2,500,000.000	Local 106.589723	2,664,743.08	113.811590	2,845,289.75	180,546.67	0.20	
			Base 106.589723	2,664,743.08	113.811590	2,845,289.75	180,546.67	0.19	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		890,000.000	Local 108.609578	966,625.24	116.621278	1,037,929.37	71,304.13	0.07	
			Base 108.609578	966,625.24	116.621278	1,037,929.37	71,304.13	0.07	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025			
		350,000.000	Local 105.820300	370,371.05	110.366985	386,284.45	15,913.40	0.03	
			Base 105.820300	370,371.05	110.366985	386,284.45	15,913.40	0.03	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049			
		8,000.000	Local 79.955875	6,396.47	92.601000	7,408.08	1,011.61	0.00	
			Base 79.955875	6,396.47	92.601000	7,408.08	1,011.61	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		570,000.000	Local 99.486733	567,074.38	110.621478	630,542.42	63,468.04	0.05	
			Base 99.486733	567,074.38	110.621478	630,542.42	63,468.04	0.04	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		1,140,000.000	Local 117.551649	1,340,088.80	131.792198	1,502,431.06	162,342.26	0.11	
			Base 117.551649	1,340,088.80	131.792198	1,502,431.06	162,342.26	0.10	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.493750	20 Jan 2040			
		15,656.340	Local 107.381802	16,812.06	8.634800	1,351.89	-15,460.17	0.00	
Original Face:		258,000.000	Base 107.381802	16,812.06	8.634800	1,351.89	-15,460.17	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.170250	20 May 2060			
		227,957.410	Local 102.079375	232,697.50	101.317750	230,961.32	-1,736.18	0.02	
Original Face:		670,000.000	Base 102.079375	232,697.50	101.317750	230,961.32	-1,736.18	0.02	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.484880	20 Oct 2060			
		554,597.530	Local 100.000000	554,597.53	99.761730	553,276.09	-1,321.44	0.04	
Original Face:		1,150,000.000	Base 100.000000	554,597.53	99.761730	553,276.09	-1,321.44	0.04	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.654880	20 Mar 2061			
		80,737.910	Local 99.990116	80,729.93	100.161350	80,868.18	138.25	0.01	
Original Face:		200,000.000	Base 99.990116	80,729.93	100.161350	80,868.18	138.25	0.01	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.447870	16 Apr 2042			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,114,783.040	Local	27.177346	302,968.44	28.371150	316,276.77	13,308.33	0.02
	4,700,000.000	Base	27.177346	302,968.44	28.371150	316,276.77	13,308.33	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				0.584880	20 Oct 2064		
Original Face:	1,564,081.140	Local	100.030034	1,564,550.89	100.008140	1,564,208.46	-342.43	0.11
	3,000,000.000	Base	100.030034	1,564,550.89	100.008140	1,564,208.46	-342.43	0.11
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				6.343750	20 Mar 2039		
Original Face:	548.360	Local	365.267343	2,002.98	0.283100	1.55	-2,001.43	0.00
	176,719.000	Base	365.267343	2,002.98	0.283100	1.55	-2,001.43	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				6.323750	20 Apr 2040		
Original Face:	24,817.140	Local	44.812899	11,121.28	20.834420	5,170.51	-5,950.77	0.00
	300,000.000	Base	44.812899	11,121.28	20.834420	5,170.51	-5,950.77	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				5.893750	20 Mar 2042		
Original Face:	1,400,948.500	Local	23.994294	336,147.70	25.699320	360,034.24	23,886.54	0.03
	4,800,000.000	Base	23.994294	336,147.70	25.699320	360,034.24	23,886.54	0.02
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI				3.500000	20 Feb 2038		
Original Face:	185,253.650	Local	26.899340	49,832.01	3.053920	5,657.50	-44,174.51	0.00
	1,500,000.000	Base	26.899340	49,832.01	3.053920	5,657.50	-44,174.51	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA				0.679830	16 Mar 2047		
Original Face:	3,297,037.430	Local	5.982063	197,230.85	2.800830	92,344.41	-104,886.44	0.01
	5,680,000.000	Base	5.982063	197,230.85	2.800830	92,344.41	-104,886.44	0.01
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD				2.695430	16 Nov 2047		
Original Face:	261,705.200	Local	102.755497	268,916.48	105.786350	276,848.38	7,931.90	0.02
	600,000.000	Base	102.755497	268,916.48	105.786350	276,848.38	7,931.90	0.02
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM				2.598150	16 Jun 2048		
Original Face:	33,855.190	Local	102.624265	34,743.64	104.537480	35,391.36	647.72	0.00
	100,000.000	Base	102.624265	34,743.64	104.537480	35,391.36	647.72	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB				0.817130	16 Aug 2054		
Original Face:	5,560,314.810	Local	6.151729	342,055.52	3.231940	179,706.04	-162,349.48	0.01
	9,230,000.000	Base	6.151729	342,055.52	3.231940	179,706.04	-162,349.48	0.01
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ				5.443750	20 Aug 2044		

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Original Face:	114,471.400	Local	28.316365	32,414.14	19.651230	22,495.04	-9,919.10	0.00	
	400,000.000	Base	28.316365	32,414.14	19.651230	22,495.04	-9,919.10	0.00	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
Original Face:	574,918.230	Local	110.095020	632,956.34	12.892360	74,120.53	-558,835.81	0.01	
	3,000,000.000	Base	110.095020	632,956.34	12.892360	74,120.53	-558,835.81	0.01	
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
Original Face:	223,102.890	Local	98.490167	219,734.41	105.293730	234,913.35	15,178.94	0.02	
	250,000.000	Base	98.490167	219,734.41	105.293730	234,913.35	15,178.94	0.02	
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.306250	20 May 2070		
Original Face:	599,408.560	Local	103.300485	619,191.95	104.815190	628,271.22	9,079.27	0.05	
	600,000.000	Base	103.300485	619,191.95	104.815190	628,271.22	9,079.27	0.04	
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.406250	20 Apr 2070		
Original Face:	378,803.290	Local	102.777692	389,325.28	103.026760	390,268.76	943.48	0.03	
	400,000.000	Base	102.777692	389,325.28	103.026760	390,268.76	943.48	0.03	
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					0.656250	20 Jul 2070		
Original Face:	298,693.950	Local	100.140348	299,113.16	100.278610	299,526.14	412.98	0.02	
	300,000.000	Base	100.140348	299,113.16	100.278610	299,526.14	412.98	0.02	
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.606250	20 Jul 2070		
Original Face:	1,400,511.470	Local	99.844098	1,398,328.05	99.999990	1,400,511.33	2,183.28	0.10	
	1,400,000.000	Base	99.844098	1,398,328.05	99.999990	1,400,511.33	2,183.28	0.10	
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					0.606250	20 Jul 2070		
Original Face:	3,458,927.920	Local	99.844041	3,453,533.42	99.999990	3,458,927.57	5,394.15	0.25	
	3,500,000.000	Base	99.844041	3,453,533.42	99.999990	3,458,927.57	5,394.15	0.24	
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A					3.000000	20 Oct 2049		
Original Face:	143,587.700	Local	101.120653	145,196.82	105.664340	151,721.00	6,524.18	0.01	
	200,000.000	Base	101.120653	145,196.82	105.664340	151,721.00	6,524.18	0.01	
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
Original Face:	391,353.080	Local	16.132716	63,135.88	16.729730	65,472.31	2,336.43	0.00	
	400,000.000	Base	16.132716	63,135.88	16.729730	65,472.31	2,336.43	0.00	
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		

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Original Face:	97,795.620	Local	16.359966	15,999.33	17.276070	16,895.24	895.91	0.00	
	100,000.000	Base	16.359966	15,999.33	17.276070	16,895.24	895.91	0.00	
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
Original Face:	698,676.660	Local	13.509468	94,387.50	13.762540	96,155.65	1,768.15	0.01	
	700,000.000	Base	13.509468	94,387.50	13.762540	96,155.65	1,768.15	0.01	
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
Original Face:	199,630.270	Local	13.414970	26,780.34	13.628590	27,206.79	426.45	0.00	
	200,000.000	Base	13.414970	26,780.34	13.628590	27,206.79	426.45	0.00	
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 2032		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	1,185,298.120	Local	100.011611	1,185,435.74	97.828100	1,159,554.63	-25,881.11	0.08	
		Base	100.011611	1,185,435.74	97.828100	1,159,554.63	-25,881.11	0.08	
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	110,000.000	Local	99.912900	109,904.19	100.831059	110,914.16	1,009.97	0.01	
		Base	99.912900	109,904.19	100.831059	110,914.16	1,009.97	0.01	
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local	101.222894	182,201.21	115.464913	207,836.84	25,635.63	0.01	
		Base	101.222894	182,201.21	115.464913	207,836.84	25,635.63	0.01	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
	100,000.000	Local	106.874720	106,874.72	109.500000	109,500.00	2,625.28	0.01	
		Base	106.874720	106,874.72	109.500000	109,500.00	2,625.28	0.01	
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local	100.490267	30,147.08	116.668843	35,000.65	4,853.57	0.00	
		Base	100.490267	30,147.08	116.668843	35,000.65	4,853.57	0.00	
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local	96.693050	19,338.61	112.319328	22,463.87	3,125.26	0.00	
		Base	96.693050	19,338.61	112.319328	22,463.87	3,125.26	0.00	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		

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		40,000.000	Local Base	102.563350 102.563350	41,025.34 41,025.34	123.796051 123.796051	49,518.42 49,518.42	8,493.08 8,493.08	0.00 0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029			
		220,000.000	Local Base	114.522014 114.522014	251,948.43 251,948.43	116.500000 116.500000	256,300.00 256,300.00	4,351.57 4,351.57	0.02 0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030			
		220,000.000	Local Base	99.310314 99.310314	218,482.69 218,482.69	101.888000 101.888000	224,153.60 224,153.60	5,670.91 5,670.91	0.02 0.02
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		80,000.000	Local Base	100.000000 100.000000	80,000.00 80,000.00	110.500000 110.500000	88,400.00 88,400.00	8,400.00 8,400.00	0.01 0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		60,000.000	Local Base	101.686033 101.686033	61,011.62 61,011.62	114.395000 114.395000	68,637.00 68,637.00	7,625.38 7,625.38	0.00 0.00
404122BA0	HCA INC TERM LOAN B12					13 Mar 2025			
		97,258.930	Local Base	100.624138 100.624138	97,865.96 97,865.96	99.500000 99.500000	96,772.64 96,772.64	-1,093.32 -1,093.32	0.01 0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025			
		340,000.000	Local Base	99.555879 99.555879	338,489.99 338,489.99	108.677187 108.677187	369,502.44 369,502.44	31,012.45 31,012.45	0.03 0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099			
		300,000.000	Local Base	100.000000 100.000000	300,000.00 300,000.00	106.187000 106.187000	318,561.00 318,561.00	18,561.00 18,561.00	0.02 0.02
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		1,420,000.000	Local Base	100.459952 100.459952	1,426,531.32 1,426,531.32	115.373120 115.373120	1,638,298.30 1,638,298.30	211,766.98 211,766.98	0.12 0.11
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		1,390,000.000	Local Base	107.482617 107.482617	1,494,008.38 1,494,008.38	111.646857 111.646857	1,551,891.31 1,551,891.31	57,882.93 57,882.93	0.11 0.11
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			

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		760,000.000	Local 100.000000	760,000.00	101.196126	769,090.56	9,090.56	0.06
			Base 100.000000	760,000.00	101.196126	769,090.56	9,090.56	0.05
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
		1,360,000.000	Local 102.640807	1,395,914.97	103.540083	1,408,145.13	12,230.16	0.10
			Base 102.640807	1,395,914.97	103.540083	1,408,145.13	12,230.16	0.10
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
		30,000.000	Local 100.384267	30,115.28	108.658515	32,597.55	2,482.27	0.00
			Base 100.384267	30,115.28	108.658515	32,597.55	2,482.27	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024		
		20,000.000	Local 98.426200	19,685.24	103.979000	20,795.80	1,110.56	0.00
			Base 98.426200	19,685.24	103.979000	20,795.80	1,110.56	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
		90,000.000	Local 97.284522	87,556.07	106.750000	96,075.00	8,518.93	0.01
			Base 97.284522	87,556.07	106.750000	96,075.00	8,518.93	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375				5.375000	15 May 2025		
		200,000.000	Local 100.351650	200,703.30	105.500000	211,000.00	10,296.70	0.02
			Base 100.351650	200,703.30	105.500000	211,000.00	10,296.70	0.01
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
		120,000.000	Local 102.267033	122,720.44	135.764031	162,916.84	40,196.40	0.01
			Base 102.267033	122,720.44	135.764031	162,916.84	40,196.40	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				1.802380	15 May 2038		
		2,090,000.000	Local 100.000000	2,090,000.00	92.671230	1,936,828.71	-153,171.29	0.14
Original Face:		2,090,000.000	Base 100.000000	2,090,000.00	92.671230	1,936,828.71	-153,171.29	0.13
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032		
		10,000.000	Local 126.656900	12,665.69	132.199431	13,219.94	554.25	0.00
			Base 126.656900	12,665.69	132.199431	13,219.94	554.25	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
		10,000.000	Local 123.520700	12,352.07	134.793649	13,479.36	1,127.29	0.00
			Base 123.520700	12,352.07	134.793649	13,479.36	1,127.29	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local	99.827075	79,861.66	100.518675	80,414.94	553.28	0.01	
		Base	99.827075	79,861.66	100.518675	80,414.94	553.28	0.01	
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A				2.670000	26 Dec 2025			
	185,620.430	Local	99.999585	185,619.66	100.300780	186,178.74	559.08	0.01	
Original Face:	480,000.000	Base	99.999585	185,619.66	100.300780	186,178.74	559.08	0.01	
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026			
	50,000.000	Local	99.578260	49,789.13	102.927000	51,463.50	1,674.37	0.00	
		Base	99.578260	49,789.13	102.927000	51,463.50	1,674.37	0.00	
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025			
	230,000.000	Local	100.488496	231,123.54	104.430000	240,189.00	9,065.46	0.02	
		Base	100.488496	231,123.54	104.430000	240,189.00	9,065.46	0.02	
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028			
	90,000.000	Local	100.256000	90,230.40	105.375000	94,837.50	4,607.10	0.01	
		Base	100.256000	90,230.40	105.375000	94,837.50	4,607.10	0.01	
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625				4.625000	01 Apr 2025			
	10,000.000	Local	99.070900	9,907.09	101.000000	10,100.00	192.91	0.00	
		Base	99.070900	9,907.09	101.000000	10,100.00	192.91	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	101.592500	132,070.25	2,070.25	0.01	
		Base	100.000000	130,000.00	101.592500	132,070.25	2,070.25	0.01	
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026			
	472,666.750	Local	100.598161	475,494.06	96.541700	456,320.52	-19,173.54	0.03	
		Base	100.598161	475,494.06	96.541700	456,320.52	-19,173.54	0.03	
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
	40,000.000	Local	109.333400	43,733.36	123.464500	49,385.80	5,652.44	0.00	
		Base	109.333400	43,733.36	123.464500	49,385.80	5,652.44	0.00	
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
	30,000.000	Local	118.557433	35,567.23	118.473851	35,542.16	-25.07	0.00	
		Base	118.557433	35,567.23	118.473851	35,542.16	-25.07	0.00	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local		105.799978	190,439.96	108.692711	195,646.88	5,206.92	0.01
		Base		105.799978	190,439.96	108.692711	195,646.88	5,206.92	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local		99.465630	198,931.26	111.287291	222,574.58	23,643.32	0.02
		Base		99.465630	198,931.26	111.287291	222,574.58	23,643.32	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local		102.075070	234,772.66	113.601630	261,283.75	26,511.09	0.02
		Base		102.075070	234,772.66	113.601630	261,283.75	26,511.09	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	760,000.000	Local		107.630888	817,994.75	115.760851	879,782.47	61,787.72	0.06
		Base		107.630888	817,994.75	115.760851	879,782.47	61,787.72	0.06
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	200,000.000	Local		99.990690	199,981.38	103.103446	206,206.89	6,225.51	0.01
		Base		99.990690	199,981.38	103.103446	206,206.89	6,225.51	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.394000	50,697.00	124.474795	62,237.40	11,540.40	0.00
		Base		101.394000	50,697.00	124.474795	62,237.40	11,540.40	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.589600	41,835.84	132.393353	52,957.34	11,121.50	0.00
		Base		104.589600	41,835.84	132.393353	52,957.34	11,121.50	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.226809	222,698.98	114.223954	251,292.70	28,593.72	0.02
		Base		101.226809	222,698.98	114.223954	251,292.70	28,593.72	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.196600	10,319.66	130.911250	13,091.13	2,771.47	0.00
		Base		103.196600	10,319.66	130.911250	13,091.13	2,771.47	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	50,000.000	Local		111.309720	55,654.86	114.857028	57,428.51	1,773.65	0.00
		Base		111.309720	55,654.86	114.857028	57,428.51	1,773.65	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		

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	160,078.630	Local	100.000000	160,078.63	94.700000	151,594.46	-8,484.17	0.01	
		Base	100.000000	160,078.63	94.700000	151,594.46	-8,484.17	0.01	
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local	100.962355	201,924.71	129.380365	258,760.73	56,836.02	0.02	
		Base	100.962355	201,924.71	129.380365	258,760.73	56,836.02	0.02	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local	99.679400	259,166.44	109.282675	284,134.96	24,968.52	0.02	
		Base	99.679400	259,166.44	109.282675	284,134.96	24,968.52	0.02	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local	95.215488	561,771.38	115.203225	679,699.03	117,927.65	0.05	
		Base	95.215488	561,771.38	115.203225	679,699.03	117,927.65	0.05	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local	101.006660	101,006.66	113.607572	113,607.57	12,600.91	0.01	
		Base	101.006660	101,006.66	113.607572	113,607.57	12,600.91	0.01	
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
	120,000.000	Local	112.320633	134,784.76	133.220990	159,865.19	25,080.43	0.01	
		Base	112.320633	134,784.76	133.220990	159,865.19	25,080.43	0.01	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	870,000.000	Local	110.052899	957,460.22	137.712014	1,198,094.52	240,634.30	0.09	
		Base	110.052899	957,460.22	137.712014	1,198,094.52	240,634.30	0.08	
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	310,000.000	Local	119.926519	371,772.21	145.905954	452,308.46	80,536.25	0.03	
		Base	119.926519	371,772.21	145.905954	452,308.46	80,536.25	0.03	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local	99.717545	638,192.29	108.318896	693,240.93	55,048.64	0.05	
		Base	99.717545	638,192.29	108.318896	693,240.93	55,048.64	0.05	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local	99.848289	898,634.60	105.093287	945,839.58	47,204.98	0.07	
		Base	99.848289	898,634.60	105.093287	945,839.58	47,204.98	0.06	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 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	
		350,000.000	Local 95.253106	333,385.87	109.026875	381,594.06	48,208.19	0.03	
			Base 95.253106	333,385.87	109.026875	381,594.06	48,208.19	0.03	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022			
		200,000.000	Local 99.941490	199,882.98	102.848625	205,697.25	5,814.27	0.01	
			Base 99.941490	199,882.98	102.848625	205,697.25	5,814.27	0.01	
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023			
		200,000.000	Local 99.876000	199,752.00	103.841948	207,683.90	7,931.90	0.01	
			Base 99.876000	199,752.00	103.841948	207,683.90	7,931.90	0.01	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024			
		235,757.580	Local 99.834097	235,366.45	96.375000	227,211.37	-8,155.08	0.02	
			Base 99.834097	235,366.45	96.375000	227,211.37	-8,155.08	0.02	
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030			
		290,000.000	Local 100.000000	290,000.00	110.355000	320,029.50	30,029.50	0.02	
			Base 100.000000	290,000.00	110.355000	320,029.50	30,029.50	0.02	
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050			
		200,000.000	Local 100.000000	200,000.00	120.000000	240,000.00	40,000.00	0.02	
			Base 100.000000	200,000.00	120.000000	240,000.00	40,000.00	0.02	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		450,000.000	Local 100.803669	453,616.51	135.517828	609,830.23	156,213.72	0.04	
			Base 100.803669	453,616.51	135.517828	609,830.23	156,213.72	0.04	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
		200,000.000	Local 103.825640	207,651.28	116.487822	232,975.64	25,324.36	0.02	
			Base 103.825640	207,651.28	116.487822	232,975.64	25,324.36	0.02	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047			
		250,000.000	Local 102.437616	256,094.04	109.085460	272,713.65	16,619.61	0.02	
Original Face:		250,000.000	Base 102.437616	256,094.04	109.085460	272,713.65	16,619.61	0.02	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				0.747600	27 Jul 2046			
		102,170.710	Local 96.561852	98,657.93	99.808980	101,975.54	3,317.61	0.01	
Original Face:		1,590,000.000	Base 96.561852	98,657.93	99.808980	101,975.54	3,317.61	0.01	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				3.902380	15 May 2028			

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Original Face:	257,666.040	Local		98.816499	254,616.56	98.686220	254,280.88	-335.68	0.02
	400,000.000	Base		98.816499	254,616.56	98.686220	254,280.88	-335.68	0.02
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	960,000.000	Local		100.000000	960,000.00	112.481200	1,079,819.52	119,819.52	0.08
		Base		100.000000	960,000.00	112.481200	1,079,819.52	119,819.52	0.07
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	260,000.000	Local		100.000000	260,000.00	118.361577	307,740.10	47,740.10	0.02
		Base		100.000000	260,000.00	118.361577	307,740.10	47,740.10	0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	620,000.000	Local		110.831524	687,155.45	120.229451	745,422.60	58,267.15	0.05
		Base		110.831524	687,155.45	120.229451	745,422.60	58,267.15	0.05
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	580,000.000	Local		100.000000	580,000.00	109.732787	636,450.16	56,450.16	0.05
		Base		100.000000	580,000.00	109.732787	636,450.16	56,450.16	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	520,000.000	Local		100.000000	520,000.00	104.577987	543,805.53	23,805.53	0.04
		Base		100.000000	520,000.00	104.577987	543,805.53	23,805.53	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	1,040,000.000	Local		105.161945	1,093,684.23	106.407326	1,106,636.19	12,951.96	0.08
		Base		105.161945	1,093,684.23	106.407326	1,106,636.19	12,951.96	0.08
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	880,000.000	Local		108.386674	953,802.73	107.312188	944,347.25	-9,455.48	0.07
		Base		108.386674	953,802.73	107.312188	944,347.25	-9,455.48	0.06
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	860,000.000	Local		100.000000	860,000.00	102.061053	877,725.06	17,725.06	0.06
		Base		100.000000	860,000.00	102.061053	877,725.06	17,725.06	0.06
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
	334,316.010	Local		97.713062	326,670.41	102.661700	343,214.50	16,544.09	0.02
Original Face:	660,000.000	Base		97.713062	326,670.41	102.661700	343,214.50	16,544.09	0.02
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		

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	279,879.820	Local	98.197065	274,833.77	102.589800	287,128.15	12,294.38	0.02	
Original Face:	532,000.000	Base	98.197065	274,833.77	102.589800	287,128.15	12,294.38	0.02	
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
	954,854.020	Local	98.680854	942,258.10	102.680550	980,449.36	38,191.26	0.07	
Original Face:	1,700,000.000	Base	98.680854	942,258.10	102.680550	980,449.36	38,191.26	0.07	
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A				1.302380	15 Jul 2034			
	698,741.040	Local	100.000000	698,741.04	95.042990	664,104.38	-34,636.66	0.05	
Original Face:	770,000.000	Base	100.000000	698,741.04	95.042990	664,104.38	-34,636.66	0.05	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
	1,053,320.570	Local	99.516560	1,048,228.40	99.568200	1,048,772.33	543.93	0.08	
		Base	99.516560	1,048,228.40	99.568200	1,048,772.33	543.93	0.07	
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN					31 Jan 2025			
	226,529.520	Local	99.807032	226,092.39	99.062500	224,405.81	-1,686.58	0.02	
		Base	99.807032	226,092.39	99.062500	224,405.81	-1,686.58	0.02	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
	610,000.000	Local	116.760649	712,239.96	122.129521	744,990.08	32,750.12	0.05	
		Base	116.760649	712,239.96	122.129521	744,990.08	32,750.12	0.05	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
	240,000.000	Local	99.893179	239,743.63	100.030154	240,072.37	328.74	0.02	
		Base	99.893179	239,743.63	100.030154	240,072.37	328.74	0.02	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
	480,000.000	Local	99.932952	479,678.17	100.458254	482,199.62	2,521.45	0.03	
		Base	99.932952	479,678.17	100.458254	482,199.62	2,521.45	0.03	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043			
	50,000.000	Local	101.642360	50,821.18	127.173993	63,587.00	12,765.82	0.00	
		Base	101.642360	50,821.18	127.173993	63,587.00	12,765.82	0.00	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
	400,000.000	Local	110.830805	443,323.22	116.732000	466,928.00	23,604.78	0.03	
		Base	110.830805	443,323.22	116.732000	466,928.00	23,604.78	0.03	
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 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
	200,000.000	Local	100.000000		200,000.00	98.387000	196,774.00	-3,226.00	0.01
		Base	100.000000		200,000.00	98.387000	196,774.00	-3,226.00	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local	99.992786		69,994.95	100.714812	70,500.37	505.42	0.01
		Base	99.992786		69,994.95	100.714812	70,500.37	505.42	0.00
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local	113.548450		22,709.69	118.015604	23,603.12	893.43	0.00
		Base	113.548450		22,709.69	118.015604	23,603.12	893.43	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
	10,000.000	Local	117.950600		11,795.06	115.886103	11,588.61	-206.45	0.00
		Base	117.950600		11,795.06	115.886103	11,588.61	-206.45	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local	107.090388		171,344.62	112.634286	180,214.86	8,870.24	0.01
		Base	107.090388		171,344.62	112.634286	180,214.86	8,870.24	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	130,000.000	Local	117.181800		152,336.34	118.709404	154,322.23	1,985.89	0.01
		Base	117.181800		152,336.34	118.709404	154,322.23	1,985.89	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	80,000.000	Local	109.569713		87,655.77	113.628876	90,903.10	3,247.33	0.01
		Base	109.569713		87,655.77	113.628876	90,903.10	3,247.33	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	90,000.000	Local	108.904000		98,013.60	113.796375	102,416.74	4,403.14	0.01
		Base	108.904000		98,013.60	113.796375	102,416.74	4,403.14	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	210,000.000	Local	114.262795		239,951.87	117.178932	246,075.76	6,123.89	0.02
		Base	114.262795		239,951.87	117.178932	246,075.76	6,123.89	0.02
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	90,000.000	Local	106.860411		96,174.37	109.512274	98,561.05	2,386.68	0.01
		Base	106.860411		96,174.37	109.512274	98,561.05	2,386.68	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local		123.633600	24,726.72	133.945824	26,789.16	2,062.44	0.00
		Base		123.633600	24,726.72	133.945824	26,789.16	2,062.44	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	90,000.000	Local		97.027011	87,324.31	102.742793	92,468.51	5,144.20	0.01
		Base		97.027011	87,324.31	102.742793	92,468.51	5,144.20	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local		96.613553	183,565.75	102.752175	195,229.13	11,663.38	0.01
		Base		96.613553	183,565.75	102.752175	195,229.13	11,663.38	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	63,000.000	Local		102.638159	64,662.04	108.504813	68,358.03	3,695.99	0.00
		Base		102.638159	64,662.04	108.504813	68,358.03	3,695.99	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	210,000.000	Local		107.426167	225,594.95	109.323272	229,578.87	3,983.92	0.02
		Base		107.426167	225,594.95	109.323272	229,578.87	3,983.92	0.02
50077LAW6	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/39 4.625					4.625000	01 Oct 2039		
	10,000.000	Local		102.460700	10,246.07	106.164522	10,616.45	370.38	0.00
		Base		102.460700	10,246.07	106.164522	10,616.45	370.38	0.00
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875					4.875000	01 Oct 2049		
	160,000.000	Local		103.846263	166,154.02	105.531746	168,850.79	2,696.77	0.01
		Base		103.846263	166,154.02	105.531746	168,850.79	2,696.77	0.01
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25					4.250000	01 Mar 2031		
	70,000.000	Local		100.000000	70,000.00	109.715087	76,800.56	6,800.56	0.01
		Base		100.000000	70,000.00	109.715087	76,800.56	6,800.56	0.01
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5					5.500000	01 Jun 2050		
	180,000.000	Local		100.000000	180,000.00	114.605556	206,290.00	26,290.00	0.01
		Base		100.000000	180,000.00	114.605556	206,290.00	26,290.00	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	570,000.000	Local		100.139451	570,794.87	112.500000	641,250.00	70,455.13	0.05
		Base		100.139451	570,794.87	112.500000	641,250.00	70,455.13	0.04
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	119,352.240	Local		92.924884	110,907.93	99.968900	119,315.12	8,407.19	0.01
	710,000.000	Base		92.924884	110,907.93	99.968900	119,315.12	8,407.19	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	160,000.000	Local		99.748750	159,598.00	104.250000	166,800.00	7,202.00	0.01
		Base		99.748750	159,598.00	104.250000	166,800.00	7,202.00	0.01
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875					4.875000	15 May 2028		
	30,000.000	Local		100.000000	30,000.00	108.000000	32,400.00	2,400.00	0.00
		Base		100.000000	30,000.00	108.000000	32,400.00	2,400.00	0.00
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	87,093.080	Local		100.268345	87,326.79	89.150000	77,643.48	-9,683.31	0.01
		Base		100.268345	87,326.79	89.150000	77,643.48	-9,683.31	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	470,000.000	Local		99.938287	469,709.95	101.086912	475,108.49	5,398.54	0.03
		Base		99.938287	469,709.95	101.086912	475,108.49	5,398.54	0.03
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	40,000.000	Local		98.081275	39,232.51	99.873207	39,949.28	716.77	0.00
		Base		98.081275	39,232.51	99.873207	39,949.28	716.77	0.00
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local		26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
		Base		26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,649,370.150	Local		100.558147	1,658,576.06	100.880650	1,663,895.33	5,319.27	0.12
Original Face:	2,010,000.000	Base		100.558147	1,658,576.06	100.880650	1,663,895.33	5,319.27	0.11
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059		
	2,043,946.790	Local		98.465999	2,012,592.62	100.000700	2,043,961.10	31,368.48	0.15
Original Face:	2,150,000.000	Base		98.465999	2,012,592.62	100.000700	2,043,961.10	31,368.48	0.14
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059		
	1,096,833.460	Local		100.123667	1,098,189.88	100.924800	1,106,976.98	8,787.10	0.08
Original Face:	1,250,000.000	Base		100.123667	1,098,189.88	100.924800	1,106,976.98	8,787.10	0.08
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		

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Original Face:		880,000.000	Local 100.635536	885,592.72	100.643070	885,659.02	66.30	0.06
		880,000.000	Base 100.635536	885,592.72	100.643070	885,659.02	66.30	0.06
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017		
		790,000.000	Local 98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
			Base 98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
		80,000.000	Local 100.000000	80,000.00	107.000000	85,600.00	5,600.00	0.01
			Base 100.000000	80,000.00	107.000000	85,600.00	5,600.00	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027		
		150,000.000	Local 95.393300	143,089.95	114.175000	171,262.50	28,172.55	0.01
			Base 95.393300	143,089.95	114.175000	171,262.50	28,172.55	0.01
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5				5.000000	15 Jun 2027		
		10,000.000	Local 96.795200	9,679.52	113.000000	11,300.00	1,620.48	0.00
			Base 96.795200	9,679.52	113.000000	11,300.00	1,620.48	0.00
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027		
		1,458,765.850	Local 97.994229	1,429,506.35	96.625000	1,409,532.50	-19,973.85	0.10
			Base 97.994229	1,429,506.35	96.625000	1,409,532.50	-19,973.85	0.10
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000	01 May 2025		
		190,000.000	Local 100.451932	190,858.67	102.312500	194,393.75	3,535.08	0.01
			Base 100.451932	190,858.67	102.312500	194,393.75	3,535.08	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
		200,000.000	Local 100.000000	200,000.00	109.558235	219,116.47	19,116.47	0.02
			Base 100.000000	200,000.00	109.558235	219,116.47	19,116.47	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		200,000.000	Local 99.722130	199,444.26	116.015675	232,031.35	32,587.09	0.02
			Base 99.722130	199,444.26	116.015675	232,031.35	32,587.09	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024		
		250,000.000	Local 99.737676	249,344.19	109.066758	272,666.90	23,322.71	0.02
			Base 99.737676	249,344.19	109.066758	272,666.90	23,322.71	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024		

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		200,000.000	Local 99.894920	199,789.84	108.652112	217,304.22	17,514.38	0.02
			Base 99.894920	199,789.84	108.652112	217,304.22	17,514.38	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
		40,000.000	Local 100.287075	40,114.83	106.038853	42,415.54	2,300.71	0.00
			Base 100.287075	40,114.83	106.038853	42,415.54	2,300.71	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026		
		270,000.000	Local 111.266389	300,419.25	113.632531	306,807.83	6,388.58	0.02
			Base 111.266389	300,419.25	113.632531	306,807.83	6,388.58	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		100,000.000	Local 105.924960	105,924.96	127.127609	127,127.61	21,202.65	0.01
			Base 105.924960	105,924.96	127.127609	127,127.61	21,202.65	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
		120,000.000	Local 99.537825	119,445.39	124.055756	148,866.91	29,421.52	0.01
			Base 99.537825	119,445.39	124.055756	148,866.91	29,421.52	0.01
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5				5.000000	15 Apr 2040		
		410,000.000	Local 125.394117	514,115.88	131.082427	537,437.95	23,322.07	0.04
			Base 125.394117	514,115.88	131.082427	537,437.95	23,322.07	0.04
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125				5.125000	15 Apr 2050		
		400,000.000	Local 115.442253	461,769.01	138.011294	552,045.18	90,276.17	0.04
			Base 115.442253	461,769.01	138.011294	552,045.18	90,276.17	0.04
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
		120,000.000	Local 116.448733	139,738.48	121.000000	145,200.00	5,461.52	0.01
			Base 116.448733	139,738.48	121.000000	145,200.00	5,461.52	0.01
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026		
		786,050.000	Local 100.997996	793,894.75	98.212500	771,999.36	-21,895.39	0.06
			Base 100.997996	793,894.75	98.212500	771,999.36	-21,895.39	0.05
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
		606,462.790	Local 99.417959	602,932.93	98.196400	595,524.63	-7,408.30	0.04
			Base 99.417959	602,932.93	98.196400	595,524.63	-7,408.30	0.04
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		

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	50,000.000	Local		101.937000	50,968.50	113.184190	56,592.10	5,623.60	0.00
		Base		101.937000	50,968.50	113.184190	56,592.10	5,623.60	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.912139	178,041.85	102.374715	184,274.49	6,232.64	0.01
		Base		98.912139	178,041.85	102.374715	184,274.49	6,232.64	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local		99.375628	248,439.07	101.490150	253,725.38	5,286.31	0.02
		Base		99.375628	248,439.07	101.490150	253,725.38	5,286.31	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		108.893516	696,918.50	114.483716	732,695.78	35,777.28	0.05
		Base		108.893516	696,918.50	114.483716	732,695.78	35,777.28	0.05
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.756627	148,134.94	112.312474	168,468.71	20,333.77	0.01
		Base		98.756627	148,134.94	112.312474	168,468.71	20,333.77	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.949580	149,924.37	107.847441	161,771.16	11,846.79	0.01
		Base		99.949580	149,924.37	107.847441	161,771.16	11,846.79	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.739533	89,765.58	114.404463	102,964.02	13,198.44	0.01
		Base		99.739533	89,765.58	114.404463	102,964.02	13,198.44	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	500,000.000	Local		98.498068	492,490.34	100.003376	500,016.88	7,526.54	0.04
		Base		98.498068	492,490.34	100.003376	500,016.88	7,526.54	0.03
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	40,000.000	Local		121.289550	48,515.82	127.672159	51,068.86	2,553.04	0.00
		Base		121.289550	48,515.82	127.672159	51,068.86	2,553.04	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					0.448130	25 May 2037		
	1,284,963.450	Local		93.262806	1,198,392.97	91.153900	1,171,294.30	-27,098.67	0.08
Original Face:	10,140,000.000	Base		93.262806	1,198,392.97	91.153900	1,171,294.30	-27,098.67	0.08
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		

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	1,052,392.200	Local	98.689544	1,038,601.06	99.109400	1,043,019.60	4,418.54	0.08	
		Base	98.689544	1,038,601.06	99.109400	1,043,019.60	4,418.54	0.07	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	440,000.000	Local	103.337093	454,683.21	113.901769	501,167.78	46,484.57	0.04	
		Base	103.337093	454,683.21	113.901769	501,167.78	46,484.57	0.03	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	60,000.000	Local	109.569417	65,741.65	113.222483	67,933.49	2,191.84	0.00	
		Base	109.569417	65,741.65	113.222483	67,933.49	2,191.84	0.00	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	30,000.000	Local	111.599633	33,479.89	112.285360	33,685.61	205.72	0.00	
		Base	111.599633	33,479.89	112.285360	33,685.61	205.72	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	50,000.000	Local	99.594440	49,797.22	103.166111	51,583.06	1,785.84	0.00	
		Base	99.594440	49,797.22	103.166111	51,583.06	1,785.84	0.00	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	350,000.000	Local	101.300694	354,552.43	104.054269	364,189.94	9,637.51	0.03	
		Base	101.300694	354,552.43	104.054269	364,189.94	9,637.51	0.02	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	190,000.000	Local	108.372253	205,907.28	111.193893	211,268.40	5,361.12	0.02	
		Base	108.372253	205,907.28	111.193893	211,268.40	5,361.12	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	60,000.000	Local	112.662600	67,597.56	113.872561	68,323.54	725.98	0.00	
		Base	112.662600	67,597.56	113.872561	68,323.54	725.98	0.00	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local	99.296694	178,734.05	116.609412	209,896.94	31,162.89	0.02	
		Base	99.296694	178,734.05	116.609412	209,896.94	31,162.89	0.01	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	710,000.000	Local	117.067366	831,178.30	121.709632	864,138.39	32,960.09	0.06	
		Base	117.067366	831,178.30	121.709632	864,138.39	32,960.09	0.06	
58518N2A9	MEGLOCAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		

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	200,000.000	Local		121.061720	242,123.44	116.625400	233,250.80	-8,872.64	0.02
		Base		121.061720	242,123.44	116.625400	233,250.80	-8,872.64	0.02
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	340,000.000	Local		99.520532	338,369.81	100.274862	340,934.53	2,564.72	0.02
		Base		99.520532	338,369.81	100.274862	340,934.53	2,564.72	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	190,000.000	Local		99.162579	188,408.90	101.398490	192,657.13	4,248.23	0.01
		Base		99.162579	188,408.90	101.398490	192,657.13	4,248.23	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.078130	25 Jul 2035		
	1,273,785.480	Local		99.820877	1,271,503.84	98.328110	1,252,489.19	-19,014.65	0.09
Original Face:	2,200,000.000	Base		99.820877	1,271,503.84	98.328110	1,252,489.19	-19,014.65	0.09
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local		102.741105	780,832.40	124.405847	945,484.44	164,652.04	0.07
		Base		102.741105	780,832.40	124.405847	945,484.44	164,652.04	0.06
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	147,195.160	Local		100.075138	147,305.76	99.400000	146,311.99	-993.77	0.01
		Base		100.075138	147,305.76	99.400000	146,311.99	-993.77	0.01
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						23 Sep 2025		
	180,000.000	Local		98.500000	177,300.00	97.500000	175,500.00	-1,800.00	0.01
		Base		98.500000	177,300.00	97.500000	175,500.00	-1,800.00	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local		98.491100	68,943.77	108.900558	76,230.39	7,286.62	0.01
		Base		98.491100	68,943.77	108.900558	76,230.39	7,286.62	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	230,000.000	Local		98.970822	227,632.89	101.079794	232,483.53	4,850.64	0.02
		Base		98.970822	227,632.89	101.079794	232,483.53	4,850.64	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	1,190,000.000	Local		97.215652	1,156,866.26	109.235076	1,299,897.40	143,031.14	0.09
		Base		97.215652	1,156,866.26	109.235076	1,299,897.40	143,031.14	0.09
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local		99.649200	19,929.84	121.345645	24,269.13	4,339.29	0.00
		Base		99.649200	19,929.84	121.345645	24,269.13	4,339.29	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	50,000.000	Local		95.475900	47,737.95	131.715145	65,857.57	18,119.62	0.00
		Base		95.475900	47,737.95	131.715145	65,857.57	18,119.62	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	330,000.000	Local		99.299921	327,689.74	102.773514	339,152.60	11,462.86	0.02
		Base		99.299921	327,689.74	102.773514	339,152.60	11,462.86	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	370,000.000	Local		99.853365	369,457.45	107.617976	398,186.51	28,729.06	0.03
		Base		99.853365	369,457.45	107.617976	398,186.51	28,729.06	0.03
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	1,660,000.000	Local		106.945369	1,775,293.12	114.259327	1,896,704.83	121,411.71	0.14
		Base		106.945369	1,775,293.12	114.259327	1,896,704.83	121,411.71	0.13
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	7,000.000	Local		100.589000	7,041.23	129.641219	9,074.89	2,033.66	0.00
		Base		100.589000	7,041.23	129.641219	9,074.89	2,033.66	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	3,000.000	Local		100.593000	3,017.79	104.581897	3,137.46	119.67	0.00
		Base		100.593000	3,017.79	104.581897	3,137.46	119.67	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	10,000.000	Local		95.478200	9,547.82	105.487542	10,548.75	1,000.93	0.00
		Base		95.478200	9,547.82	105.487542	10,548.75	1,000.93	0.00
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
	270,000.000	Local		100.000000	270,000.00	103.845461	280,382.74	10,382.74	0.02
		Base		100.000000	270,000.00	103.845461	280,382.74	10,382.74	0.02
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	320,000.000	Local		98.785697	316,114.23	104.125000	333,200.00	17,085.77	0.02
		Base		98.785697	316,114.23	104.125000	333,200.00	17,085.77	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.729734	25 Jun 2056		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		1,580,000.000	Local 99.714295	1,575,485.86	108.583100	1,715,612.98	140,127.12	0.12
		1,580,000.000	Base 99.714295	1,575,485.86	108.583100	1,715,612.98	140,127.12	0.12
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A				3.250000	25 Jul 2059		
		1,090,000.000	Local 105.243712	1,147,156.46	105.231650	1,147,024.99	-131.47	0.08
Original Face:		1,090,000.000	Base 105.243712	1,147,156.46	105.231650	1,147,024.99	-131.47	0.08
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050		
		260,000.000	Local 100.000000	260,000.00	113.040000	293,904.00	33,904.00	0.02
			Base 100.000000	260,000.00	113.040000	293,904.00	33,904.00	0.02
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022		
		130,000.000	Local 100.187454	130,243.69	103.342102	134,344.73	4,101.04	0.01
			Base 100.187454	130,243.69	103.342102	134,344.73	4,101.04	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5				3.500000	01 May 2022		
		20,000.000	Local 100.039600	20,007.92	103.969323	20,793.86	785.94	0.00
			Base 100.039600	20,007.92	103.969323	20,793.86	785.94	0.00
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125				2.125000	13 Apr 2023		
		100,000.000	Local 100.268530	100,268.53	103.779985	103,779.99	3,511.46	0.01
			Base 100.268530	100,268.53	103.779985	103,779.99	3,511.46	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025		
		630,000.000	Local 100.701743	634,420.98	102.764056	647,413.55	12,992.57	0.05
			Base 100.701743	634,420.98	102.764056	647,413.55	12,992.57	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
		10,000.000	Local 100.000000	10,000.00	119.482201	11,948.22	1,948.22	0.00
			Base 100.000000	10,000.00	119.482201	11,948.22	1,948.22	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
		1,320,000.000	Local 104.398552	1,378,060.88	106.519522	1,406,057.69	27,996.81	0.10
			Base 104.398552	1,378,060.88	106.519522	1,406,057.69	27,996.81	0.10
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR				5.597000	24 Mar 2051		
		90,000.000	Local 130.018156	117,016.34	150.354388	135,318.95	18,302.61	0.01
			Base 130.018156	117,016.34	150.354388	135,318.95	18,302.61	0.01
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031		

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	940,000.000	Local	100.000000		940,000.00	114.897982	1,080,041.03	140,041.03	0.08
		Base	100.000000		940,000.00	114.897982	1,080,041.03	140,041.03	0.07
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	830,000.000	Local	100.082954		830,688.52	104.728471	869,246.31	38,557.79	0.06
		Base	100.082954		830,688.52	104.728471	869,246.31	38,557.79	0.06
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local	100.026107		570,148.81	114.141144	650,604.52	80,455.71	0.05
		Base	100.026107		570,148.81	114.141144	650,604.52	80,455.71	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
	1,550,000.000	Local	112.902683		1,749,991.58	113.802480	1,763,938.44	13,946.86	0.13
Original Face:	1,550,000.000	Base	112.902683		1,749,991.58	113.802480	1,763,938.44	13,946.86	0.12
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local	100.000000		280,000.00	113.762000	318,533.60	38,533.60	0.02
		Base	100.000000		280,000.00	113.762000	318,533.60	38,533.60	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	170,000.000	Local	100.455694		170,774.68	105.936302	180,091.71	9,317.03	0.01
		Base	100.455694		170,774.68	105.936302	180,091.71	9,317.03	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	450,000.000	Local	99.819740		449,188.83	103.107073	463,981.83	14,793.00	0.03
		Base	99.819740		449,188.83	103.107073	463,981.83	14,793.00	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
	990,000.000	Local	102.809157		1,017,810.65	98.982190	979,923.68	-37,886.97	0.07
Original Face:	990,000.000	Base	102.809157		1,017,810.65	98.982190	979,923.68	-37,886.97	0.07
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.497183	15 Aug 2036		
	7,710,000.000	Local	4.500604		346,996.55	4.438350	342,196.79	-4,799.76	0.02
Original Face:	7,710,000.000	Base	4.500604		346,996.55	4.438350	342,196.79	-4,799.76	0.02
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
	1,140,000.000	Local	102.809438		1,172,027.59	94.379090	1,075,921.63	-96,105.96	0.08
Original Face:	1,140,000.000	Base	102.809438		1,172,027.59	94.379090	1,075,921.63	-96,105.96	0.07
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.752380	15 Oct 2031		

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Original Face:	1,970,000.000	Local	101.150169	1,992,658.33	101.248950	1,994,604.32	1,945.99	0.14	
	1,970,000.000	Base	101.150169	1,992,658.33	101.248950	1,994,604.32	1,945.99	0.14	
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					0.748130	25 Apr 2040		
Original Face:	433,237.400	Local	99.310676	430,250.99	97.850950	423,926.91	-6,324.08	0.03	
	560,000.000	Base	99.310676	430,250.99	97.850950	423,926.91	-6,324.08	0.03	
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.398130	25 Jun 2065		
Original Face:	744,828.010	Local	100.869965	751,307.75	100.005210	744,866.82	-6,440.93	0.05	
	1,190,000.000	Base	100.869965	751,307.75	100.005210	744,866.82	-6,440.93	0.05	
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
Original Face:	970,000.000	Local	99.952444	969,538.71	103.264080	1,001,661.58	32,122.87	0.07	
	970,000.000	Base	99.952444	969,538.71	103.264080	1,001,661.58	32,122.87	0.07	
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.052380	15 Nov 2068		
Original Face:	870,000.000	Local	100.000000	870,000.00	99.531640	865,925.27	-4,074.73	0.06	
	870,000.000	Base	100.000000	870,000.00	99.531640	865,925.27	-4,074.73	0.06	
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
Original Face:	89,550.000	Local	100.339352	89,853.89	96.775000	86,662.01	-3,191.88	0.01	
		Base	100.339352	89,853.89	96.775000	86,662.01	-3,191.88	0.01	
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
Original Face:	929,472.210	Local	100.000000	929,472.21	101.484810	943,273.11	13,800.90	0.07	
	1,140,000.000	Base	100.000000	929,472.21	101.484810	943,273.11	13,800.90	0.06	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
Original Face:	730,840.350	Local	102.509370	749,179.84	108.048450	789,661.67	40,481.83	0.06	
	1,520,000.000	Base	102.509370	749,179.84	108.048450	789,661.67	40,481.83	0.05	
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
Original Face:	220,000.000	Local	99.903400	219,787.48	100.990351	222,178.77	2,391.29	0.02	
		Base	99.903400	219,787.48	100.990351	222,178.77	2,391.29	0.02	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
Original Face:	185,000.000	Local	101.155103	187,136.94	104.528000	193,376.80	6,239.86	0.01	
		Base	101.155103	187,136.94	104.528000	193,376.80	6,239.86	0.01	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,059,327.180	Local 99.129047	1,050,100.94	97.750000	1,035,492.32	-14,608.62	0.07	
			Base 99.129047	1,050,100.94	97.750000	1,035,492.32	-14,608.62	0.07	
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025			
		160,000.000	Local 105.501244	168,801.99	107.430491	171,888.79	3,086.80	0.01	
			Base 105.501244	168,801.99	107.430491	171,888.79	3,086.80	0.01	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027			
		260,000.000	Local 108.425285	281,905.74	111.221046	289,174.72	7,268.98	0.02	
			Base 108.425285	281,905.74	111.221046	289,174.72	7,268.98	0.02	
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030			
		260,000.000	Local 99.859542	259,634.81	112.312065	292,011.37	32,376.56	0.02	
			Base 99.859542	259,634.81	112.312065	292,011.37	32,376.56	0.02	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040			
		180,000.000	Local 99.385433	178,893.78	114.411345	205,940.42	27,046.64	0.01	
			Base 99.385433	178,893.78	114.411345	205,940.42	27,046.64	0.01	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050			
		890,000.000	Local 108.919993	969,387.94	116.812783	1,039,633.77	70,245.83	0.07	
			Base 108.919993	969,387.94	116.812783	1,039,633.77	70,245.83	0.07	
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	95.146000	190,292.00	-9,708.00	0.01	
			Base 100.000000	200,000.00	95.146000	190,292.00	-9,708.00	0.01	
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143				7.143000	23 Feb 2030			
		200,000.000	Local 100.000000	200,000.00	94.770000	189,540.00	-10,460.00	0.01	
			Base 100.000000	200,000.00	94.770000	189,540.00	-10,460.00	0.01	
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043				3.043000	15 Sep 2023			
		460,000.000	Local 100.000000	460,000.00	101.371443	466,308.64	6,308.64	0.03	
			Base 100.000000	460,000.00	101.371443	466,308.64	6,308.64	0.03	
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522				3.522000	17 Sep 2025			
		950,000.000	Local 100.000000	950,000.00	100.894000	958,493.00	8,493.00	0.07	
			Base 100.000000	950,000.00	100.894000	958,493.00	8,493.00	0.07	
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345				4.345000	17 Sep 2027			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,030,000.000	Local	100.000000		1,030,000.00	100.174556	1,031,797.93	1,797.93	0.07
		Base	100.000000		1,030,000.00	100.174556	1,031,797.93	1,797.93	0.07
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	150,000.000	Local	104.376053		156,564.08	138.728308	208,092.46	51,528.38	0.01
		Base	104.376053		156,564.08	138.728308	208,092.46	51,528.38	0.01
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	40,000.000	Local	99.700675		39,880.27	131.120434	52,448.17	12,567.90	0.00
		Base	99.700675		39,880.27	131.120434	52,448.17	12,567.90	0.00
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	100,000.000	Local	104.929370		104,929.37	113.558888	113,558.89	8,629.52	0.01
		Base	104.929370		104,929.37	113.558888	113,558.89	8,629.52	0.01
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.348780	26 Feb 2046		
	22,097.190	Local	97.115742		21,459.85	99.873590	22,069.26	609.41	0.00
Original Face:	2,410,000.000	Base	97.115742		21,459.85	99.873590	22,069.26	609.41	0.00
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875					4.875000	13 May 2021		
	300,000.000	Local	102.149400		306,448.20	102.588811	307,766.43	1,318.23	0.02
		Base	102.149400		306,448.20	102.588811	307,766.43	1,318.23	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local	96.724595		183,776.73	108.805403	206,730.27	22,953.54	0.01
		Base	96.724595		183,776.73	108.805403	206,730.27	22,953.54	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local	103.702415		829,619.32	112.357492	898,859.94	69,240.62	0.06
		Base	103.702415		829,619.32	112.357492	898,859.94	69,240.62	0.06
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	220,000.000	Local	127.432655		280,351.84	143.449670	315,589.27	35,237.43	0.02
		Base	127.432655		280,351.84	143.449670	315,589.27	35,237.43	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	140,000.000	Local	99.645214		139,503.30	112.350627	157,290.88	17,787.58	0.01
		Base	99.645214		139,503.30	112.350627	157,290.88	17,787.58	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		

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		260,000.000	Local 101.659773	264,315.41	117.193955	304,704.28	40,388.87	0.02
			Base 101.659773	264,315.41	117.193955	304,704.28	40,388.87	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050		
		1,130,000.000	Local 109.332256	1,235,454.49	117.027911	1,322,415.39	86,960.90	0.10
			Base 109.332256	1,235,454.49	117.027911	1,322,415.39	86,960.90	0.09
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
		180,000.000	Local 109.008106	196,214.59	119.219267	214,594.68	18,380.09	0.02
			Base 109.008106	196,214.59	119.219267	214,594.68	18,380.09	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
		280,000.000	Local 98.333157	275,332.84	105.472800	295,323.84	19,991.00	0.02
			Base 98.333157	275,332.84	105.472800	295,323.84	19,991.00	0.02
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125000	15 Feb 2022		
		100,000.000	Local 99.743110	99,743.11	94.516000	94,516.00	-5,227.11	0.01
			Base 99.743110	99,743.11	94.516000	94,516.00	-5,227.11	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
		190,000.000	Local 83.611232	158,861.34	72.250000	137,275.00	-21,586.34	0.01
			Base 83.611232	158,861.34	72.250000	137,275.00	-21,586.34	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026		
		480,000.000	Local 102.189763	490,510.86	79.750000	382,800.00	-107,710.86	0.03
			Base 102.189763	490,510.86	79.750000	382,800.00	-107,710.86	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		220,000.000	Local 88.509973	194,721.94	71.021000	156,246.20	-38,475.74	0.01
			Base 88.509973	194,721.94	71.021000	156,246.20	-38,475.74	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		590,000.000	Local 90.114192	531,673.73	67.510000	398,309.00	-133,364.73	0.03
			Base 90.114192	531,673.73	67.510000	398,309.00	-133,364.73	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		230,000.000	Local 99.411743	228,647.01	78.424500	180,376.35	-48,270.66	0.01
			Base 99.411743	228,647.01	78.424500	180,376.35	-48,270.66	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		

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	260,000.000	Local		82.797385	215,273.20	68.750000	178,750.00	-36,523.20	0.01
		Base		82.797385	215,273.20	68.750000	178,750.00	-36,523.20	0.01
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	230,000.000	Local		98.710957	227,035.20	93.437000	214,905.10	-12,130.10	0.02
		Base		98.710957	227,035.20	93.437000	214,905.10	-12,130.10	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local		100.942604	232,167.99	79.312500	182,418.75	-49,749.24	0.01
		Base		100.942604	232,167.99	79.312500	182,418.75	-49,749.24	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	350,000.000	Local		100.188437	350,659.53	84.843000	296,950.50	-53,709.03	0.02
		Base		100.188437	350,659.53	84.843000	296,950.50	-53,709.03	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	660,000.000	Local		113.648467	750,079.88	96.780000	638,748.00	-111,331.88	0.05
		Base		113.648467	750,079.88	96.780000	638,748.00	-111,331.88	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	150,000.000	Local		109.953547	164,930.32	90.591000	135,886.50	-29,043.82	0.01
		Base		109.953547	164,930.32	90.591000	135,886.50	-29,043.82	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		107.430214	150,402.30	95.000000	133,000.00	-17,402.30	0.01
		Base		107.430214	150,402.30	95.000000	133,000.00	-17,402.30	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		131.724150	52,689.66	97.000000	38,800.00	-13,889.66	0.00
		Base		131.724150	52,689.66	97.000000	38,800.00	-13,889.66	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		121.928959	390,172.67	85.250000	272,800.00	-117,372.67	0.02
		Base		121.928959	390,172.67	85.250000	272,800.00	-117,372.67	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		84.542350	67,633.88	71.562500	57,250.00	-10,383.88	0.00
		Base		84.542350	67,633.88	71.562500	57,250.00	-10,383.88	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		

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	350,000.000	Local		109.765777	384,180.22	86.125000	301,437.50	-82,742.72	0.02
		Base		109.765777	384,180.22	86.125000	301,437.50	-82,742.72	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
	380,000.000	Local		100.000000	380,000.00	92.250000	350,550.00	-29,450.00	0.03
		Base		100.000000	380,000.00	92.250000	350,550.00	-29,450.00	0.02
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	100,000.000	Local		99.338830	99,338.83	101.845000	101,845.00	2,506.17	0.01
		Base		99.338830	99,338.83	101.845000	101,845.00	2,506.17	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
		Base		0.000000	259.18	0.000000	0.00	-259.18	0.00
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	120,000.000	Local		99.999017	119,998.82	105.223970	126,268.76	6,269.94	0.01
		Base		99.999017	119,998.82	105.223970	126,268.76	6,269.94	0.01
68902VAJ6	OTIS WORLDWIDE CORP SR UNSECURED 04/27 2.293					2.293000	05 Apr 2027		
	120,000.000	Local		99.998025	119,997.63	106.365741	127,638.89	7,641.26	0.01
		Base		99.998025	119,997.63	106.365741	127,638.89	7,641.26	0.01
68902VAK3	OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565					2.565000	15 Feb 2030		
	640,000.000	Local		103.549423	662,716.31	107.473072	687,827.66	25,111.35	0.05
		Base		103.549423	662,716.31	107.473072	687,827.66	25,111.35	0.05
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	450,000.000	Local		99.994847	449,976.81	100.120155	450,540.70	563.89	0.03
		Base		99.994847	449,976.81	100.120155	450,540.70	563.89	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	140,000.000	Local		100.105436	140,147.61	96.756998	135,459.80	-4,687.81	0.01
		Base		100.105436	140,147.61	96.756998	135,459.80	-4,687.81	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		

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		170,000.000	Local 99.898447	169,827.36	95.146972	161,749.85	-8,077.51	0.01
			Base 99.898447	169,827.36	95.146972	161,749.85	-8,077.51	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
		40,000.000	Local 99.506000	39,802.40	91.832117	36,732.85	-3,069.55	0.00
			Base 99.506000	39,802.40	91.832117	36,732.85	-3,069.55	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
		80,000.000	Local 99.372388	79,497.91	90.162097	72,129.68	-7,368.23	0.01
			Base 99.372388	79,497.91	90.162097	72,129.68	-7,368.23	0.00
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056		
		330,000.000	Local 100.000000	330,000.00	125.250000	413,325.00	83,325.00	0.03
Original Face:		330,000.000	Base 100.000000	330,000.00	125.250000	413,325.00	83,325.00	0.03
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032		
		460,000.000	Local 99.800080	459,080.37	100.750000	463,450.00	4,369.63	0.03
			Base 99.800080	459,080.37	100.750000	463,450.00	4,369.63	0.03
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
		160,000.000	Local 101.032063	161,651.30	100.404541	160,647.27	-1,004.03	0.01
			Base 101.032063	161,651.30	100.404541	160,647.27	-1,004.03	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024		
		40,000.000	Local 100.196125	40,078.45	100.762457	40,304.98	226.53	0.00
			Base 100.196125	40,078.45	100.762457	40,304.98	226.53	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023		
		20,000.000	Local 99.446800	19,889.36	99.094915	19,818.98	-70.38	0.00
			Base 99.446800	19,889.36	99.094915	19,818.98	-70.38	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
		50,000.000	Local 92.254720	46,127.36	94.000000	47,000.00	872.64	0.00
			Base 92.254720	46,127.36	94.000000	47,000.00	872.64	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022		
		76,692.190	Local 99.938299	76,644.87	81.375000	62,408.27	-14,236.60	0.00
			Base 99.938299	76,644.87	81.375000	62,408.27	-14,236.60	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023		

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		250,000.000	Local 99.919052	249,797.63	102.143906	255,359.77	5,562.14	0.02
			Base 99.919052	249,797.63	102.143906	255,359.77	5,562.14	0.02
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025		
		260,000.000	Local 99.981362	259,951.54	103.571793	269,286.66	9,335.12	0.02
			Base 99.981362	259,951.54	103.571793	269,286.66	9,335.12	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3				2.300000	01 Jun 2030		
		500,000.000	Local 107.163074	535,815.37	105.754384	528,771.92	-7,043.45	0.04
			Base 107.163074	535,815.37	105.754384	528,771.92	-7,043.45	0.04
70455DAG9	PCI GAMING AUTHORITY TERM LOAN					29 May 2026		
		131,740.390	Local 100.084090	131,851.17	96.900000	127,656.44	-4,194.73	0.01
			Base 100.084090	131,851.17	96.900000	127,656.44	-4,194.73	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
		210,000.000	Local 107.840700	226,465.47	83.044500	174,393.45	-52,072.02	0.01
			Base 107.840700	226,465.47	83.044500	174,393.45	-52,072.02	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.000000	05 Mar 2042		
		50,000.000	Local 92.233840	46,116.92	125.609452	62,804.73	16,687.81	0.00
			Base 92.233840	46,116.92	125.609452	62,804.73	16,687.81	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049		
		100,000.000	Local 104.505610	104,505.61	107.501846	107,501.85	2,996.24	0.01
			Base 104.505610	104,505.61	107.501846	107,501.85	2,996.24	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
		30,000.000	Local 105.193700	31,558.11	107.114275	32,134.28	576.17	0.00
			Base 105.193700	31,558.11	107.114275	32,134.28	576.17	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
		40,000.000	Local 107.975075	43,190.03	109.866556	43,946.62	756.59	0.00
			Base 107.975075	43,190.03	109.866556	43,946.62	756.59	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625				3.625000	19 Mar 2050		
		40,000.000	Local 123.913225	49,565.29	121.228294	48,491.32	-1,073.97	0.00
			Base 123.913225	49,565.29	121.228294	48,491.32	-1,073.97	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875				3.875000	19 Mar 2060		

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		80,000.000	Local 119.220325	95,376.26	126.260996	101,008.80	5,632.54	0.01
			Base 119.220325	95,376.26	126.260996	101,008.80	5,632.54	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
		340,000.000	Local 99.829159	339,419.14	101.016691	343,456.75	4,037.61	0.02
			Base 99.829159	339,419.14	101.016691	343,456.75	4,037.61	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
		270,000.000	Local 99.585537	268,880.95	102.734590	277,383.39	8,502.44	0.02
			Base 99.585537	268,880.95	102.734590	277,383.39	8,502.44	0.02
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.450000	15 Jan 2022		
		340,000.000	Local 101.048450	343,564.73	104.954416	356,845.01	13,280.28	0.03
			Base 101.048450	343,564.73	104.954416	356,845.01	13,280.28	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
		390,000.000	Local 131.845008	514,195.53	159.250000	621,075.00	106,879.47	0.04
			Base 131.845008	514,195.53	159.250000	621,075.00	106,879.47	0.04
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
		660,000.000	Local 103.363702	682,200.43	108.050000	713,130.00	30,929.57	0.05
			Base 103.363702	682,200.43	108.050000	713,130.00	30,929.57	0.05
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
		350,000.000	Local 90.902697	318,159.44	113.950000	398,825.00	80,665.56	0.03
			Base 90.902697	318,159.44	113.950000	398,825.00	80,665.56	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
		482,000.000	Local 101.806079	490,705.30	110.903000	534,552.46	43,847.16	0.04
			Base 101.806079	490,705.30	110.903000	534,552.46	43,847.16	0.04
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		240,000.000	Local 100.716942	241,720.66	118.435000	284,244.00	42,523.34	0.02
			Base 100.716942	241,720.66	118.435000	284,244.00	42,523.34	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
		3,353,000.000	Local 104.931422	3,518,350.58	109.200000	3,661,476.00	143,125.42	0.26
			Base 104.931422	3,518,350.58	109.200000	3,661,476.00	143,125.42	0.25
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		

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		220,000.000	Local 98.412277	216,507.01	110.350000	242,770.00	26,262.99	0.02
			Base 98.412277	216,507.01	110.350000	242,770.00	26,262.99	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
		40,000.000	Local 101.710775	40,684.31	73.891000	29,556.40	-11,127.91	0.00
			Base 101.710775	40,684.31	73.891000	29,556.40	-11,127.91	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
		300,000.000	Local 99.316543	297,949.63	76.650000	229,950.00	-67,999.63	0.02
			Base 99.316543	297,949.63	76.650000	229,950.00	-67,999.63	0.02
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
		20,000.000	Local 99.881250	19,976.25	96.240000	19,248.00	-728.25	0.00
			Base 99.881250	19,976.25	96.240000	19,248.00	-728.25	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030		
		280,000.000	Local 102.481607	286,948.50	111.807486	313,060.96	26,112.46	0.02
			Base 102.481607	286,948.50	111.807486	313,060.96	26,112.46	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8				0.800000	28 May 2025		
		430,000.000	Local 99.417847	427,496.74	100.710100	433,053.43	5,556.69	0.03
			Base 99.417847	427,496.74	100.710100	433,053.43	5,556.69	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030		
		260,000.000	Local 99.893281	259,722.53	103.058321	267,951.63	8,229.10	0.02
			Base 99.893281	259,722.53	103.058321	267,951.63	8,229.10	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.900000	15 Nov 2021		
		220,000.000	Local 99.990077	219,978.17	102.766482	226,086.26	6,108.09	0.02
			Base 99.990077	219,978.17	102.766482	226,086.26	6,108.09	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
		90,000.000	Local 98.672844	88,805.56	122.812681	110,531.41	21,725.85	0.01
			Base 98.672844	88,805.56	122.812681	110,531.41	21,725.85	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
		10,000.000	Local 99.438800	9,943.88	103.893397	10,389.34	445.46	0.00
			Base 99.438800	9,943.88	103.893397	10,389.34	445.46	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		

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		260,000.000	Local 99.124823	257,724.54	104.107444	270,679.35	12,954.81	0.02
			Base 99.124823	257,724.54	104.107444	270,679.35	12,954.81	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1				2.100000	01 May 2030		
		190,000.000	Local 99.406111	188,871.61	102.861530	195,436.91	6,565.30	0.01
			Base 99.406111	188,871.61	102.861530	195,436.91	6,565.30	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125				1.125000	01 May 2023		
		180,000.000	Local 99.710711	179,479.28	101.535000	182,763.00	3,283.72	0.01
			Base 99.710711	179,479.28	101.535000	182,763.00	3,283.72	0.01
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1					05 Mar 2026		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
		675,704.500	Local 100.270698	677,533.62	97.333300	657,685.49	-19,848.13	0.05
			Base 100.270698	677,533.62	97.333300	657,685.49	-19,848.13	0.04
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
		130,000.000	Local 101.732123	132,251.76	106.938000	139,019.40	6,767.64	0.01
			Base 101.732123	132,251.76	106.938000	139,019.40	6,767.64	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025		
		100,000.000	Local 99.922360	99,922.36	101.859103	101,859.10	1,936.74	0.01
			Base 99.922360	99,922.36	101.859103	101,859.10	1,936.74	0.01
742718FF1	PROCTER + GAMBLE CO/THE SR UNSECURED 03/25 2.45				2.450000	25 Mar 2025		
		140,000.000	Local 106.064671	148,490.54	108.300919	151,621.29	3,130.75	0.01
			Base 106.064671	148,490.54	108.300919	151,621.29	3,130.75	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027		
		50,000.000	Local 109.646340	54,823.17	112.235637	56,117.82	1,294.65	0.00
			Base 109.646340	54,823.17	112.235637	56,117.82	1,294.65	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
		150,000.000	Local 99.770713	149,656.07	115.994630	173,991.95	24,335.88	0.01
			Base 99.770713	149,656.07	115.994630	173,991.95	24,335.88	0.01
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55				3.550000	25 Mar 2040		

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		190,000.000	Local 107.659084	204,552.26	121.781833	231,385.48	26,833.22	0.02
			Base 107.659084	204,552.26	121.781833	231,385.48	26,833.22	0.02
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6				3.600000	25 Mar 2050		
		260,000.000	Local 113.881769	296,092.60	126.799000	329,677.40	33,584.80	0.02
			Base 113.881769	296,092.60	126.799000	329,677.40	33,584.80	0.02
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
		360,000.000	Local 99.694561	358,900.42	116.872000	420,739.20	61,838.78	0.03
			Base 99.694561	358,900.42	116.872000	420,739.20	61,838.78	0.03
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
		1,600,000.000	Local 117.766188	1,884,259.00	134.645000	2,154,320.00	270,061.00	0.16
			Base 117.766188	1,884,259.00	134.645000	2,154,320.00	270,061.00	0.15
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
		220,000.000	Local 100.000000	220,000.00	128.670000	283,074.00	63,074.00	0.02
			Base 100.000000	220,000.00	128.670000	283,074.00	63,074.00	0.02
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027		
		0.000	Local 0.000000	29.70	0.000000	0.00	-29.70	0.00
			Base 0.000000	29.70	0.000000	0.00	-29.70	0.00
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A				3.833600	15 Jan 2032		
		2,110,000.000	Local 104.449887	2,203,892.62	104.341600	2,201,607.76	-2,284.86	0.16
Original Face:		2,110,000.000	Base 104.449887	2,203,892.62	104.341600	2,201,607.76	-2,284.86	0.15
74952PAJ6	RETL RETL 2019 RVP C 144A				2.252380	15 Mar 2036		
		420,000.000	Local 100.000000	420,000.00	91.709080	385,178.14	-34,821.86	0.03
Original Face:		420,000.000	Base 100.000000	420,000.00	91.709080	385,178.14	-34,821.86	0.03
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
		250,000.000	Local 100.000000	250,000.00	101.239000	253,097.50	3,097.50	0.02
			Base 100.000000	250,000.00	101.239000	253,097.50	3,097.50	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		170,000.000	Local 97.962382	166,536.05	90.260000	153,442.00	-13,094.05	0.01
			Base 97.962382	166,536.05	90.260000	153,442.00	-13,094.05	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		

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	27,000.000	Local	100.830148	27,224.14	97.000000	26,190.00	-1,034.14	0.00	
		Base	100.830148	27,224.14	97.000000	26,190.00	-1,034.14	0.00	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	23,000.000	Local	94.148000	21,654.04	95.000000	21,850.00	195.96	0.00	
		Base	94.148000	21,654.04	95.000000	21,850.00	195.96	0.00	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	1,020,000.000	Local	104.289219	1,063,750.03	105.763695	1,078,789.69	15,039.66	0.08	
		Base	104.289219	1,063,750.03	105.763695	1,078,789.69	15,039.66	0.07	
75513EAU5	RAYTHEON TECH CORP SR UNSECURED 144A 12/24 3.15					3.150000	15 Dec 2024		
	130,000.000	Local	108.014992	140,419.49	108.027395	140,435.61	16.12	0.01	
		Base	108.014992	140,419.49	108.027395	140,435.61	16.12	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	106.397346	53,198.67	3,198.67	0.00	
		Base	100.000000	50,000.00	106.397346	53,198.67	3,198.67	0.00	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	624,751.990	Local	100.148606	625,680.41	97.000000	606,009.43	-19,670.98	0.04	
		Base	100.148606	625,680.41	97.000000	606,009.43	-19,670.98	0.04	
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	140,000.000	Local	99.874886	139,824.84	106.441149	149,017.61	9,192.77	0.01	
		Base	99.874886	139,824.84	106.441149	149,017.61	9,192.77	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		
	171,975.720	Local	81.283666	139,788.17	57.703470	99,235.96	-40,552.21	0.01	
Original Face:	420,000.000	Base	81.283666	139,788.17	57.703470	99,235.96	-40,552.21	0.01	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local	107.242057	150,138.88	121.514460	170,120.24	19,981.36	0.01	
		Base	107.242057	150,138.88	121.514460	170,120.24	19,981.36	0.01	
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	1,179,738.960	Local	99.286925	1,171,326.54	98.500000	1,162,042.88	-9,283.66	0.08	
		Base	99.286925	1,171,326.54	98.500000	1,162,042.88	-9,283.66	0.08	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	59,000.000	Local	100.619119	59,365.28	101.250000	59,737.50	372.22	0.00	
		Base	100.619119	59,365.28	101.250000	59,737.50	372.22	0.00	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	0.000	Local	0.000000	-104.39	0.000000	0.00	104.39	0.00	
		Base	0.000000	-104.39	0.000000	0.00	104.39	0.00	
780097AZ4	NATWEST GROUP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
	370,000.000	Local	110.098176	407,363.25	112.461791	416,108.63	8,745.38	0.03	
		Base	110.098176	407,363.25	112.461791	416,108.63	8,745.38	0.03	
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	107.782620	215,565.24	15,565.24	0.02	
		Base	100.000000	200,000.00	107.782620	215,565.24	15,565.24	0.01	
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	108.626323	293,291.07	23,291.07	0.02	
		Base	100.000000	270,000.00	108.626323	293,291.07	23,291.07	0.02	
780099CH8	NATWEST GROUP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	1,090,000.000	Local	101.027747	1,101,202.44	109.664774	1,195,346.04	94,143.60	0.09	
		Base	101.027747	1,101,202.44	109.664774	1,195,346.04	94,143.60	0.08	
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	150,000.000	Local	99.942607	149,913.91	100.134000	150,201.00	287.09	0.01	
		Base	99.942607	149,913.91	100.134000	150,201.00	287.09	0.01	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	170,000.000	Local	99.985712	169,975.71	101.699478	172,889.11	2,913.40	0.01	
		Base	99.985712	169,975.71	101.699478	172,889.11	2,913.40	0.01	
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	480,000.000	Local	99.945538	479,738.58	102.623899	492,594.72	12,856.14	0.04	
		Base	99.945538	479,738.58	102.623899	492,594.72	12,856.14	0.03	
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	300,000.000	Local	99.672903	299,018.71	101.396815	304,190.45	5,171.74	0.02	
		Base	99.672903	299,018.71	101.396815	304,190.45	5,171.74	0.02	
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					1.063380	15 Mar 2033		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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		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	
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037			
	1,130,000.000	Local	99.996675	1,129,962.43	103.667410	1,171,441.73	41,479.30	0.08	
Original Face:	1,130,000.000	Base	99.996675	1,129,962.43	103.667410	1,171,441.73	41,479.30	0.08	
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
	170,000.000	Local	99.968453	169,946.37	107.124440	182,111.55	12,165.18	0.01	
		Base	99.968453	169,946.37	107.124440	182,111.55	12,165.18	0.01	
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028			
	150,000.000	Local	99.680040	149,520.06	118.066875	177,100.31	27,580.25	0.01	
		Base	99.680040	149,520.06	118.066875	177,100.31	27,580.25	0.01	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028			
	200,000.000	Local	102.595510	205,191.02	111.242000	222,484.00	17,292.98	0.02	
		Base	102.595510	205,191.02	111.242000	222,484.00	17,292.98	0.02	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
	360,000.000	Local	99.936481	359,771.33	109.097000	392,749.20	32,977.87	0.03	
		Base	99.936481	359,771.33	109.097000	392,749.20	32,977.87	0.03	
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026			
	270,000.000	Local	99.906219	269,746.79	104.399000	281,877.30	12,130.51	0.02	
		Base	99.906219	269,746.79	104.399000	281,877.30	12,130.51	0.02	
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045			
	260,000.000	Local	105.117273	273,304.91	122.229119	317,795.71	44,490.80	0.02	
		Base	105.117273	273,304.91	122.229119	317,795.71	44,490.80	0.02	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025			
	40,000.000	Local	100.656375	40,262.55	110.923397	44,369.36	4,106.81	0.00	
		Base	100.656375	40,262.55	110.923397	44,369.36	4,106.81	0.00	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024			
	368,406.720	Local	100.243774	369,304.80	94.112500	346,716.77	-22,588.03	0.02	
		Base	100.243774	369,304.80	94.112500	346,716.77	-22,588.03	0.02	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		160,000.000	Local 120.964413	193,543.06	148.774196	238,038.71	44,495.65	0.02
			Base 120.964413	193,543.06	148.774196	238,038.71	44,495.65	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
		90,000.000	Local 104.785044	94,306.54	125.136515	112,622.86	18,316.32	0.01
			Base 104.785044	94,306.54	125.136515	112,622.86	18,316.32	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		410,000.000	Local 100.718839	412,947.24	122.638160	502,816.46	89,869.22	0.04
			Base 100.718839	412,947.24	122.638160	502,816.46	89,869.22	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
		260,000.000	Local 106.539804	277,003.49	110.713312	287,854.61	10,851.12	0.02
			Base 106.539804	277,003.49	110.713312	287,854.61	10,851.12	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
		20,000.000	Local 92.734450	18,546.89	111.572418	22,314.48	3,767.59	0.00
			Base 92.734450	18,546.89	111.572418	22,314.48	3,767.59	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
		270,000.000	Local 99.941596	269,842.31	109.349000	295,242.30	25,399.99	0.02
			Base 99.941596	269,842.31	109.349000	295,242.30	25,399.99	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
		820,000.000	Local 101.876299	835,385.65	106.389106	872,390.67	37,005.02	0.06
			Base 101.876299	835,385.65	106.389106	872,390.67	37,005.02	0.06
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 101.490100	202,980.20	110.372540	220,745.08	17,764.88	0.02
			Base 101.490100	202,980.20	110.372540	220,745.08	17,764.88	0.02
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
		460,000.000	Local 100.907109	464,172.70	102.685239	472,352.10	8,179.40	0.03
			Base 100.907109	464,172.70	102.685239	472,352.10	8,179.40	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
		420,000.000	Local 100.377114	421,583.88	103.827913	436,077.23	14,493.35	0.03
			Base 100.377114	421,583.88	103.827913	436,077.23	14,493.35	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		

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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:	162,109.770	Local	100.000000	162,109.77	106.392560	172,472.73	10,362.96	0.01	
	170,000.000	Base	100.000000	162,109.77	106.392560	172,472.73	10,362.96	0.01	
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
Original Face:	154,411.760	Local	100.000000	154,411.76	109.321160	168,804.73	14,392.97	0.01	
	160,000.000	Base	100.000000	154,411.76	109.321160	168,804.73	14,392.97	0.01	
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
Original Face:	99,222.090	Local	100.000000	99,222.09	107.277510	106,442.99	7,220.90	0.01	
	130,000.000	Base	100.000000	99,222.09	107.277510	106,442.99	7,220.90	0.01	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
Original Face:	342,423.750	Local	100.000000	342,423.75	106.830300	365,812.32	23,388.57	0.03	
	390,000.000	Base	100.000000	342,423.75	106.830300	365,812.32	23,388.57	0.02	
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
Original Face:	410,000.000	Local	102.055024	418,425.60	104.599950	428,859.80	10,434.20	0.03	
	410,000.000	Base	102.055024	418,425.60	104.599950	428,859.80	10,434.20	0.03	
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
	616,900.000	Local	99.092331	611,300.59	99.525000	613,969.73	2,669.14	0.04	
		Base	99.092331	611,300.59	99.525000	613,969.73	2,669.14	0.04	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	700,000.000	Local	107.120216	749,841.51	126.120714	882,845.00	133,003.49	0.06	
		Base	107.120216	749,841.51	126.120714	882,845.00	133,003.49	0.06	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	140,000.000	Local	112.221250	157,109.75	141.956459	198,739.04	41,629.29	0.01	
		Base	112.221250	157,109.75	141.956459	198,739.04	41,629.29	0.01	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	60,000.000	Local	101.787300	61,072.38	103.100000	61,860.00	787.62	0.00	
		Base	101.787300	61,072.38	103.100000	61,860.00	787.62	0.00	
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
	10,000.000	Local	101.116300	10,111.63	103.750000	10,375.00	263.37	0.00	
		Base	101.116300	10,111.63	103.750000	10,375.00	263.37	0.00	
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	490,000.000	Local	101.737555	498,514.02	105.952000	519,164.80	20,650.78	0.04	
		Base	101.737555	498,514.02	105.952000	519,164.80	20,650.78	0.04	
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	10,000.000	Local	101.298000	10,129.80	125.000000	12,500.00	2,370.20	0.00	
		Base	101.298000	10,129.80	125.000000	12,500.00	2,370.20	0.00	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	220,000.000	Local	119.101264	262,022.78	146.381000	322,038.20	60,015.42	0.02	
		Base	119.101264	262,022.78	146.381000	322,038.20	60,015.42	0.02	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local	95.237922	85,714.13	117.000000	105,300.00	19,585.87	0.01	
		Base	95.237922	85,714.13	117.000000	105,300.00	19,585.87	0.01	
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
	50,000.000	Local	99.871180	49,935.59	101.120000	50,560.00	624.41	0.00	
		Base	99.871180	49,935.59	101.120000	50,560.00	624.41	0.00	
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738000	20 Sep 2029		
	270,000.000	Local	100.000000	270,000.00	108.125000	291,937.50	21,937.50	0.02	
Original Face:	210,000.000	Base	100.000000	270,000.00	108.125000	291,937.50	21,937.50	0.02	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	1,290,000.000	Local	105.435578	1,360,118.96	111.358000	1,436,518.20	76,399.24	0.10	
		Base	105.435578	1,360,118.96	111.358000	1,436,518.20	76,399.24	0.10	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868130	25 Sep 2035		
	678,821.640	Local	94.396667	640,785.00	99.334740	674,305.71	33,520.71	0.05	
Original Face:	1,370,000.000	Base	94.396667	640,785.00	99.334740	674,305.71	33,520.71	0.05	
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
	160,000.000	Local	99.434500	159,095.20	101.343214	162,149.14	3,053.94	0.01	
		Base	99.434500	159,095.20	101.343214	162,149.14	3,053.94	0.01	
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
	20,000.000	Local	107.217300	21,443.46	93.168946	18,633.79	-2,809.67	0.00	
		Base	107.217300	21,443.46	93.168946	18,633.79	-2,809.67	0.00	
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		

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		250,000.000	Local 99.974700	249,936.75	102.013949	255,034.87	5,098.12	0.02
			Base 99.974700	249,936.75	102.013949	255,034.87	5,098.12	0.02
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75				3.750000	15 Jan 2031		
		120,000.000	Local 98.688458	118,426.15	100.245000	120,294.00	1,867.85	0.01
			Base 98.688458	118,426.15	100.245000	120,294.00	1,867.85	0.01
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023		
		370,000.000	Local 99.895678	369,614.01	101.911000	377,070.70	7,456.69	0.03
			Base 99.895678	369,614.01	101.911000	377,070.70	7,456.69	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	101.290449	253,226.12	3,226.12	0.02
			Base 100.000000	250,000.00	101.290449	253,226.12	3,226.12	0.02
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5				3.500000	15 Apr 2025		
		200,000.000	Local 104.947470	209,894.94	111.377292	222,754.58	12,859.64	0.02
			Base 104.947470	209,894.94	111.377292	222,754.58	12,859.64	0.02
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75				3.750000	15 Apr 2027		
		60,000.000	Local 113.303233	67,981.94	114.642704	68,785.62	803.68	0.00
			Base 113.303233	67,981.94	114.642704	68,785.62	803.68	0.00
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023		
		68,916.160	Local 99.370612	68,482.41	93.700000	64,574.44	-3,907.97	0.00
			Base 99.370612	68,482.41	93.700000	64,574.44	-3,907.97	0.00
87264AAM7	T MOBILE USA INC COMPANY GUAR 03/23 6				6.000000	01 Mar 2023		
		10,000.000	Local 100.000000	10,000.00	100.260000	10,026.00	26.00	0.00
			Base 100.000000	10,000.00	100.260000	10,026.00	26.00	0.00
87264AAQ8	T MOBILE USA INC COMPANY GUAR 04/24 6				6.000000	15 Apr 2024		
		10,000.000	Local 101.091300	10,109.13	102.094000	10,209.40	100.27	0.00
			Base 101.091300	10,109.13	102.094000	10,209.40	100.27	0.00
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5				3.500000	15 Apr 2025		
		1,210,000.000	Local 104.761840	1,267,618.26	109.730000	1,327,733.00	60,114.74	0.10
			Base 104.761840	1,267,618.26	109.730000	1,327,733.00	60,114.74	0.09
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75				3.750000	15 Apr 2027		

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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
	50,000.000	Local		105.759540	52,879.77	112.214000	56,107.00	3,227.23	0.00
		Base		105.759540	52,879.77	112.214000	56,107.00	3,227.23	0.00
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
	1,170,000.000	Local		105.721644	1,236,943.24	113.462000	1,327,505.40	90,562.16	0.10
		Base		105.721644	1,236,943.24	113.462000	1,327,505.40	90,562.16	0.09
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
	80,000.000	Local		102.659000	82,127.20	102.382000	81,905.60	-221.60	0.01
		Base		102.659000	82,127.20	102.382000	81,905.60	-221.60	0.01
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
	230,000.000	Local		104.318000	239,931.40	103.461000	237,960.30	-1,971.10	0.02
		Base		104.318000	239,931.40	103.461000	237,960.30	-1,971.10	0.02
87265VAF5	T MOBILE USA INC 2020 TERM LOAN						01 Apr 2027		
	528,675.000	Local		99.127521	524,062.42	99.875000	528,014.16	3,951.74	0.04
		Base		99.127521	524,062.42	99.875000	528,014.16	3,951.74	0.04
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
	290,000.000	Local		99.907152	289,730.74	99.110254	287,419.74	-2,311.00	0.02
		Base		99.907152	289,730.74	99.110254	287,419.74	-2,311.00	0.02
872882AF2	TSMC GLOBAL LTD COMPANY GUAR 144A 09/27 1					1.000000	28 Sep 2027		
	250,000.000	Local		99.603456	249,008.64	98.435088	246,087.72	-2,920.92	0.02
		Base		99.603456	249,008.64	98.435088	246,087.72	-2,920.92	0.02
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
	60,000.000	Local		98.112567	58,867.54	99.000000	59,400.00	532.46	0.00
		Base		98.112567	58,867.54	99.000000	59,400.00	532.46	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
	20,000.000	Local		101.596050	20,319.21	100.562000	20,112.40	-206.81	0.00
		Base		101.596050	20,319.21	100.562000	20,112.40	-206.81	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026		
	30,000.000	Local		102.015100	30,604.53	102.670000	30,801.00	196.47	0.00
		Base		102.015100	30,604.53	102.670000	30,801.00	196.47	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		

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		70,000.000	Local 100.000000	70,000.00	104.250000	72,975.00	2,975.00	0.01
			Base 100.000000	70,000.00	104.250000	72,975.00	2,975.00	0.00
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875				6.875000	15 Jan 2029		
		40,000.000	Local 100.000000	40,000.00	106.970000	42,788.00	2,788.00	0.00
			Base 100.000000	40,000.00	106.970000	42,788.00	2,788.00	0.00
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875				4.875000	01 Feb 2031		
		150,000.000	Local 100.000000	150,000.00	96.842500	145,263.75	-4,736.25	0.01
			Base 100.000000	150,000.00	96.842500	145,263.75	-4,736.25	0.01
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
		290,000.000	Local 104.581128	303,285.27	107.151942	310,740.63	7,455.36	0.02
			Base 104.581128	303,285.27	107.151942	310,740.63	7,455.36	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000	Local 102.636688	16,421.87	149.185042	23,869.61	7,447.74	0.00
			Base 102.636688	16,421.87	149.185042	23,869.61	7,447.74	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		160,000.000	Local 133.906188	214,249.90	126.181503	201,890.40	-12,359.50	0.01
			Base 133.906188	214,249.90	126.181503	201,890.40	-12,359.50	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000	Local 102.780700	10,278.07	113.237389	11,323.74	1,045.67	0.00
			Base 102.780700	10,278.07	113.237389	11,323.74	1,045.67	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303				5.303000	30 May 2024		
		200,000.000	Local 100.250745	200,501.49	108.250000	216,500.00	15,998.51	0.02
			Base 100.250745	200,501.49	108.250000	216,500.00	15,998.51	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000	Local 103.202767	154,804.15	118.825520	178,238.28	23,434.13	0.01
			Base 103.202767	154,804.15	118.825520	178,238.28	23,434.13	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		340,000.000	Local 124.326588	422,710.40	115.277594	391,943.82	-30,766.58	0.03
			Base 124.326588	422,710.40	115.277594	391,943.82	-30,766.58	0.03
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 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
	590,000.000	Local	100.749039	594,419.33	103.681710	611,722.09	17,302.76	0.04	
		Base	100.749039	594,419.33	103.681710	611,722.09	17,302.76	0.04	
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	664,825.760	Local	100.569489	668,611.87	97.325000	647,041.67	-21,570.20	0.05	
		Base	100.569489	668,611.87	97.325000	647,041.67	-21,570.20	0.04	
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	110,000.000	Local	99.003309	108,903.64	99.750000	109,725.00	821.36	0.01	
		Base	99.003309	108,903.64	99.750000	109,725.00	821.36	0.01	
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	110,000.000	Local	95.706355	105,276.99	97.213000	106,934.30	1,657.31	0.01	
		Base	95.706355	105,276.99	97.213000	106,934.30	1,657.31	0.01	
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	40,000.000	Local	98.976850	39,590.74	99.750000	39,900.00	309.26	0.00	
		Base	98.976850	39,590.74	99.750000	39,900.00	309.26	0.00	
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	0.000	Local	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00	
		Base	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00	
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	390,000.000	Local	98.304600	383,387.94	99.050000	386,295.00	2,907.06	0.03	
		Base	98.304600	383,387.94	99.050000	386,295.00	2,907.06	0.03	
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	450,000.000	Local	94.182827	423,822.72	95.625000	430,312.50	6,489.78	0.03	
		Base	94.182827	423,822.72	95.625000	430,312.50	6,489.78	0.03	
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	530,000.000	Local	90.413204	479,189.98	88.221000	467,571.30	-11,618.68	0.03	
		Base	90.413204	479,189.98	88.221000	467,571.30	-11,618.68	0.03	
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	1,074,000.000	Local	90.319495	970,031.38	83.170000	893,245.80	-76,785.58	0.06	
		Base	90.319495	970,031.38	83.170000	893,245.80	-76,785.58	0.06	
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		

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	200,000.000	Local	103.110700	206,221.40	102.000000	204,000.00	-2,221.40	0.01	
		Base	103.110700	206,221.40	102.000000	204,000.00	-2,221.40	0.01	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025			
	260,000.000	Local	100.000000	260,000.00	105.000000	273,000.00	13,000.00	0.02	
		Base	100.000000	260,000.00	105.000000	273,000.00	13,000.00	0.02	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030			
	180,000.000	Local	99.835939	179,704.69	103.147764	185,665.98	5,961.29	0.01	
		Base	99.835939	179,704.69	103.147764	185,665.98	5,961.29	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				0.908630	11 Nov 2034			
	421,241.740	Local	99.947389	421,020.12	95.863420	403,816.74	-17,203.38	0.03	
Original Face:	520,000.000	Base	99.947389	421,020.12	95.863420	403,816.74	-17,203.38	0.03	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
	160,000.000	Local	99.374663	158,999.46	108.155517	173,048.83	14,049.37	0.01	
		Base	99.374663	158,999.46	108.155517	173,048.83	14,049.37	0.01	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05				3.050000	15 Apr 2030			
	60,000.000	Local	99.695050	59,817.03	114.320832	68,592.50	8,775.47	0.00	
		Base	99.695050	59,817.03	114.320832	68,592.50	8,775.47	0.00	
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
	700,000.000	Local	117.190570	820,333.99	121.056673	847,396.71	27,062.72	0.06	
		Base	117.190570	820,333.99	121.056673	847,396.71	27,062.72	0.06	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033			
	330,000.000	Local	116.812379	385,480.85	153.160935	505,431.09	119,950.24	0.04	
		Base	116.812379	385,480.85	153.160935	505,431.09	119,950.24	0.03	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037			
	30,000.000	Local	121.725200	36,517.56	132.946267	39,883.88	3,366.32	0.00	
		Base	121.725200	36,517.56	132.946267	39,883.88	3,366.32	0.00	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
	260,000.000	Local	118.767465	308,795.41	141.531364	367,981.55	59,186.14	0.03	
		Base	118.767465	308,795.41	141.531364	367,981.55	59,186.14	0.03	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039			

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		70,000.000	Local Base	124.648243 124.648243	87,253.77 87,253.77	135.231459 135.231459	94,662.02 94,662.02	7,408.25 7,408.25	0.01 0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023			
		70,000.000	Local Base	99.933971 99.933971	69,953.78 69,953.78	104.523500 104.523500	73,166.45 73,166.45	3,212.67 3,212.67	0.01 0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.250000	11 Jun 2021			
		210,000.000	Local Base	99.989200 99.989200	209,977.32 209,977.32	102.064486 102.064486	214,335.42 214,335.42	4,358.10 4,358.10	0.02 0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023			
		580,000.000	Local Base	99.933409 99.933409	579,613.77 579,613.77	100.650000 100.650000	583,770.00 583,770.00	4,156.23 4,156.23	0.04 0.04
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025			
		290,000.000	Local Base	99.995286 99.995286	289,986.33 289,986.33	101.623637 101.623637	294,708.55 294,708.55	4,722.22 4,722.22	0.02 0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026			
		176,640.810	Local Base	100.239588 100.239588	177,064.02 177,064.02	97.392900 97.392900	172,035.61 172,035.61	-5,028.41 -5,028.41	0.01 0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		320,000.000	Local Base	111.157113 111.157113	355,702.76 355,702.76	129.470543 129.470543	414,305.74 414,305.74	58,602.98 58,602.98	0.03 0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 2026			
		170,000.000	Local Base	102.466488 102.466488	174,193.03 174,193.03	104.429500 104.429500	177,530.15 177,530.15	3,337.12 3,337.12	0.01 0.01
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025			
		70,000.000	Local Base	107.008386 107.008386	74,905.87 74,905.87	108.750000 108.750000	76,125.00 76,125.00	1,219.13 1,219.13	0.01 0.01
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025			
		397,994.980	Local Base	91.276448 91.276448	363,275.68 363,275.68	94.537500 94.537500	376,254.50 376,254.50	12,978.82 12,978.82	0.03 0.03
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030			

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	400,000.000	Local		111.089513	444,358.05	111.057249	444,229.00	-129.05	0.03
		Base		111.089513	444,358.05	111.057249	444,229.00	-129.05	0.03
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		
	375,574.940	Local		100.392438	377,048.84	98.575000	370,223.00	-6,825.84	0.03
		Base		100.392438	377,048.84	98.575000	370,223.00	-6,825.84	0.03
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
	530,000.000	Local		99.897777	529,458.22	101.815202	539,620.57	10,162.35	0.04
		Base		99.897777	529,458.22	101.815202	539,620.57	10,162.35	0.04
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
	100,000.000	Local		102.694100	102,694.10	111.335210	111,335.21	8,641.11	0.01
Original Face:	100,000.000	Base		102.694100	102,694.10	111.335210	111,335.21	8,641.11	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
	820,000.000	Local		102.727163	842,362.74	112.751130	924,559.27	82,196.53	0.07
Original Face:	820,000.000	Base		102.727163	842,362.74	112.751130	924,559.27	82,196.53	0.06
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	150,000.000	Local		99.893813	149,840.72	102.549863	153,824.79	3,984.07	0.01
		Base		99.893813	149,840.72	102.549863	153,824.79	3,984.07	0.01
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15					3.150000	26 Apr 2021		
	250,000.000	Local		99.998820	249,997.05	101.404280	253,510.70	3,513.65	0.02
		Base		99.998820	249,997.05	101.404280	253,510.70	3,513.65	0.02
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
	240,000.000	Local		99.897304	239,753.53	113.908248	273,379.80	33,626.27	0.02
		Base		99.897304	239,753.53	113.908248	273,379.80	33,626.27	0.02
90351HAB4	US FOODS INC TERM LOAN B						27 Jun 2023		
	238,909.100	Local		95.000400	226,964.60	96.000000	229,352.74	2,388.14	0.02
		Base		95.000400	226,964.60	96.000000	229,352.74	2,388.14	0.02
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
	607,937.170	Local		93.960797	571,222.61	95.375000	579,820.08	8,597.47	0.04
		Base		93.960797	571,222.61	95.375000	579,820.08	8,597.47	0.04
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491					3.491000	23 May 2023		

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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
	340,000.000	Local	99.998259	339,994.08	104.293298	354,597.21	14,603.13	0.03	
		Base	99.998259	339,994.08	104.293298	354,597.21	14,603.13	0.02	
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
	590,000.000	Local	99.591480	587,589.73	116.019954	684,517.73	96,928.00	0.05	
		Base	99.591480	587,589.73	116.019954	684,517.73	96,928.00	0.05	
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023		
	200,000.000	Local	102.632680	205,265.36	103.709805	207,419.61	2,154.25	0.01	
		Base	102.632680	205,265.36	103.709805	207,419.61	2,154.25	0.01	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,030,000.000	Local	102.407298	1,054,795.17	106.750000	1,099,525.00	44,729.83	0.08	
		Base	102.407298	1,054,795.17	106.750000	1,099,525.00	44,729.83	0.08	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	780,000.000	Local	102.671341	800,836.46	106.121829	827,750.27	26,913.81	0.06	
		Base	102.671341	800,836.46	106.121829	827,750.27	26,913.81	0.06	
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local	100.014142	120,016.97	113.839513	136,607.42	16,590.45	0.01	
		Base	100.014142	120,016.97	113.839513	136,607.42	16,590.45	0.01	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	250,000.000	Local	99.940656	249,851.64	117.948991	294,872.48	45,020.84	0.02	
		Base	99.940656	249,851.64	117.948991	294,872.48	45,020.84	0.02	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local	101.821856	274,919.01	116.002873	313,207.76	38,288.75	0.02	
		Base	101.821856	274,919.01	116.002873	313,207.76	38,288.75	0.02	
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local	101.369462	689,312.34	107.638360	731,940.85	42,628.51	0.05	
		Base	101.369462	689,312.34	107.638360	731,940.85	42,628.51	0.05	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local	99.935318	219,857.70	106.304970	233,870.93	14,013.23	0.02	
		Base	99.935318	219,857.70	106.304970	233,870.93	14,013.23	0.02	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		

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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
	250,000.000	Local		102.432796	256,081.99	112.898952	282,247.38	26,165.39	0.02
		Base		102.432796	256,081.99	112.898952	282,247.38	26,165.39	0.02
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	1,660,000.000	Local		100.622004	1,670,325.27	103.775000	1,722,665.00	52,339.73	0.12
		Base		100.622004	1,670,325.27	103.775000	1,722,665.00	52,339.73	0.12
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local		89.703629	304,992.34	106.500000	362,100.00	57,107.66	0.03
		Base		89.703629	304,992.34	106.500000	362,100.00	57,107.66	0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
	560,000.000	Local		100.000000	560,000.00	101.500000	568,400.00	8,400.00	0.04
		Base		100.000000	560,000.00	101.500000	568,400.00	8,400.00	0.04
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	100,000.000	Local		95.612930	95,612.93	105.000000	105,000.00	9,387.07	0.01
		Base		95.612930	95,612.93	105.000000	105,000.00	9,387.07	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	130,000.000	Local		100.000000	130,000.00	109.125000	141,862.50	11,862.50	0.01
		Base		100.000000	130,000.00	109.125000	141,862.50	11,862.50	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
	30,000.000	Local		101.897567	30,569.27	103.000000	30,900.00	330.73	0.00
		Base		101.897567	30,569.27	103.000000	30,900.00	330.73	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	650,000.000	Local		99.893585	649,308.30	103.546756	673,053.91	23,745.61	0.05
		Base		99.893585	649,308.30	103.546756	673,053.91	23,745.61	0.05
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	2,001,611.900	Local		138.313846	2,768,506.40	153.394531	3,070,363.19	301,856.79	0.22
Original Face:	1,670,000.000	Base		138.313846	2,768,506.40	153.394531	3,070,363.19	301,856.79	0.21
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	910,879.200	Local		140.694947	1,281,561.01	155.507812	1,416,488.31	134,927.30	0.10
Original Face:	770,000.000	Base		140.694947	1,281,561.01	155.507812	1,416,488.31	134,927.30	0.10
912810QV3	TSY INFL IX N/B 02/42 0.75					0.750000	15 Feb 2042		

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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
Original Face:	6,511,949.600	Local	119.875167	7,806,210.44	125.964844	8,202,767.15	396,556.71	0.59	
	5,680,000.000	Base	119.875167	7,806,210.44	125.964844	8,202,767.15	396,556.71	0.56	
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
Original Face:	460,000.000	Local	148.274380	682,062.15	146.406250	673,468.75	-8,593.40	0.05	
		Base	148.274380	682,062.15	146.406250	673,468.75	-8,593.40	0.05	
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
Original Face:	1,111,550.000	Local	104.598068	1,162,659.82	142.454427	1,583,452.18	420,792.36	0.11	
	1,000,000.000	Base	104.598068	1,162,659.82	142.454427	1,583,452.18	420,792.36	0.11	
912810RL4	TSY INFL IX N/B 02/45 0.75					0.750000	15 Feb 2045		
Original Face:	759,082.800	Local	124.641830	946,134.69	127.484375	967,711.96	21,577.27	0.07	
	690,000.000	Base	124.641830	946,134.69	127.484375	967,711.96	21,577.27	0.07	
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
Original Face:	6,730,000.000	Local	97.873317	6,586,874.22	131.660156	8,860,728.50	2,273,854.28	0.64	
		Base	97.873317	6,586,874.22	131.660156	8,860,728.50	2,273,854.28	0.61	
912810RR1	TSY INFL IX N/B 02/46 1					1.000000	15 Feb 2046		
Original Face:	983,997.000	Local	102.139457	1,005,049.19	135.115885	1,329,536.25	324,487.06	0.10	
	900,000.000	Base	102.139457	1,005,049.19	135.115885	1,329,536.25	324,487.06	0.09	
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
Original Face:	5,030,000.000	Local	97.750165	4,916,833.31	130.089844	6,543,519.15	1,626,685.84	0.47	
		Base	97.750165	4,916,833.31	130.089844	6,543,519.15	1,626,685.84	0.45	
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
Original Face:	3,470,000.000	Local	99.063345	3,437,498.06	136.218750	4,726,790.63	1,289,292.57	0.34	
		Base	99.063345	3,437,498.06	136.218750	4,726,790.63	1,289,292.57	0.32	
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
Original Face:	1,334,173.100	Local	110.918600	1,479,846.12	138.140625	1,843,035.06	363,188.94	0.13	
	1,270,000.000	Base	110.918600	1,479,846.12	138.140625	1,843,035.06	363,188.94	0.13	
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
Original Face:	8,080,000.000	Local	113.508589	9,171,493.98	139.382812	11,262,131.21	2,090,637.23	0.81	
		Base	113.508589	9,171,493.98	139.382812	11,262,131.21	2,090,637.23	0.77	
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		

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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
Original Face:	8,019,805.000	Local	109.112582	8,750,616.32	139.751302	11,207,781.91	2,457,165.59	0.81	
	7,790,000.000	Base	109.112582	8,750,616.32	139.751302	11,207,781.91	2,457,165.59	0.77	
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	3,090,000.000	Local	115.983850	3,583,900.98	113.453125	3,505,701.56	-78,199.42	0.25	
		Base	115.983850	3,583,900.98	113.453125	3,505,701.56	-78,199.42	0.24	
912810SM1	TSY INFL IX N/B 02/50 0.25					0.250000	15 Feb 2050		
Original Face:	1,833,886.600	Local	107.683112	1,974,786.16	118.197917	2,167,615.76	192,829.60	0.16	
	1,820,000.000	Base	104.627194	1,918,744.09	118.197917	2,167,615.76	248,871.67	0.15	
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	14,630,000.000	Local	95.505702	13,972,484.23	95.062500	13,907,643.75	-64,840.48	1.00	
		Base	95.505702	13,972,484.23	95.062500	13,907,643.75	-64,840.48	0.95	
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	7,920,000.000	Local	98.717086	7,818,393.23	98.140625	7,772,737.50	-45,655.73	0.56	
		Base	98.717086	7,818,393.23	98.140625	7,772,737.50	-45,655.73	0.53	
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	99.584561	2,629,032.41	117.703125	3,107,362.50	478,330.09	0.22	
		Base	99.584561	2,629,032.41	117.703125	3,107,362.50	478,330.09	0.21	
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	1,430,000.000	Local	99.571750	1,423,876.03	112.089844	1,602,884.77	179,008.74	0.12	
		Base	99.571750	1,423,876.03	112.089844	1,602,884.77	179,008.74	0.11	
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local	100.530600	10,053.06	103.242188	10,324.22	271.16	0.00	
		Base	100.530600	10,053.06	103.242188	10,324.22	271.16	0.00	
912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		
	150,000.000	Local	96.428860	144,643.29	108.371094	162,556.64	17,913.35	0.01	
		Base	96.428860	144,643.29	108.371094	162,556.64	17,913.35	0.01	
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		

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	250,000.000	Local		99.739396	249,348.49	111.734375	279,335.94	29,987.45	0.02
		Base		99.739396	249,348.49	111.734375	279,335.94	29,987.45	0.02
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
	960,000.000	Local		99.954473	959,562.94	107.437500	1,031,400.00	71,837.06	0.07
		Base		99.954473	959,562.94	107.437500	1,031,400.00	71,837.06	0.07
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
	510,000.000	Local		100.204333	511,042.10	100.589844	513,008.20	1,966.10	0.04
		Base		100.204333	511,042.10	100.589844	513,008.20	1,966.10	0.04
912828ZN3	US TREASURY N/B 04/27 0.5					0.500000	30 Apr 2027		
	10,000.000	Local		99.815200	9,981.52	100.484375	10,048.44	66.92	0.00
		Base		99.815200	9,981.52	100.484375	10,048.44	66.92	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
	5,720,000.000	Local		98.731580	5,647,446.36	99.703125	5,703,018.75	55,572.39	0.41
		Base		98.731580	5,647,446.36	99.703125	5,703,018.75	55,572.39	0.39
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	8,930,000.000	Local		99.944728	8,925,064.23	100.011719	8,931,046.51	5,982.28	0.64
		Base		99.944728	8,925,064.23	100.011719	8,931,046.51	5,982.28	0.61
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
	10,150,000.000	Local		99.927138	10,142,604.52	100.386719	10,189,251.98	46,647.46	0.73
		Base		99.927138	10,142,604.52	100.386719	10,189,251.98	46,647.46	0.70
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	12,080,000.000	Local		99.626016	12,034,822.75	99.964844	12,075,753.16	40,930.41	0.87
		Base		99.626016	12,034,822.75	99.964844	12,075,753.16	40,930.41	0.82
91282CAD3	US TREASURY N/B 07/27 0.375					0.375000	31 Jul 2027		
	13,780,000.000	Local		99.522809	13,714,243.03	99.500000	13,711,100.00	-3,143.03	0.99
		Base		99.522809	13,714,243.03	99.500000	13,711,100.00	-3,143.03	0.94
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		

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	10,640,000.000	Local	99.429441	10,579,292.56	99.500000	10,586,800.00	7,507.44	0.76	
		Base	99.429441	10,579,292.56	99.500000	10,586,800.00	7,507.44	0.72	
91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
	6,750,000.000	Local	99.884816	6,742,225.09	100.281250	6,768,984.38	26,759.29	0.49	
		Base	99.884816	6,742,225.09	100.281250	6,768,984.38	26,759.29	0.46	
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
	6,470,000.000	Local	99.401653	6,431,286.97	99.390625	6,430,573.44	-713.53	0.46	
		Base	99.401653	6,431,286.97	99.390625	6,430,573.44	-713.53	0.44	
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	170,000.000	Local	101.975418	173,358.21	126.252590	214,629.40	41,271.19	0.02	
		Base	101.975418	173,358.21	126.252590	214,629.40	41,271.19	0.01	
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local	100.170962	130,222.25	118.412497	153,936.25	23,714.00	0.01	
		Base	100.170962	130,222.25	118.412497	153,936.25	23,714.00	0.01	
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
	70,000.000	Local	99.929057	69,950.34	102.638336	71,846.84	1,896.50	0.01	
		Base	99.929057	69,950.34	102.638336	71,846.84	1,896.50	0.00	
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local	100.387600	200,775.20	104.979897	209,959.79	9,184.59	0.02	
		Base	100.387600	200,775.20	104.979897	209,959.79	9,184.59	0.01	
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	100,000.000	Local	99.640830	99,640.83	103.143002	103,143.00	3,502.17	0.01	
		Base	99.640830	99,640.83	103.143002	103,143.00	3,502.17	0.01	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	450,000.000	Local	104.014167	468,063.75	114.137138	513,617.12	45,553.37	0.04	
		Base	104.014167	468,063.75	114.137138	513,617.12	45,553.37	0.04	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	50,000.000	Local	102.566160	51,283.08	104.056291	52,028.15	745.07	0.00	
		Base	102.566160	51,283.08	104.056291	52,028.15	745.07	0.00	
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	70,000.000	Local		127.782500	89,447.75	127.498298	89,248.81	-198.94	0.01
		Base		127.782500	89,447.75	127.498298	89,248.81	-198.94	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local		101.425814	70,998.07	118.838341	83,186.84	12,188.77	0.01
		Base		101.425814	70,998.07	118.838341	83,186.84	12,188.77	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	50,000.000	Local		131.940120	65,970.06	132.439831	66,219.92	249.86	0.00
		Base		131.940120	65,970.06	132.439831	66,219.92	249.86	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	100,000.000	Local		101.052880	101,052.88	119.641544	119,641.54	18,588.66	0.01
		Base		101.052880	101,052.88	119.641544	119,641.54	18,588.66	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	370,000.000	Local		105.838954	391,604.13	122.342826	452,668.46	61,064.33	0.03
		Base		105.838954	391,604.13	122.342826	452,668.46	61,064.33	0.03
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	100,000.000	Local		99.678210	99,678.21	102.664114	102,664.11	2,985.90	0.01
		Base		99.678210	99,678.21	102.664114	102,664.11	2,985.90	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	100,000.000	Local		99.185190	99,185.19	104.779260	104,779.26	5,594.07	0.01
		Base		99.185190	99,185.19	104.779260	104,779.26	5,594.07	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local		105.623967	31,687.19	107.323325	32,197.00	509.81	0.00
		Base		105.623967	31,687.19	107.323325	32,197.00	509.81	0.00
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						13 Mar 2026		
	294,776.310	Local		99.572683	293,516.68	97.100000	286,227.80	-7,288.88	0.02
		Base		99.572683	293,516.68	97.100000	286,227.80	-7,288.88	0.02
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	117,563.840	Local		100.114780	117,698.78	99.166700	116,584.18	-1,114.60	0.01
		Base		100.114780	117,698.78	99.166700	116,584.18	-1,114.60	0.01
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		

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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
	170,000.000	Local		97.364929	165,520.38	88.537000	150,512.90	-15,007.48	0.01
		Base		97.364929	165,520.38	88.537000	150,512.90	-15,007.48	0.01
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		
	20,000.000	Local		100.876400	20,175.28	103.500000	20,700.00	524.72	0.00
		Base		100.876400	20,175.28	103.500000	20,700.00	524.72	0.00
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	10,000.000	Local		102.903800	10,290.38	102.625000	10,262.50	-27.88	0.00
		Base		102.903800	10,290.38	102.625000	10,262.50	-27.88	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local		101.846375	81,477.10	108.780000	87,024.00	5,546.90	0.01
		Base		101.846375	81,477.10	108.780000	87,024.00	5,546.90	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local		97.026914	191,143.02	130.169000	256,432.93	65,289.91	0.02
		Base		97.026914	191,143.02	130.169000	256,432.93	65,289.91	0.02
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local		107.577450	64,546.47	110.000000	66,000.00	1,453.53	0.00
		Base		107.577450	64,546.47	110.000000	66,000.00	1,453.53	0.00
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		118.101425	47,240.57	119.235012	47,694.00	453.43	0.00
		Base		118.101425	47,240.57	119.235012	47,694.00	453.43	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local		117.992105	224,185.00	136.549734	259,444.49	35,259.49	0.02
		Base		117.992105	224,185.00	136.549734	259,444.49	35,259.49	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.529791	106,182.77	124.667477	137,134.22	30,951.45	0.01
		Base		96.529791	106,182.77	124.667477	137,134.22	30,951.45	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local		100.469475	40,187.79	110.405138	44,162.06	3,974.27	0.00
		Base		100.469475	40,187.79	110.405138	44,162.06	3,974.27	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		

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STATE STREET

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		170,000.000	Local 95.463853	162,288.55	131.011995	222,720.39	60,431.84	0.02
			Base 95.463853	162,288.55	131.011995	222,720.39	60,431.84	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		160,000.000	Local 117.267856	187,628.57	123.378535	197,405.66	9,777.09	0.01
			Base 117.267856	187,628.57	123.378535	197,405.66	9,777.09	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		200,000.000	Local 102.695095	205,390.19	138.485920	276,971.84	71,581.65	0.02
			Base 102.695095	205,390.19	138.485920	276,971.84	71,581.65	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000	Local 105.264350	21,052.87	150.624433	30,124.89	9,072.02	0.00
			Base 105.264350	21,052.87	150.624433	30,124.89	9,072.02	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
		100,000.000	Local 101.299970	101,299.97	118.230209	118,230.21	16,930.24	0.01
			Base 101.299970	101,299.97	118.230209	118,230.21	16,930.24	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
		1,740,000.000	Local 118.177160	2,056,282.59	126.833527	2,206,903.37	150,620.78	0.16
			Base 118.177160	2,056,282.59	126.833527	2,206,903.37	150,620.78	0.15
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376000	15 Feb 2025		
		586,000.000	Local 102.664092	601,611.58	111.456326	653,134.07	51,522.49	0.05
			Base 102.664092	601,611.58	111.456326	653,134.07	51,522.49	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329000	21 Sep 2028		
		236,000.000	Local 100.450479	237,063.13	121.249874	286,149.70	49,086.57	0.02
			Base 100.450479	237,063.13	121.249874	286,149.70	49,086.57	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875				3.875000	08 Feb 2029		
		300,000.000	Local 115.847577	347,542.73	118.300331	354,900.99	7,358.26	0.03
			Base 115.847577	347,542.73	118.300331	354,900.99	7,358.26	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
		610,000.000	Local 124.790230	761,220.40	123.112532	750,986.45	-10,233.95	0.05
			Base 124.790230	761,220.40	123.112532	750,986.45	-10,233.95	0.05
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15				3.150000	22 Mar 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
	220,000.000	Local	99.706959	219,355.31	113.002975	248,606.55	29,251.24	0.02	
		Base	99.706959	219,355.31	113.002975	248,606.55	29,251.24	0.02	
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	90,000.000	Local	99.959022	89,963.12	111.335557	100,202.00	10,238.88	0.01	
		Base	99.959022	89,963.12	111.335557	100,202.00	10,238.88	0.01	
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
	994,919.150	Local	96.672982	961,818.01	99.041700	985,384.84	23,566.83	0.07	
		Base	96.672982	961,818.01	99.041700	985,384.84	23,566.83	0.07	
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
	10,000.000	Local	97.023400	9,702.34	108.966496	10,896.65	1,194.31	0.00	
		Base	97.023400	9,702.34	108.966496	10,896.65	1,194.31	0.00	
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	200,000.000	Local	100.500000	201,000.00	96.475000	192,950.00	-8,050.00	0.01	
		Base	100.500000	201,000.00	96.475000	192,950.00	-8,050.00	0.01	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	540,000.000	Local	104.522511	564,421.56	111.884465	604,176.11	39,754.55	0.04	
		Base	104.522511	564,421.56	111.884465	604,176.11	39,754.55	0.04	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	500,000.000	Local	102.847854	514,239.27	132.822953	664,114.77	149,875.50	0.05	
		Base	102.847854	514,239.27	132.822953	664,114.77	149,875.50	0.05	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	210,000.000	Local	99.861510	209,709.17	107.141951	224,998.10	15,288.93	0.02	
		Base	99.861510	209,709.17	107.141951	224,998.10	15,288.93	0.02	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	380,000.000	Local	99.204053	376,975.40	118.369974	449,805.90	72,830.50	0.03	
		Base	99.204053	376,975.40	118.369974	449,805.90	72,830.50	0.03	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
	300,000.000	Local	99.835750	299,507.25	105.013160	315,039.48	15,532.23	0.02	
		Base	99.835750	299,507.25	105.013160	315,039.48	15,532.23	0.02	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.470145	15 Jun 2045		

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Original Face:		907,379.330	Local	2.505417	22,733.64	1.452300	13,177.87	-9,555.77	0.00
		1,160,000.000	Base	2.505417	22,733.64	1.452300	13,177.87	-9,555.77	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049			
		670,000.000	Local	97.870261	655,730.75	99.946000	669,638.20	13,907.45	0.05
			Base	97.870261	655,730.75	99.946000	669,638.20	13,907.45	0.05
931142ED1	WALMART INC SR UNSECURED 06/25 3.55				3.550000	26 Jun 2025			
		80,000.000	Local	111.956538	89,565.23	113.249386	90,599.51	1,034.28	0.01
			Base	111.956538	89,565.23	113.249386	90,599.51	1,034.28	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028			
		600,000.000	Local	104.302687	625,816.12	118.246495	709,478.97	83,662.85	0.05
			Base	104.302687	625,816.12	118.246495	709,478.97	83,662.85	0.05
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		110,000.000	Local	105.720945	116,293.04	108.037581	118,841.34	2,548.30	0.01
			Base	105.720945	116,293.04	108.037581	118,841.34	2,548.30	0.01
938VDYI13	MILANO ACQUISITION CORP TERM LOAN					13 Aug 2027			
		620,000.000	Local	99.000000	613,800.00	98.750000	612,250.00	-1,550.00	0.04
			Base	99.000000	613,800.00	98.750000	612,250.00	-1,550.00	0.04
938VFSI4	ASPLUNDH TREE EXPERT LLC ASPLUNDH TREE EXPERT LLC					07 Sep 2027			
		1,230,000.000	Local	100.263211	1,233,237.50	99.812500	1,227,693.75	-5,543.75	0.09
			Base	100.263211	1,233,237.50	99.812500	1,227,693.75	-5,543.75	0.08
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.500000	15 May 2024			
		150,000.000	Local	100.826073	151,239.11	109.410048	164,115.07	12,875.96	0.01
			Base	100.826073	151,239.11	109.410048	164,115.07	12,875.96	0.01
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049			
		120,000.000	Local	101.396867	121,676.24	127.229860	152,675.83	30,999.59	0.01
			Base	101.396867	121,676.24	127.229860	152,675.83	30,999.59	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022			
		80,000.000	Local	99.905750	79,924.60	104.290753	83,432.60	3,508.00	0.01
			Base	99.905750	79,924.60	104.290753	83,432.60	3,508.00	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026			

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	480,000.000	Local	99.920423	479,618.03	109.309152	524,683.93	45,065.90	0.04	
		Base	99.920423	479,618.03	109.309152	524,683.93	45,065.90	0.04	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local	100.456100	50,228.05	102.123731	51,061.87	833.82	0.00	
		Base	100.456100	50,228.05	102.123731	51,061.87	833.82	0.00	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local	99.240400	506,126.04	105.980841	540,502.29	34,376.25	0.04	
		Base	99.240400	506,126.04	105.980841	540,502.29	34,376.25	0.04	
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local	99.737469	129,658.71	132.375107	172,087.64	42,428.93	0.01	
		Base	99.737469	129,658.71	132.375107	172,087.64	42,428.93	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,160,000.000	Local	100.811693	1,169,415.64	114.576523	1,329,087.67	159,672.03	0.10	
		Base	100.811693	1,169,415.64	114.576523	1,329,087.67	159,672.03	0.09	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local	99.630743	69,741.52	119.454622	83,618.24	13,876.72	0.01	
		Base	99.630743	69,741.52	119.454622	83,618.24	13,876.72	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local	101.773906	671,707.78	124.530728	821,902.80	150,195.02	0.06	
		Base	101.773906	671,707.78	124.530728	821,902.80	150,195.02	0.06	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.578130	25 Jun 2037		
	96,599.020	Local	76.733853	74,124.15	79.493450	76,789.89	2,665.74	0.01	
Original Face:	1,110,000.000	Base	76.733853	74,124.15	79.493450	76,789.89	2,665.74	0.01	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.410450	15 Jul 2046		
	70,000.000	Local	103.102571	72,171.80	93.825010	65,677.51	-6,494.29	0.00	
Original Face:	70,000.000	Base	103.102571	72,171.80	93.825010	65,677.51	-6,494.29	0.00	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local	103.790800	20,758.16	108.481800	21,696.36	938.20	0.00	
Original Face:	20,000.000	Base	103.790800	20,758.16	108.481800	21,696.36	938.20	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		

& Issue has redenominated but Local is not converted
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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:	250,000.000	Local		102.471708	256,179.27	109.213970	273,034.93	16,855.66	0.02
	250,000.000	Base		102.471708	256,179.27	109.213970	273,034.93	16,855.66	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
Original Face:	220,000.000	Local		102.524173	225,553.18	107.557530	236,626.57	11,073.39	0.02
	220,000.000	Base		102.524173	225,553.18	107.557530	236,626.57	11,073.39	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
Original Face:	750,000.000	Local		102.502861	768,771.46	107.387560	805,406.70	36,635.24	0.06
	750,000.000	Base		102.502861	768,771.46	107.387560	805,406.70	36,635.24	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.234438	15 May 2048		
Original Face:	3,870,639.470	Local		4.563273	176,627.83	3.919840	151,722.87	-24,904.96	0.01
	5,169,000.000	Base		4.563273	176,627.83	3.919840	151,722.87	-24,904.96	0.01
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 May 2048		
Original Face:	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
Original Face:	1,420,000.000	Local		101.684804	1,443,924.21	108.652103	1,542,859.86	98,935.65	0.11
		Base		101.684804	1,443,924.21	108.652103	1,542,859.86	98,935.65	0.11
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
Original Face:	400,000.000	Local		99.847148	399,388.59	117.608325	470,433.30	71,044.71	0.03
		Base		99.847148	399,388.59	117.608325	470,433.30	71,044.71	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
Original Face:	100,000.000	Local		99.560190	99,560.19	107.389764	107,389.76	7,829.57	0.01
		Base		99.560190	99,560.19	107.389764	107,389.76	7,829.57	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
Original Face:	700,000.000	Local		115.530124	808,710.87	121.365875	849,561.13	40,850.26	0.06
		Base		115.530124	808,710.87	121.365875	849,561.13	40,850.26	0.06
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
Original Face:	2,610,000.000	Local		114.128781	2,978,761.18	136.864750	3,572,169.98	593,408.80	0.26
		Base		114.128781	2,978,761.18	136.864750	3,572,169.98	593,408.80	0.24
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 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
	540,000.000	Local		100.047852	540,258.40	104.302984	563,236.11	22,977.71	0.04
		Base		100.047852	540,258.40	104.302984	563,236.11	22,977.71	0.04
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
	690,000.000	Local		100.000000	690,000.00	101.864876	702,867.64	12,867.64	0.05
		Base		100.000000	690,000.00	101.864876	702,867.64	12,867.64	0.05
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	1,400,000.000	Local		100.000000	1,400,000.00	104.327929	1,460,591.01	60,591.01	0.11
		Base		100.000000	1,400,000.00	104.327929	1,460,591.01	60,591.01	0.10
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	47,888.460	Local		100.349061	48,055.62	98.937500	47,379.65	-675.97	0.00
		Base		100.349061	48,055.62	98.937500	47,379.65	-675.97	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
	40,000.000	Local		102.896175	41,158.47	94.000000	37,600.00	-3,558.47	0.00
		Base		102.896175	41,158.47	94.000000	37,600.00	-3,558.47	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	20,000.000	Local		85.770250	17,154.05	82.500000	16,500.00	-654.05	0.00
		Base		85.770250	17,154.05	82.500000	16,500.00	-654.05	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25					6.250000	01 Feb 2050		
	100,000.000	Local		98.596180	98,596.18	92.625000	92,625.00	-5,971.18	0.01
		Base		98.596180	98,596.18	92.625000	92,625.00	-5,971.18	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
	160,000.000	Local		100.075956	160,121.53	95.250000	152,400.00	-7,721.53	0.01
		Base		100.075956	160,121.53	95.250000	152,400.00	-7,721.53	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.05					5.050000	01 Feb 2030		
	950,000.000	Local		99.972284	949,736.70	97.326500	924,601.75	-25,134.95	0.07
		Base		99.972284	949,736.70	97.326500	924,601.75	-25,134.95	0.06
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.116250	13 Jan 2023		
	60,000.000	Local		100.000000	60,000.00	93.000000	55,800.00	-4,200.00	0.00
		Base		100.000000	60,000.00	93.000000	55,800.00	-4,200.00	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	170,000.000	Local		99.925812	169,873.88	100.338263	170,575.05	701.17	0.01
		Base		99.925812	169,873.88	100.338263	170,575.05	701.17	0.01
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						05 Mar 2026		
	0.000	Local		0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base		0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local		117.192583	70,315.55	131.726187	79,035.71	8,720.16	0.01
		Base		117.192583	70,315.55	131.726187	79,035.71	8,720.16	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	720,000.000	Local		129.766342	934,317.66	131.538860	947,079.79	12,762.13	0.07
		Base		129.766342	934,317.66	131.538860	947,079.79	12,762.13	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
	130,000.000	Local		103.240254	134,212.33	106.595540	138,574.20	4,361.87	0.01
		Base		103.240254	134,212.33	106.595540	138,574.20	4,361.87	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	200,000.000	Local		143.925055	287,850.11	142.539787	285,079.57	-2,770.54	0.02
		Base		143.925055	287,850.11	142.539787	285,079.57	-2,770.54	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local		98.565471	68,995.83	105.683465	73,978.43	4,982.60	0.01
		Base		98.565471	68,995.83	105.683465	73,978.43	4,982.60	0.01
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	30,000.000	Local		107.577200	32,273.16	109.735399	32,920.62	647.46	0.00
		Base		107.577200	32,273.16	109.735399	32,920.62	647.46	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
	30,000.000	Local		102.788300	30,836.49	112.039173	33,611.75	2,775.26	0.00
		Base		102.788300	30,836.49	112.039173	33,611.75	2,775.26	0.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022		
	10,000.000	Local		98.860200	9,886.02	103.000000	10,300.00	413.98	0.00
		Base		98.860200	9,886.02	103.000000	10,300.00	413.98	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 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
	30,000.000	Local	106.821367	32,046.41	113.000000	33,900.00	1,853.59	0.00	
		Base	106.821367	32,046.41	113.000000	33,900.00	1,853.59	0.00	
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	30,000.000	Local	50.078567	15,023.57	101.500000	30,450.00	15,426.43	0.00	
		Base	50.078567	15,023.57	101.500000	30,450.00	15,426.43	0.00	
98212BAM5	WPX ENERGY INC SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
	20,000.000	Local	100.681700	20,136.34	104.500000	20,900.00	763.66	0.00	
		Base	100.681700	20,136.34	104.500000	20,900.00	763.66	0.00	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local	114.813719	241,108.81	148.279694	311,387.36	70,278.55	0.02	
		Base	114.813719	241,108.81	148.279694	311,387.36	70,278.55	0.02	
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A						20 Sep 2024		
	598,500.000	Local	99.671644	596,534.79	94.000000	562,590.00	-33,944.79	0.04	
		Base	99.671644	596,534.79	94.000000	562,590.00	-33,944.79	0.04	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	200,000.000	Local	98.636110	197,272.22	95.947500	191,895.00	-5,377.22	0.01	
		Base	98.636110	197,272.22	95.947500	191,895.00	-5,377.22	0.01	
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local	100.000000	80,000.00	100.250000	80,200.00	200.00	0.01	
		Base	100.000000	80,000.00	100.250000	80,200.00	200.00	0.01	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local	100.124644	160,199.43	108.452054	173,523.29	13,323.86	0.01	
		Base	100.124644	160,199.43	108.452054	173,523.29	13,323.86	0.01	
AC10N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
	260,000.000	Local	98.871631	257,066.24	39.000000	101,400.00	-155,666.24	0.01	
Original Face:	260,000.000	Base	98.871631	257,066.24	39.000000	101,400.00	-155,666.24	0.01	
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
	436,801.110	Local	96.174666	420,092.01	99.125000	432,979.10	12,887.09	0.03	
		Base	96.174666	420,092.01	99.125000	432,979.10	12,887.09	0.03	
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		

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	638,319.040	Local	99.982692	638,208.56	95.946400	612,444.14	-25,764.42	0.04	
		Base	99.982692	638,208.56	95.946400	612,444.14	-25,764.42	0.04	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	47,697.060	Local	99.276769	47,352.10	99.431800	47,426.05	73.95	0.00	
		Base	99.276769	47,352.10	99.431800	47,426.05	73.95	0.00	
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		
	277,200.000	Local	99.168568	274,895.27	97.375000	269,923.50	-4,971.77	0.02	
		Base	99.168568	274,895.27	97.375000	269,923.50	-4,971.77	0.02	
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
	198,822.430	Local	100.696174	200,206.58	97.854200	194,556.10	-5,650.48	0.01	
		Base	100.696174	200,206.58	97.854200	194,556.10	-5,650.48	0.01	
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN						27 Nov 2025		
	440,000.000	Local	98.531116	433,536.91	97.562500	429,275.00	-4,261.91	0.03	
		Base	98.531116	433,536.91	97.562500	429,275.00	-4,261.91	0.03	
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
	138,018.160	Local	99.937088	137,931.33	96.000000	132,497.43	-5,433.90	0.01	
		Base	99.937088	137,931.33	96.000000	132,497.43	-5,433.90	0.01	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						31 Jan 2027		
	160,000.000	Local	100.231844	160,370.95	96.031200	153,649.92	-6,721.03	0.01	
		Base	100.231844	160,370.95	96.031200	153,649.92	-6,721.03	0.01	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,194,130.640	Local	99.343116	1,186,286.59	97.000000	1,158,306.72	-27,979.87	0.08	
		Base	99.343116	1,186,286.59	97.000000	1,158,306.72	-27,979.87	0.08	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	120,000.000	Local	98.500000	118,200.00	98.214300	117,857.16	-342.84	0.01	
		Base	98.500000	118,200.00	98.214300	117,857.16	-342.84	0.01	
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
	500,000.000	Local	96.866934	484,334.67	97.562500	487,812.50	3,477.83	0.04	
		Base	96.866934	484,334.67	97.562500	487,812.50	3,477.83	0.03	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		

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		10,218.560	Local 100.302097	10,249.43	99.927100	10,211.11	-38.32	0.00
			Base 100.302097	10,249.43	99.927100	10,211.11	-38.32	0.00
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I					30 Apr 2028		
		71,000.000	Local 100.000000	71,000.00	96.222200	68,317.76	-2,682.24	0.00
			Base 100.000000	71,000.00	96.222200	68,317.76	-2,682.24	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
		210,000.000	Local 99.082024	208,072.25	104.008000	218,416.80	10,344.55	0.02
			Base 99.082024	208,072.25	104.008000	218,416.80	10,344.55	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
		2,560,000.000	Local 120.476639	3,084,201.96	125.617330	3,215,803.65	131,601.69	0.23
			Base 120.476639	3,084,201.96	125.617330	3,215,803.65	131,601.69	0.22
US DOLLAR Total								
		805,626,023.090	Local	770,873,491.05		804,751,764.35	33,878,273.30	57.97
Original Face:		653,414,774.000	Base	770,817,448.98		804,751,764.35	33,934,315.37	54.95
FIXED INCOME Total								
		47,488,450,050.090	Base	825,920,613.50		853,210,669.09	27,290,055.59	58.26
Original Face:		657,525,501.000						

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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
ADI1Q70H0	EURO CURR 9AM	OCT20C 1.18	OCT20 1.18	CALL		09 Oct 2020			
125,000.000	1.000	Local	0.012620		1,577.50	0.002500	312.50	-1,265.00	0.00
		Base	0.012620		1,577.50	0.002500	312.50	-1,265.00	0.00
ADI1QWTN1	US 10YR FUT OPTN	NOV20C 139.5	OCT20 139.5	CALL		23 Oct 2020			
16,000.000	16.000	Local	0.421653		6,746.44	0.375000	6,000.00	-746.44	0.00
		Base	0.421653		6,746.44	0.375000	6,000.00	-746.44	0.00
ADI1R8CB7	JPN YEN 9AM	OCT20C 96	OCT20 96	CALL		09 Oct 2020			
17,500.000	14.000	Local	0.459143		8,035.00	0.000005	0.09	-8,034.91	0.00
		Base	0.459143		8,035.00	0.000005	0.09	-8,034.91	0.00
ADI1RC4M3	US BOND FUTR OPTN	NOV20C 176	OCT20 176	CALL		23 Oct 2020			
5,000.000	5.000	Local	1.892356		9,461.78	1.531250	7,656.25	-1,805.53	0.00
		Base	1.892356		9,461.78	1.531250	7,656.25	-1,805.53	0.00
ADI1RJPK9	US BOND FUTR OPTN	NOV20C 177	OCT20 177	CALL		23 Oct 2020			
30,000.000	30.000	Local	1.386626		41,598.79	1.031250	30,937.50	-10,661.29	0.00
		Base	1.386626		41,598.79	1.031250	30,937.50	-10,661.29	0.00
ADI1RM706	US BOND FUTR OPTN	NOV20C 178	OCT20 178	CALL		23 Oct 2020			
2,000.000	2.000	Local	1.079855		2,159.71	0.656250	1,312.50	-847.21	0.00
		Base	1.079855		2,159.71	0.656250	1,312.50	-847.21	0.00
ADI1RWK41	US BOND FUTR OPTN	NOV20C 177.5	OCT20 177.5	CALL		23 Oct 2020			
7,000.000	7.000	Local	1.162444		8,137.11	0.828125	5,796.88	-2,340.23	0.00
		Base	1.162444		8,137.11	0.828125	5,796.88	-2,340.23	0.00
US DOLLAR Total									
202,500.000	75.000	Local			77,716.33		52,015.72	-25,700.61	0.00
		Base			77,716.33		52,015.72	-25,700.61	0.00
OPTIONS PURCHASED - CALLS Total									
202,500.000	75.000	Base			77,716.33		52,015.72	-25,700.61	0.00

Holdings

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



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

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

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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

OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1QBF69	EURO CURR 9AM	OCT20P 1.18	OCT20 1.18	PUT		09 Oct 2020			
875,000.000		7.000	Local	0.008334	7,292.50	0.008900	7,787.50	495.00	0.00
			Base	0.008334	7,292.50	0.008900	7,787.50	495.00	0.00

ADI1QDXT5	EURO CURR 9AM	OCT20P 1.19	OCT20 1.19	PUT		09 Oct 2020			
125,000.000		1.000	Local	0.009020	1,127.50	0.017200	2,150.00	1,022.50	0.00
			Base	0.009020	1,127.50	0.017200	2,150.00	1,022.50	0.00

ADI1R0K74	AUDUSD EURO 9AM	OCT20P 73.5	OCT20 73.5	PUT		09 Oct 2020			
2,000.000		2.000	Local	0.802500	1,605.00	1.900000	3,800.00	2,195.00	0.00
			Base	0.802500	1,605.00	1.900000	3,800.00	2,195.00	0.00

ADI1R2676	EURO CURR 9AM	OCT20P 1.175	OCT20 1.175	PUT		09 Oct 2020			
875,000.000		7.000	Local	0.005806	5,080.00	0.005700	4,987.50	-92.50	0.00
			Base	0.005806	5,080.00	0.005700	4,987.50	-92.50	0.00

ADI1RC799	US 10YR FUT OPTN	NOV20P 139.5	OCT20 139.5	PUT		23 Oct 2020			
20,000.000		20.000	Local	0.454856	9,097.11	0.343750	6,875.00	-2,222.11	0.00
			Base	0.454856	9,097.11	0.343750	6,875.00	-2,222.11	0.00

ADI1RHCX9	EURO CURR 9AM	NOV20P 1.185	NOV20 1.185	PUT		06 Nov 2020			
875,000.000		7.000	Local	0.012406	10,855.00	0.018200	15,925.00	5,070.00	0.00
			Base	0.012406	10,855.00	0.018200	15,925.00	5,070.00	0.00

ADI1RWK09	US 10YR FUT OPTN	NOV20P 139.7	OCT20 139.75	PUT		23 Oct 2020			
5,000.000		5.000	Local	0.345480	1,727.40	0.468750	2,343.75	616.35	0.00
			Base	0.345480	1,727.40	0.468750	2,343.75	616.35	0.00

US DOLLAR Total									
2,777,000.000		49.000	Local		36,784.51		43,868.75	7,084.24	0.00
			Base		36,784.51		43,868.75	7,084.24	0.00

OPTIONS PURCHASED - PUTS Total									
2,777,000.000		49.000	Base		36,784.51		43,868.75	7,084.24	0.00

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2020

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

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



STATE STREET

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1Q80M7	US 10YR FUT OPTN NOV20C 140 OCT20 140 CALL					23 Oct 2020				
-75,000.000		-75.000	Local	0.418307	-31,373.05	0.156250	-11,718.75	19,654.30	0.00	
			Base	0.418307	-31,373.05	0.156250	-11,718.75	19,654.30	0.00	
ADI1QDYV9	EURO CURR 9AM OCT20C 1.19 OCT20 1.19 CALL					09 Oct 2020				
-1,750,000.000		-14.000	Local	0.009680	-16,940.00	0.000800	-1,400.00	15,540.00	0.00	
			Base	0.009680	-16,940.00	0.000800	-1,400.00	15,540.00	0.00	
ADI1QZ3D4	US BOND FUTR OPTN NOV20C 180 OCT20 180 CALL					23 Oct 2020				
-10,000.000		-10.000	Local	0.779520	-7,795.20	0.250000	-2,500.00	5,295.20	0.00	
			Base	0.779520	-7,795.20	0.250000	-2,500.00	5,295.20	0.00	
ADI1R9YF2	US BOND FUTR OPTN NOV20C 182 OCT20 182 CALL					23 Oct 2020				
-2,000.000		-2.000	Local	0.560770	-1,121.54	0.093750	-187.50	934.04	0.00	
			Base	0.560770	-1,121.54	0.093750	-187.50	934.04	0.00	
ADI1RL2Y9	US BOND FUTR OPTN DEC20C 180 NOV20 180 CALL					20 Nov 2020				
-9,000.000		-9.000	Local	1.378479	-12,406.31	1.109375	-9,984.38	2,421.93	0.00	
			Base	1.378479	-12,406.31	1.109375	-9,984.38	2,421.93	0.00	
ADI1RPZF5	EURO CURR 9AM NOV20C 1.18 NOV20 1.18 CALL					06 Nov 2020				
-1,750,000.000		-14.000	Local	0.007009	-12,265.00	0.008500	-14,875.00	-2,610.00	0.00	
			Base	0.007009	-12,265.00	0.008500	-14,875.00	-2,610.00	0.00	
ADI1RQ6M0	US BOND FUTR OPTN DEC20C 178 NOV20 178 CALL					20 Nov 2020				
-7,000.000		-7.000	Local	1.991574	-13,941.02	1.796875	-12,578.13	1,362.89	0.00	
			Base	1.991574	-13,941.02	1.796875	-12,578.13	1,362.89	0.00	
ADI1RV235	AUDUSD EURO 9AM OCT20C 70.5 OCT20 70.5 CALL					09 Oct 2020				
-4,000.000		-4.000	Local	0.497500	-1,990.00	1.250000	-5,000.00	-3,010.00	0.00	
			Base	0.497500	-1,990.00	1.250000	-5,000.00	-3,010.00	0.00	
ADI1RV2G6	AUDUSD EURO 9AM NOV20C 72 NOV20 72 CALL					06 Nov 2020				
-3,000.000		-3.000	Local	0.597500	-1,792.50	0.810000	-2,430.00	-637.50	0.00	
			Base	0.597500	-1,792.50	0.810000	-2,430.00	-637.50	0.00	

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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View Date: October 1, 2020

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ADI1RV4G4	EURO CURR 9AM	OCT20C 1.165	OCT20 1.165	CALL		09 Oct 2020			
-500,000.000		-4.000	Local	0.005555	-2,777.50	0.010100	-5,050.00	-2,272.50	0.00
			Base	0.005555	-2,777.50	0.010100	-5,050.00	-2,272.50	0.00
ADI1RWHL7	US 10YR FUT OPTN	NOV20C 139.7	OCT20 139.75	CALL		23 Oct 2020			
-11,000.000		-11.000	Local	0.342020	-3,762.22	0.250000	-2,750.00	1,012.22	0.00
			Base	0.342020	-3,762.22	0.250000	-2,750.00	1,012.22	0.00
US DOLLAR Total									
-4,121,000.000		-153.000	Local		-106,164.34		-68,473.76	37,690.58	0.00
			Base		-106,164.34		-68,473.76	37,690.58	0.00
OPTIONS WRITTEN - CALLS Total									
-4,121,000.000		-153.000	Base		-106,164.34		-68,473.76	37,690.58	0.00

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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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
ADI1PSJT9	US 10YR FUT OPTN NOV20P 138.5 OCT20 138.5 PUT					23 Oct 2020				
-15,000.000		-15.000	Local	0.678479	-10,177.18	0.093750	-1,406.25	8,770.93	0.00	
			Base	0.678479	-10,177.18	0.093750	-1,406.25	8,770.93	0.00	
ADI1Q0XR7	US 10YR FUT OPTN NOV20P 139 OCT20 139 PUT					23 Oct 2020				
-23,000.000		-23.000	Local	0.550580	-12,663.34	0.187500	-4,312.50	8,350.84	0.00	
			Base	0.550580	-12,663.34	0.187500	-4,312.50	8,350.84	0.00	
ADI1QFG36	US BOND FUTR OPTN NOV20P 175 OCT20 175 PUT					23 Oct 2020				
-21,000.000		-21.000	Local	1.297378	-27,244.94	0.859375	-18,046.88	9,198.06	0.00	
			Base	1.297378	-27,244.94	0.859375	-18,046.88	9,198.06	0.00	
ADI1QLSX4	US BOND FUTR OPTN NOV20P 173 OCT20 173 PUT					23 Oct 2020				
-30,000.000		-30.000	Local	1.570666	-47,119.99	0.375000	-11,250.00	35,869.99	0.00	
			Base	1.570666	-47,119.99	0.375000	-11,250.00	35,869.99	0.00	
ADI1R3N18	AUDUSD EURO 9AM OCT20P 71.5 OCT20 71.5 PUT					09 Oct 2020				
-1,000.000		-1.000	Local	0.597500	-597.50	0.390000	-390.00	207.50	0.00	
			Base	0.597500	-597.50	0.390000	-390.00	207.50	0.00	
ADI1RJTD1	EURO CURR 9AM NOV20P 1.16 NOV20 1.16 PUT					06 Nov 2020				
-500,000.000		-4.000	Local	0.010080	-5,040.00	0.005700	-2,850.00	2,190.00	0.00	
			Base	0.010080	-5,040.00	0.005700	-2,850.00	2,190.00	0.00	
ADI1RMH21	AUDUSD EURO 9AM NOV20P 70 NOV20 70 PUT					06 Nov 2020				
-4,000.000		-4.000	Local	1.087500	-4,350.00	0.440000	-1,760.00	2,590.00	0.00	
			Base	1.087500	-4,350.00	0.440000	-1,760.00	2,590.00	0.00	
ADI1RNRC6	AUDUSD EURO 9AM NOV20P 71.5 NOV20 71.5 PUT					06 Nov 2020				
-4,000.000		-4.000	Local	0.887500	-3,550.00	0.930000	-3,720.00	-170.00	0.00	
			Base	0.887500	-3,550.00	0.930000	-3,720.00	-170.00	0.00	
ADI1RV565	AUDUSD EURO 9AM NOV20P 70.5 NOV20 70.5 PUT					06 Nov 2020				
-2,000.000		-2.000	Local	0.747500	-1,495.00	0.570000	-1,140.00	355.00	0.00	
			Base	0.747500	-1,495.00	0.570000	-1,140.00	355.00	0.00	

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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AEIA77295	USMXP0268 USD PUT MXN CALL NOV20 20.6785 PUT					13 Nov 2020		
-8,600,000.000	-8,600,000.000	Local	0.013747	-118,224.20	0.003834	-32,972.40	85,251.80	0.00
		Base	0.013747	-118,224.20	0.003834	-32,972.40	85,251.80	0.00
US DOLLAR Total								
-9,200,000.000	-8,600,104.000	Local		-230,462.15		-77,848.03	152,614.12	0.01
		Base		-230,462.15		-77,848.03	152,614.12	0.01
OPTIONS WRITTEN - PUTS Total								
-9,200,000.000	-8,600,104.000	Base		-230,462.15		-77,848.03	152,614.12	0.01
SWAPS FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	5.615900
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
99S19OPI3	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	101.505592	4,669,257.23	69,257.23	6.10
		Base	26.592916	1,223,274.12	18.074679	831,435.25	-391,838.87	0.06
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-4,600,000.000	Local	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00	6.01
		Base	26.592916	-1,223,274.12	17.806585	-819,102.90	404,171.22	0.06
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027		
	3,800,000.000	Local	100.000000	3,800,000.00	101.597601	3,860,708.84	60,708.84	5.05
		Base	26.592916	1,010,530.80	18.091063	687,460.40	-323,070.40	0.05
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-3,800,000.000	Local	100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00	4.97
		Base	26.592916	-1,010,530.80	17.806585	-676,650.23	333,880.57	0.05
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	5,500,000.000	Local	100.165626	5,509,109.45	101.505592	5,582,807.56	73,698.11	7.30
		Base	26.866489	1,477,656.90	18.074679	994,107.37	-483,549.53	0.07

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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	
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,500,000.000	Local 100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00		7.19
			Base 26.820437	-1,475,124.05	17.806585	-979,362.17	495,761.88		0.07
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,923,000.000	Local 100.192681	5,934,412.49	101.505592	6,012,176.21	77,763.72		7.86
			Base 26.741345	1,583,889.89	18.074679	1,070,563.26	-513,326.63		0.07
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,923,000.000	Local 100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00		7.74
			Base 26.688076	-1,580,734.75	17.806585	-1,054,684.02	526,050.73		0.07
BRAZILIAN REAL Total									
			Local	20,521.92		301,949.84	281,427.92		52.21
			Base	5,687.99		53,766.96	48,078.97		0.49
JAPANESE YEN									
							Exchange Rate:	105.465000	
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046			
		222,220,000.000	Local 100.000000	222,220,000.00	100.000000	222,220,000.00	0.00		43.41
			Base 0.925840	2,057,402.10	0.948182	2,107,049.73	49,647.63		0.14
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	108.573283	-241,271,549.48	-19,051,549.48		47.13
			Base 0.925840	-2,057,402.10	1.029472	-2,287,693.07	-230,290.97		0.16
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				1.000000	09 May 2046			
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base -0.000070	-156.52	0.000000	0.00	156.52		0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184 CCP				0.015170	09 May 2046			
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base -0.000070	156.52	0.000000	0.00	-156.52		0.00
JAPANESE YEN Total									
			Local	0.00		-19,051,549.48	-19,051,549.48		90.53
			Base	0.00		-180,643.34	-180,643.34		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
MEXICAN PESO							Exchange Rate:	22.111500
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.728693	55,702,967.22	112.413277	62,164,542.18	6,461,574.96	9.71
		Base	5.200929	2,876,114.01	5.083928	2,811,412.26	-64,701.75	0.19
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.732500	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.64
		Base	5.163377	-2,855,347.32	4.522534	-2,500,961.04	354,386.28	0.17
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.880483	58,107,158.22	112.340895	64,708,355.52	6,601,197.30	10.11
		Base	5.176916	2,981,903.89	5.080655	2,926,457.07	-55,446.82	0.20
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.727500	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	9.00
		Base	5.131429	-2,955,703.02	4.522534	-2,604,979.31	350,723.71	0.18
MEXICAN PESO Total		Local		910,125.44		13,972,897.70	13,062,772.26	37.47
		Base		46,967.56		631,928.98	584,961.42	0.74
US DOLLAR							Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.246130	17 Mar 2050		
	2,446,000.000	Local	101.665635	2,486,741.43	100.000000	2,446,000.00	-40,741.43	0.18
		Base	101.665635	2,486,741.43	100.000000	2,446,000.00	-40,741.43	0.17
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-2,446,000.000	Local	100.000000	-2,446,000.00	93.947526	-2,297,956.49	148,043.51	0.17
		Base	100.000000	-2,446,000.00	93.947526	-2,297,956.49	148,043.51	0.16
99S1EEQU1	BWS034827 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.233250	18 Mar 2050		
	1,230,000.000	Local	100.000000	1,230,000.00	100.000000	1,230,000.00	0.00	0.09
		Base	100.000000	1,230,000.00	100.000000	1,230,000.00	0.00	0.08
99S1EEQV9	BWS034827 IRS USD P F .79177 2 CCPVANILLA				0.791770	18 Mar 2050		
	-1,230,000.000	Local	100.000000	-1,230,000.00	91.118054	-1,120,752.06	109,247.94	0.08
		Base	100.000000	-1,230,000.00	91.118054	-1,120,752.06	109,247.94	0.08

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1EGFR5	BWS034843 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.227380	19 Mar 2050		
		1,245,000.000	Local 100.000000	1,245,000.00	100.000000	1,245,000.00	0.00	0.09
			Base 100.000000	1,245,000.00	100.000000	1,245,000.00	0.00	0.09
99S1EGFS3	BWS034843 IRS USD P F .81801 2 CCPVANILLA				0.818010	19 Mar 2050		
		-1,245,000.000	Local 100.000000	-1,245,000.00	91.804205	-1,142,962.35	102,037.65	0.08
			Base 100.000000	-1,245,000.00	91.804205	-1,142,962.35	102,037.65	0.08
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025		
		136,499,000.000	Local 99.882422	136,338,506.84	100.689500	137,440,160.61	1,101,653.77	9.90
			Base 99.882422	136,338,506.84	100.689500	137,440,160.61	1,101,653.77	9.39
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
		-136,499,000.000	Local 100.000000	-136,499,000.00	100.000000	-136,499,000.00	0.00	9.83
			Base 100.000000	-136,499,000.00	100.000000	-136,499,000.00	0.00	9.32
99S1ESUR2	SWS035220 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2025		
		5,501,600.000	Local 98.090677	5,396,556.67	104.914900	5,771,998.14	375,441.47	0.42
			Base 98.090677	5,396,556.67	104.914900	5,771,998.14	375,441.47	0.39
99S1ESUS0	SWS035220 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
		-5,501,600.000	Local 100.000000	-5,501,600.00	100.000000	-5,501,600.00	0.00	0.40
			Base 100.000000	-5,501,600.00	100.000000	-5,501,600.00	0.00	0.38
99S1F6A91	SWS035428 IRS USD R F .38000 2 CCPVANILLA				0.380000	31 Aug 2024		
		2,416,000.000	Local 100.026384	2,416,637.43	100.379882	2,425,177.95	8,540.52	0.17
			Base 100.026384	2,416,637.43	100.379882	2,425,177.95	8,540.52	0.17
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.275880	31 Aug 2024		
		-2,416,000.000	Local 100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.17
			Base 100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.16
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.220380	15 Nov 2045		
		8,975,000.000	Local 104.047435	9,338,257.31	100.000000	8,975,000.00	-363,257.31	0.65
			Base 104.047435	9,338,257.31	100.000000	8,975,000.00	-363,257.31	0.61
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
		-8,975,000.000	Local 100.000000	-8,975,000.00	92.848771	-8,333,177.20	641,822.80	0.60
			Base 100.000000	-8,975,000.00	92.848771	-8,333,177.20	641,822.80	0.57

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1GD409	SWS035725 IRS USD R F	.10000 2 CCPOIS			0.100000	30 Nov 2024		
	20,203,000.000	Local	100.058963	20,214,912.38	100.030450	20,209,151.81	-5,760.57	1.46
		Base	100.058963	20,214,912.38	100.030450	20,209,151.81	-5,760.57	1.38
99S1GD4P6	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024		
	-20,203,000.000	Local	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.46
		Base	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.38
99S1GG4I5	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027		
	15,202,000.000	Local	99.676764	15,152,861.73	100.000000	15,202,000.00	49,138.27	1.10
		Base	99.676764	15,152,861.73	100.000000	15,202,000.00	49,138.27	1.04
99S1GG4J3	BWS035808 IRS USD P F	.26000 2 CCPOIS			0.260000	15 May 2027		
	-15,202,000.000	Local	100.000000	-15,202,000.00	99.986622	-15,199,966.28	2,033.72	1.09
		Base	100.000000	-15,202,000.00	99.986622	-15,199,966.28	2,033.72	1.04
99S1GP206	BWS035907 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.268130	13 Jul 2050		
	1,300,000.000	Local	99.987683	1,299,839.88	100.000000	1,300,000.00	160.12	0.09
		Base	99.987683	1,299,839.88	100.000000	1,300,000.00	160.12	0.09
99S1GP214	BWS035907 IRS USD P F	.88500 2 CCPVANILLA			0.885000	13 Jul 2050		
	-1,300,000.000	Local	100.000000	-1,300,000.00	93.482141	-1,215,267.83	84,732.17	0.09
		Base	100.000000	-1,300,000.00	93.482141	-1,215,267.83	84,732.17	0.08
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L				1.000000	20 Jul 2045		
	5,990,000.000	Local	100.896037	6,043,672.63	100.000000	5,990,000.00	-53,672.63	0.43
		Base	100.896037	6,043,672.63	100.000000	5,990,000.00	-53,672.63	0.41
99S1GSWG2	BWS036004 IRS USD P F	.56000 20450720 IRS P F S			0.560000	20 Jul 2045		
	-5,990,000.000	Local	100.000000	-5,990,000.00	93.821556	-5,619,911.20	370,088.80	0.40
		Base	100.000000	-5,990,000.00	93.821556	-5,619,911.20	370,088.80	0.38
99S1H41L7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022		
	25,010,000.000	Local	99.999586	25,009,896.57	99.962120	25,000,526.21	-9,370.36	1.80
		Base	99.999586	25,009,896.57	99.962120	25,000,526.21	-9,370.36	1.71
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	15 Jun 2022		
	-25,010,000.000	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.80
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.71

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					1.000000	19 Aug 2045		
	2,760,000.000	Local		100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.20
		Base		100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.19
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS					0.740000	19 Aug 2045		
	-2,760,000.000	Local		100.000000	-2,760,000.00	97.911500	-2,702,357.40	57,642.60	0.19
		Base		100.000000	-2,760,000.00	97.911500	-2,702,357.40	57,642.60	0.18
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Feb 2047		
	6,202,000.000	Local		101.208324	6,276,940.23	100.000000	6,202,000.00	-74,940.23	0.45
		Base		101.208324	6,276,940.23	100.000000	6,202,000.00	-74,940.23	0.42
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA					1.000000	15 Feb 2047		
	-6,202,000.000	Local		100.000000	-6,202,000.00	96.945019	-6,012,530.08	189,469.92	0.43
		Base		100.000000	-6,202,000.00	96.945019	-6,012,530.08	189,469.92	0.41
99S1HVWU3	SWS039206 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2025		
	5,190,000.000	Local		102.232472	5,305,865.31	102.084100	5,298,164.79	-7,700.52	0.38
		Base		102.232472	5,305,865.31	102.084100	5,298,164.79	-7,700.52	0.36
99S1HVWV1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2025		
	-5,190,000.000	Local		100.000000	-5,190,000.00	100.000000	-5,190,000.00	0.00	0.37
		Base		100.000000	-5,190,000.00	100.000000	-5,190,000.00	0.00	0.35
99S1I0DU1	SWS039529 CDS USD R F 5.00000 2 CCPCDX					5.000000	20 Dec 2025		
	15,000,000.000	Local		104.154056	15,623,108.36	104.097400	15,614,610.00	-8,498.36	1.12
		Base		104.154056	15,623,108.36	104.097400	15,614,610.00	-8,498.36	1.07
99S1I0DV9	SWS039529 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2025		
	-15,000,000.000	Local		100.000000	-15,000,000.00	100.000000	-15,000,000.00	0.00	1.08
		Base		100.000000	-15,000,000.00	100.000000	-15,000,000.00	0.00	1.02
US DOLLAR Total									
		Local			969,196.77		3,645,308.62	2,676,111.85	36.78
		Base			969,196.77		3,645,308.62	2,676,111.85	34.87
SWAPS FIXED INCOME Total									
	0.000	Base			1,021,852.32		4,150,361.22	3,128,508.90	36.39

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

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

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-10,341,500.000	49,648,381,355.640	Base		902,793,192.13		933,414,142.88	30,620,950.75	99.87
Original Face:	657,525,501.000							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.852915

GERMANY

ADI1M02B0	EURO-BTP FUTURE	DEC20 XEUR 20201208					08 Dec 2020			
218.000	21,800,000.000	Local	32,172,440.00	31,512,801.60	147.580000	659,638.40		770,818.40	-111,180.00	
		Base	37,720,570.05		173.030138	773,392.89		903,745.86	-130,352.97	0.01

ADI1M48X8	EURO-OAT FUTURE	DEC20 XEUR 20201208					08 Dec 2020			
36.000	3,600,000.000	Local	6,067,800.00	5,978,763.20	168.550000	89,036.80		105,596.80	-16,560.00	
		Base	7,114,190.75		197.616410	104,391.18		123,806.94	-19,415.76	0.00

ADI1M5MN1	EURO-BOBL FUTURE	DEC20 XEUR 20201208					08 Dec 2020			
6.000	600,000.000	Local	811,020.00	811,267.20	135.170000	-247.20		412.80	-660.00	
		Base	950,880.22		158.480036	-289.83		483.99	-773.82	0.00

GERMANY Total										
260.000	26,000,000.000	Local	39,051,260.00	38,302,832.00		748,428.00		876,828.00	-128,400.00	
		Base				877,494.24		1,028,036.79	-150,542.55	0.01

EURO CURRENCY Total										
260.000	26,000,000.000	Local	39,051,260.00	38,302,832.00		748,428.00		876,828.00	-128,400.00	
		Base				877,494.24		1,028,036.79	-150,542.55	0.01

US DOLLAR

Exchange Rate: 1.000000

ADI0C2LM4	90DAY EUR FUTR	DEC20 XCME 20201214					14 Dec 2020			
225.000	56,250,000.000	Local	56,112,187.50	55,412,823.75	99.755000	699,363.75		696,551.25	2,812.50	
		Base	56,112,187.50		99.755000	699,363.75		696,551.25	2,812.50	0.00

ADI1FXVG3	EURO FX CURR FUT	DEC20 XCME 20201214					14 Dec 2020			
13.000	1,625,000.000	Local	1,907,018.75	1,916,251.63	1.173550	-9,232.88		-5,901.63	-3,331.25	
		Base	1,907,018.75		1.173550	-9,232.88		-5,901.63	-3,331.25	0.00

ADI1M0287	BP CURRENCY FUT	DEC20 XCME 20201214					14 Dec 2020			
75.000	4,687,500.000	Local	6,048,750.00	6,118,134.82	1.290400	-69,384.82		-87,197.32	17,812.50	
		Base	6,048,750.00		1.290400	-69,384.82		-87,197.32	17,812.50	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

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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
ADI1M4958	US ULTRA BOND CBT DEC20 XCBT 20201221						21 Dec 2020			
409.000	40,900,000.000	Local	90,721,312.50	91,879,995.29	221.812500	-1,158,682.79	-340,682.79	-818,000.00		
		Base	90,721,312.50		221.812500	-1,158,682.79	-340,682.79	-818,000.00		0.06
ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020			
1,868.000	186,800,000.000	Local	235,426,375.00	235,132,891.24	126.031250	293,483.76	483,203.44	-189,719.68		
		Base	235,426,375.00		126.031250	293,483.76	483,203.44	-189,719.68		0.01
ADI1M5MP6	US 2YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020			
155.000	31,000,000.000	Local	34,248,945.39	34,239,295.20	110.480469	9,650.19	10,861.05	-1,210.86		
		Base	34,248,945.39		110.480469	9,650.19	10,861.05	-1,210.86		0.00
ADI1MZMS4	JPN YEN CURR FUT DEC20 XCME 20201214						14 Dec 2020			
12.000	15,000.000	Local	1,423,125.00	1,425,880.00	94.875000	-2,755.00	-5,230.00	2,475.00		
		Base	1,423,125.00		94.875000	-2,755.00	-5,230.00	2,475.00		0.00
ADI1N4TV8	AUDUSD CRNCY FUT DEC20 XCME 20201214						14 Dec 2020			
149.000	14,900,000.000	Local	10,672,870.00	10,787,980.50	0.716300	-115,110.50	-164,280.50	49,170.00		
		Base	10,672,870.00		0.716300	-115,110.50	-164,280.50	49,170.00		0.00
ADI1QG6S0	CHF CURRENCY FUT DEC20 XCME 20201214						14 Dec 2020			
5.000	625,000.000	Local	679,812.50	682,332.53	1.087700	-2,520.03	-1,145.03	-1,375.00		
		Base	679,812.50		1.087700	-2,520.03	-1,145.03	-1,375.00		0.00
ADI1QGY42	CAD CURRENCY FUT DEC20 XCME 20201215						15 Dec 2020			
87.000	8,700,000.000	Local	6,536,310.00	6,590,190.31	0.751300	-53,880.31	-89,115.31	35,235.00		
		Base	6,536,310.00		0.751300	-53,880.31	-89,115.31	35,235.00		0.00
ADI1QQYP3	MEXICAN PESO FUT DEC20 XCME 20201214						14 Dec 2020			
189.000	94,500,000.000	Local	4,238,325.00	4,289,541.98	0.044850	-51,216.98	-111,696.98	60,480.00		
		Base	4,238,325.00		0.044850	-51,216.98	-111,696.98	60,480.00		0.00
ADI1R8YH0	RUSSIAN RUBLE FUT DEC20 XCME 20201215						15 Dec 2020			
14.000	35,000,000.000	Local	446,425.00	459,922.50	0.012755	-13,497.50	-19,972.50	6,475.00		
		Base	446,425.00		0.012755	-13,497.50	-19,972.50	6,475.00		0.00
US DOLLAR Total										
3,201.000	475,002,500.000	Local	448,461,456.64	448,935,239.75		-473,783.11	365,393.68	-839,176.79		
		Base				-473,783.11	365,393.68	-839,176.79		0.08

& Issue has redenominated but Local is not converted
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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
3,461.000	501,002,500.000		Base			403,711.13	1,393,430.47	-989,719.34	0.09

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.396161

ADI1NF085	AUST 10Y BOND FUT DEC20 XSFE 20201215						15 Dec 2020			
-6.000	-600,000.000	Local	-896,356.92	-886,585.62	99.160000	-9,771.30		-10,499.22	727.92	
		Base	-642,015.44		71.023328	-6,998.69		-7,520.06	521.37	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-896,356.92	-886,585.62		-9,771.30		-10,499.22	727.92	
		Base				-6,998.69		-7,520.06	521.37	0.00

EURO CURRENCY

Exchange Rate: 0.852915

GERMANY

ADI1LNJ56	EURO-BUND FUTURE DEC20 XEUR 20201208						08 Dec 2020			
-362.000	-36,200,000.000	Local	-63,176,240.00	-62,613,395.60	174.520000	-562,844.40		-689,544.40	126,700.00	
		Base	-74,070,968.38		204.615935	-659,906.79		-808,456.18	148,549.39	0.01

ADI1M5FH2	EURO-BUXL 30Y BND DEC20 XEUR 20201208						08 Dec 2020			
-10.000	-1,000,000.000	Local	-2,226,800.00	-2,163,488.00	222.680000	-63,312.00		-74,712.00	11,400.00	
		Base	-2,610,811.16		261.081116	-74,230.14		-87,596.07	13,365.93	0.00

AEIA49179	RXX0P174 NOV20 174 PUT FSO						23 Oct 2020			
-6.000	-600,000.000	Local	-2,400.00	-4,012.80	0.400000	1,612.80		2,092.80	-480.00	
		Base	-2,813.88		0.468980	1,890.93		2,453.70	-562.77	0.00

GERMANY Total										
-378.000	-37,800,000.000	Local	-65,405,440.00	-64,780,896.40		-624,543.60		-762,163.60	137,620.00	
		Base				-732,246.00		-893,598.55	161,352.55	0.01

EURO CURRENCY Total										
-378.000	-37,800,000.000	Local	-65,405,440.00	-64,780,896.40		-624,543.60		-762,163.60	137,620.00	
		Base				-732,246.00		-893,598.55	161,352.55	0.01

JAPANESE YEN

Exchange Rate: 105.465000

ADI1M0246	JPN 10Y BOND(OSE) DEC20 XOSE 20201214						14 Dec 2020			
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& 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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
-7.000	-700,000,000.000	Local -1,064,770,000.00	-1,062,384,400.00	152.110000	-2,385,600.00	-2,385,600.00	0.00			
		Base -10,095,956.00		1.442279	-22,619.83	-22,619.83	0.00			0.00

JAPANESE YEN Total

-7.000	-700,000,000.000	Local -1,064,770,000.00	-1,062,384,400.00		-2,385,600.00	-2,385,600.00	0.00			
		Base			-22,619.83	-22,619.83	0.00			0.00

POUND STERLING

Exchange Rate: 0.774984

Asset ID	Asset Description							Expiration Date		
ADI1LQM06	LONG GILT FUTURE DEC20 IFLL 20201229							29 Dec 2020		
-162.000	-16,200,000.000	Local -22,049,820.00	-22,077,386.44	136.110000	27,566.44	-45,333.56	72,900.00			
		Base -28,451,968.04		175.629432	35,570.33	-58,496.12	94,066.45			0.01

POUND STERLING Total

-162.000	-16,200,000.000	Local -22,049,820.00	-22,077,386.44		27,566.44	-45,333.56	72,900.00			
		Base			35,570.33	-58,496.12	94,066.45			0.01

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description							Expiration Date		
ADI0FYQY7	90DAY EUR FUTR MAR21 XCME 20210315							15 Mar 2021		
-360.000	-90,000,000.000	Local -89,824,500.00	-89,684,581.50	99.805000	-139,918.50	-135,418.50	-4,500.00			
		Base -89,824,500.00		99.805000	-139,918.50	-135,418.50	-4,500.00			0.00

Asset ID	Asset Description							Expiration Date		
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213							13 Dec 2021		
-369.000	-92,250,000.000	Local -92,056,275.00	-91,466,262.60	99.790000	-590,012.40	-576,174.90	-13,837.50			
		Base -92,056,275.00		99.790000	-590,012.40	-576,174.90	-13,837.50			0.00

Asset ID	Asset Description							Expiration Date		
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614							14 Jun 2021		
-315.000	-78,750,000.000	Local -78,600,375.00	-77,626,651.00	99.810000	-973,724.00	-969,786.50	-3,937.50			
		Base -78,600,375.00		99.810000	-973,724.00	-969,786.50	-3,937.50			0.00

Asset ID	Asset Description							Expiration Date		
ADI1M49D1	US 10YR ULTRA FUT DEC20 XCBT 20201221							21 Dec 2020		
-17.000	-1,700,000.000	Local -2,718,671.88	-2,725,446.48	159.921875	6,774.60	-1,194.15	7,968.75			
		Base -2,718,671.88		159.921875	6,774.60	-1,194.15	7,968.75			0.00

Asset ID	Asset Description							Expiration Date		
ADI1M5FK5	US LONG BOND(CBT) DEC20 XCBT 20201221							21 Dec 2020		
-135.000	-13,500,000.000	Local -23,797,968.75	-23,911,666.60	176.281250	113,697.85	-12,864.65	126,562.50			
		Base -23,797,968.75		176.281250	113,697.85	-12,864.65	126,562.50			0.01

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI1M5FZ2	US 10YR NOTE (CBT)DEC20 XCBT 20201221						21 Dec 2020			
-692.000	-69,200,000.000	Local	-96,555,625.00	-96,437,203.46	139.531250	-118,421.54		-291,421.54	173,000.00	
		Base	-96,555,625.00		139.531250	-118,421.54		-291,421.54	173,000.00	0.01
US DOLLAR Total										
-1,888.000	-345,400,000.000	Local	-383,553,415.63	-381,851,811.64		-1,701,603.99		-1,986,860.24	285,256.25	
		Base				-1,701,603.99		-1,986,860.24	285,256.25	0.02
FUTURES SHORT Total										
-2,441.000	-1,100,000,000.000	Base				-2,427,898.18		-2,969,094.80	541,196.62	0.04

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
1,020.000	-598,997,500.000		Base			-2,024,187.05	-1,575,664.33	-448,522.72	0.13

As of: September 30, 2020



View Date: October 1, 2020



Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 76.177500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		102,433.420	Local	1.000000	102,433.42	1.000000	102,433.42	0.00	1.46
			Base	0.013756	1,409.05	0.013127	1,344.67	-64.38	0.00

ARGENTINE PESO Total

		102,433.420	Local		102,433.42		102,433.42	0.00	1.46
			Base		1,409.05		1,344.67	-64.38	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.396161

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		257,826.010	Local	1.000000	257,826.01	1.000000	257,826.01	0.00	99.21
			Base	0.677993	174,804.30	0.716250	184,667.82	9,863.52	0.04

AUSTRALIAN DOLLAR Total

		257,826.010	Local		257,826.01		257,826.01	0.00	99.21
			Base		174,804.30		184,667.82	9,863.52	0.04

BRAZILIAN REAL

Exchange Rate: 5.615900

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		279,639.060	Local	1.000000	279,639.06	1.000000	279,639.06	0.00	0.46
			Base	0.187724	52,495.03	0.178066	49,794.17	-2,700.86	0.01

BRAZILIAN REAL Total

		279,639.060	Local		279,639.06		279,639.06	0.00	0.46
			Base		52,495.03		49,794.17	-2,700.86	0.01

CANADIAN DOLLAR

Exchange Rate: 1.331550

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,300,969.790	Local	1.000000	4,300,969.79	1.000000	4,300,969.79	0.00	100.00
			Base	0.764358	3,287,479.46	0.751004	3,230,047.53	-57,431.93	0.69

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,300,969.790	Local	4,300,969.79		4,300,969.79	0.00	100.00
			Base	3,287,479.46		3,230,047.53	-57,431.93	0.69
EURO CURRENCY							Exchange Rate:	0.852915
INTERNATIONAL								
EUR	EURO CURRENCY							
		218,578.880	Local	218,578.88	1.000000	218,578.88	0.00	2.42
			Base	246,334.99	1.172450	256,272.76	9,937.77	0.05
INTERNATIONAL Total								
		218,578.880	Local	218,578.88		218,578.88	0.00	2.42
			Base	246,334.99		256,272.76	9,937.77	0.05
EURO CURRENCY Total								
		218,578.880	Local	218,578.88		218,578.88	0.00	2.42
			Base	246,334.99		256,272.76	9,937.77	0.05
INDONESIAN RUPIAH							Exchange Rate:	14,880.000000
IDR	INDONESIAN RUPIAH							
		2,888,314,077.000	Local	2,888,314,077.00	1.000000	2,888,314,077.00	0.00	2.19
			Base	197,070.15	0.000067	194,107.13	-2,963.02	0.04
INDONESIAN RUPIAH Total								
		2,888,314,077.000	Local	2,888,314,077.00		2,888,314,077.00	0.00	2.19
			Base	197,070.15		194,107.13	-2,963.02	0.04
JAPANESE YEN							Exchange Rate:	105.465000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,798.32	0.009482	20,147.03	348.71	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		19,798.32		20,147.03	348.71	0.00	
MEXICAN PESO							Exchange Rate:	22.111500	
MXN	MEXICAN PESO (NEW)								
		-22,270,590.960	Local	1.000000	-22,270,590.96	1.000000	-22,270,590.96	0.00	3.76
			Base	0.043943	-978,642.06	0.045225	-1,007,194.94	-28,552.88	0.21
MEXICAN PESO Total									
		-22,270,590.960	Local		-22,270,590.96		-22,270,590.96	0.00	3.76
			Base		-978,642.06		-1,007,194.94	-28,552.88	0.21
POUND STERLING							Exchange Rate:	0.774984	
GBP	POUND STERLING								
		352,999.050	Local	1.000000	352,999.05	1.000000	352,999.05	0.00	29.64
			Base	1.256706	443,616.03	1.290349	455,492.05	11,876.02	0.10
POUND STERLING Total									
		352,999.050	Local		352,999.05		352,999.05	0.00	29.64
			Base		443,616.03		455,492.05	11,876.02	0.10
SWEDISH KRONA							Exchange Rate:	8.955850	
SEK	SWEDISH KRONA								
		97,265.460	Local	1.000000	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	0.104463	10,160.68	0.111659	10,860.55	699.87	0.00
SWEDISH KRONA Total									
		97,265.460	Local		97,265.46		97,265.46	0.00	100.00
			Base		10,160.68		10,860.55	699.87	0.00
TURKISH LIRA							Exchange Rate:	7.722750	
TRY	TURKISH LIRA								
		79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	0.151526	12,046.33	0.129488	10,294.26	-1,752.07	0.00

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	12,046.33		10,294.26	-1,752.07	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		980,732.010	Local	980,732.01	1.000000	980,732.01	0.00	0.25
			Base	980,732.01	1.000000	980,732.01	0.00	0.21
US DOLLAR Total								
		980,732.010	Local	980,732.01		980,732.01	0.00	0.25
			Base	980,732.01		980,732.01	0.00	0.21
CASH Total								
		2,874,838,235.720	Base	4,447,304.29		4,386,565.04	-60,739.25	1.36
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.038796	31 Dec 2030		
		7,258,542.090	Local	7,258,542.09	100.000000	7,258,542.09	0.00	1.81
			Base	7,258,542.09	100.000000	7,258,542.09	0.00	1.54
912828Z52	US TREASURY N/B 01/25 1.375				1.375000	31 Jan 2025		
		155,000.000	Local	154,946.84	104.917968	162,622.85	7,676.01	0.04
			Base	154,946.84	104.917968	162,622.85	7,676.01	0.03
US DOLLAR Total								
		7,413,542.090	Local	7,413,488.93		7,421,164.94	7,676.01	1.85
			Base	7,413,488.93		7,421,164.94	7,676.01	1.58
CASH EQUIVALENT Total								
		7,413,542.090	Base	7,413,488.93		7,421,164.94	7,676.01	1.58

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.852915

UNITED KINGDOM

977LXC902	SWAP CITIBANK COC EUR FORWARDS CASH COLLATERAL								
		44,600.540	Local	1.000000	44,600.54	1.000000	44,600.54	0.00	0.49
			Base	1.127975	50,308.29	1.172450	52,291.89	1,983.60	0.01

UNITED KINGDOM Total

		44,600.540	Local		44,600.54		44,600.54	0.00	0.49
			Base		50,308.29		52,291.89	1,983.60	0.01

EURO CURRENCY Total

		44,600.540	Local		44,600.54		44,600.54	0.00	0.49
			Base		50,308.29		52,291.89	1,983.60	0.01

POUND STERLING

Exchange Rate: 0.774984

924NFA906	SWAP COC CITIBANK GBP SWAP COC CITIBANK GBP								
		60,000.000	Local	1.000000	60,000.00	1.000000	60,000.00	0.00	5.04
			Base	1.231550	73,892.99	1.290349	77,420.95	3,527.96	0.02

POUND STERLING Total

		60,000.000	Local		60,000.00		60,000.00	0.00	5.04
			Base		73,892.99		77,420.95	3,527.96	0.02

US DOLLAR

Exchange Rate: 1.000000

05580M603	B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875								
		2,275.000	Local	25.000000	56,875.00	24.810000	56,442.75	-432.25	0.01
			Base	25.000000	56,875.00	24.810000	56,442.75	-432.25	0.01

05580M801	B RILEY FINANCIAL INC PREFERRED STOCK 09/26 6.5								
		4,200.000	Local	25.000000	105,000.00	23.690000	99,498.00	-5,502.00	0.02
			Base	25.000000	105,000.00	23.690000	99,498.00	-5,502.00	0.02

08579X101	BERRY CORP COMMON STOCK USD.001								
		8,521.000		12.252206	104,401.05	3.170000	27,011.57	-77,389.48	0.01

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Local							
		Base	12.252206	104,401.05	3.170000	27,011.57	-77,389.48	0.01	
61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01								
		13,981.000	Local	16.436747	229,802.16	4.390000	61,376.59	-168,425.57	0.02
			Base	16.436747	229,802.16	4.390000	61,376.59	-168,425.57	0.01
65339F739	NEXTERA ENERGY INC PREFERRED STOCK 09/23 6.219								
		1,000.000	Local	47.800000	47,800.00	47.750000	47,750.00	-50.00	0.01
			Base	47.800000	47,800.00	47.750000	47,750.00	-50.00	0.01
US DOLLAR Total									
		29,977.000	Local		543,878.21		292,078.91	-251,799.30	0.07
			Base		543,878.21		292,078.91	-251,799.30	0.06
EQUITY Total									
		134,577.540	Base		668,079.49		421,791.75	-246,287.74	0.09

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 76.177500

ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.000000	06 Mar 2020			
		0.000	Local	0.000000	21,315.00	0.00	0.00	-21,315.00	0.00
			Base	0.000000	341.44	0.00	0.00	-341.44	0.00
ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021			
		5,815,540.000	Local	95.325350	5,543,683.87	119.200000	6,932,123.68	1,388,439.81	98.54
Original Face:		5,815,540.000	Base	2.719092	158,129.91	1.564766	90,999.62	-67,130.29	0.02

ARGENTINE PESO Total

		5,815,540.000	Local		5,564,998.87		6,932,123.68	1,367,124.81	98.54
Original Face:		5,815,540.000	Base		158,471.35		90,999.62	-67,471.73	0.02

BRAZILIAN REAL

Exchange Rate: 5.615900

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027			
		6,866,000.000	Local	104.601425	7,181,933.84	116.445585	7,995,153.87	813,220.03	13.25

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	25.486312	1,749,890.17	20.734982	1,423,663.86	-326,226.31	0.30
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
		1,500,000.000 Local	123.930783	1,858,961.74	118.277320	1,774,159.80	-84,801.94	2.94
		Base	30.812364	462,185.46	21.061151	315,917.27	-146,268.19	0.07
BRAZILIAN REAL Total								
		8,366,000.000 Local		9,040,895.58		9,769,313.67	728,418.09	16.19
		Base		2,212,075.63		1,739,581.13	-472,494.50	0.37
CANADIAN DOLLAR								
							Exchange Rate:	1.331550
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
		0.000 Local	0.000000	980.00	0.000000	0.00	-980.00	0.00
		Base	0.000000	-477.97	0.000000	0.00	477.97	0.00
CANADIAN DOLLAR Total								
		Local		980.00		0.00	-980.00	0.00
		Base		-477.97		0.00	477.97	0.00
EURO CURRENCY								
							Exchange Rate:	0.852915
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
		800,000.000 Local	100.000000	800,000.00	98.750000	790,000.00	-10,000.00	8.76
		Base	115.540696	924,325.57	115.779415	926,235.32	1,909.75	0.20
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
		400,000.000 Local	101.642280	406,569.12	102.235200	408,940.80	2,371.68	4.53
		Base	116.134678	464,538.71	119.865637	479,462.55	14,923.84	0.10
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000 Local	101.102756	556,065.16	101.125000	556,187.50	122.34	6.16
		Base	116.834356	642,588.96	118.563984	652,101.91	9,512.95	0.14
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
		640,000.000 Local	99.405039	636,192.25	99.212000	634,956.80	-1,235.45	7.04
		Base	109.054045	697,945.89	116.321087	744,454.96	46,509.07	0.16

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

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ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR				4.625000	31 Dec 2049		
		1,000,000.000	Local 102.162120	1,021,621.20	102.651400	1,026,514.00	4,892.80	11.38
			Base 114.810835	1,148,108.35	120.353611	1,203,536.11	55,427.76	0.26
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45				1.450000	22 Jan 2027		
		300,000.000	Local 100.863927	302,591.78	99.196600	297,589.80	-5,001.98	3.30
			Base 112.336130	337,008.39	116.303031	348,909.09	11,900.70	0.07
INTERNATIONAL Total		3,690,000.000	Local	3,723,039.51		3,714,188.90	-8,850.61	41.17
			Base	4,214,515.87		4,354,699.94	140,184.07	0.93
SPAIN								
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
		600,000.000	Local 94.129528	564,777.17	98.375000	590,250.00	25,472.83	6.54
			Base 108.234653	649,407.92	115.339747	692,038.48	42,630.56	0.15
SPAIN Total		600,000.000	Local	564,777.17		590,250.00	25,472.83	6.54
			Base	649,407.92		692,038.48	42,630.56	0.15
UNITED KINGDOM								
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN					31 Jan 2027		
		260,000.000	Local 100.000000	260,000.00	97.015600	252,240.56	-7,759.44	2.80
			Base 110.329977	286,857.94	113.745918	295,739.39	8,881.45	0.06
UNITED KINGDOM Total		260,000.000	Local	260,000.00		252,240.56	-7,759.44	2.80
			Base	286,857.94		295,739.39	8,881.45	0.06
EURO CURRENCY Total		4,550,000.000	Local	4,547,816.68		4,556,679.46	8,862.78	50.51
			Base	5,150,781.73		5,342,477.81	191,696.08	1.14
INDONESIAN RUPIAH							Exchange Rate: 14,880.000000	
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
		111,780,000,000.000	Local 97.709667	109,219,865,350.18	103.000000	115,133,400,000.00	5,913,534,649.82	87.49
			0.006874	7,683,917.56	0.006922	7,737,459.68	53,542.12	1.65

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Base								
ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7				7.000000	15 May 2022		
	1,000,000,000.000	Local	101.162724	1,011,627,238.02	104.070000	1,040,700,000.00	29,072,761.98	0.79
		Base	0.007369	73,689.77	0.006994	69,939.52	-3,750.25	0.01
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	107.220618	366,694,514.59	107.290000	366,931,800.00	237,285.41	0.28
		Base	0.008246	28,200.42	0.007210	24,659.40	-3,541.02	0.01
B4NPD2II4	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	107.720082	11,784,577,004.93	111.270000	12,172,938,000.00	388,360,995.07	9.25
		Base	0.008206	897,775.62	0.007478	818,073.79	-79,701.83	0.17
INDONESIAN RUPIAH Total								
	124,062,000,000.000	Local		122,382,764,107.72		128,713,969,800.00	6,331,205,692.28	97.81
		Base		8,683,583.37		8,650,132.39	-33,450.98	1.84
POUND STERLING							Exchange Rate:	0.774984
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.604155	201,208.31	103.838800	207,677.60	6,469.29	17.44
		Base	153.695125	307,390.25	133.988315	267,976.63	-39,413.62	0.06
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	103.352565	415,477.31	100.505200	404,030.90	-11,446.41	33.92
		Base	134.993585	542,674.21	129.686806	521,340.96	-21,333.25	0.11
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	105.552157	147,773.02	116.845006	163,583.01	15,809.99	13.74
		Base	162.978121	228,169.37	150.770862	211,079.21	-17,090.16	0.04
POUND STERLING Total								
	742,000.000	Local		764,458.64		775,291.51	10,832.87	65.10
		Base		1,078,233.83		1,000,396.80	-77,837.03	0.21
RUSSIAN RUBLE							Exchange Rate:	77.705000

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STATE STREET

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ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	564,988,000.000	Local	98.772069	558,050,336.06	106.422000	601,271,529.36	43,221,193.30	100.00
		Base	1.503994	8,497,388.11	1.369564	7,737,874.39	-759,513.72	1.65
RUSSIAN RUBLE Total								
	564,988,000.000	Local		558,050,336.06		601,271,529.36	43,221,193.30	100.00
		Base		8,497,388.11		7,737,874.39	-759,513.72	1.65
US DOLLAR							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	771,742.410	Local	98.384636	759,275.96	99.468800	767,642.91	8,366.95	0.19
		Base	98.384636	759,275.96	99.468800	767,642.91	8,366.95	0.16
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B					16 Sep 2025		
	560,000.000	Local	98.000000	548,800.00	97.666700	546,933.52	-1,866.48	0.14
		Base	98.000000	548,800.00	97.666700	546,933.52	-1,866.48	0.12
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	674,900.000	Local	100.000215	674,901.45	97.666700	659,152.56	-15,748.89	0.16
		Base	100.000215	674,901.45	97.666700	659,152.56	-15,748.89	0.14
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027		
	890,000.000	Local	100.864676	897,695.62	99.480000	885,372.00	-12,323.62	0.22
		Base	100.864676	897,695.62	99.480000	885,372.00	-12,323.62	0.19
00215JAA7	AIR METHODS CORP SR UNSECURED 144A 05/25 8				8.000000	15 May 2025		
	475,000.000	Local	89.554937	425,385.95	78.500000	372,875.00	-52,510.95	0.09
		Base	89.554937	425,385.95	78.500000	372,875.00	-52,510.95	0.08
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B					28 Feb 2025		
	219,279.100	Local	100.890669	221,232.15	97.750000	214,345.32	-6,886.83	0.05
		Base	100.890669	221,232.15	97.750000	214,345.32	-6,886.83	0.05
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4				0.708130	25 Apr 2036		
	1,243,970.210	Local	96.121439	1,195,722.07	100.122770	1,245,497.43	49,775.36	0.31
Original Face:	1,991,000.000	Base	96.121439	1,195,722.07	100.122770	1,245,497.43	49,775.36	0.27
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05				4.050000	21 Nov 2039		

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	640,000.000	Local		109.791450	702,665.28	114.995816	735,973.22	33,307.94	0.18
		Base		109.791450	702,665.28	114.995816	735,973.22	33,307.94	0.16
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	1,760,536.580	Local		97.707773	1,720,181.09	97.500000	1,716,523.17	-3,657.92	0.43
		Base		97.707773	1,720,181.09	97.500000	1,716,523.17	-3,657.92	0.37
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		
	298,500.000	Local		99.768489	297,808.94	96.375000	287,679.38	-10,129.56	0.07
		Base		99.768489	297,808.94	96.375000	287,679.38	-10,129.56	0.06
00489DAH4	ACPRODUCTS, INC. 2020 TERM LOAN B						18 Aug 2025		
	407,437.500	Local		95.177400	387,788.42	100.156200	408,073.92	20,285.50	0.10
		Base		95.177400	387,788.42	100.156200	408,073.92	20,285.50	0.09
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
	370,000.000	Local		100.000000	370,000.00	103.520000	383,024.00	13,024.00	0.10
		Base		100.000000	370,000.00	103.520000	383,024.00	13,024.00	0.08
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					0.578130	25 Dec 2035		
	500,000.000	Local		98.004622	490,023.11	94.176370	470,881.85	-19,141.26	0.12
Original Face:	500,000.000	Base		98.004622	490,023.11	94.176370	470,881.85	-19,141.26	0.10
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B						23 Jul 2021		
	734,802.790	Local		92.126388	676,947.27	98.062500	720,565.99	43,618.72	0.18
		Base		92.126388	676,947.27	98.062500	720,565.99	43,618.72	0.15
00772BAR2	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/22 3.95					3.950000	01 Feb 2022		
	180,000.000	Local		92.897922	167,216.26	101.242439	182,236.39	15,020.13	0.05
		Base		92.897922	167,216.26	101.242439	182,236.39	15,020.13	0.04
00774MAA3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/22 3.5					3.500000	26 May 2022		
	180,000.000	Local		88.509100	159,316.38	100.996891	181,794.40	22,478.02	0.05
		Base		88.509100	159,316.38	100.996891	181,794.40	22,478.02	0.04
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	320,000.000	Local		99.411169	318,115.74	103.055078	329,776.25	11,660.51	0.08
		Base		99.411169	318,115.74	103.055078	329,776.25	11,660.51	0.07
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5					7.500000	15 Aug 2022		

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	250,000.000	Local		107.214052	268,035.13	111.125000	277,812.50	9,777.37	0.07
		Base		107.214052	268,035.13	111.125000	277,812.50	9,777.37	0.06
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
	190,000.000	Local		98.055374	186,305.21	100.250000	190,475.00	4,169.79	0.05
		Base		98.055374	186,305.21	100.250000	190,475.00	4,169.79	0.04
00912YAL6	AIR METHODS CORP TERM LOAN B						22 Apr 2024		
	136,114.070	Local		100.316220	136,544.49	87.175000	118,657.44	-17,887.05	0.03
		Base		100.316220	136,544.49	87.175000	118,657.44	-17,887.05	0.03
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	200,000.000	Local		100.199290	200,398.58	103.125000	206,250.00	5,851.42	0.05
		Base		100.199290	200,398.58	103.125000	206,250.00	5,851.42	0.04
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	200,000.000	Local		98.533950	197,067.90	105.375000	210,750.00	13,682.10	0.05
		Base		98.533950	197,067.90	105.375000	210,750.00	13,682.10	0.04
01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B						10 Feb 2027		
	1,096,129.250	Local		98.344839	1,077,986.55	97.000000	1,063,245.37	-14,741.18	0.27
		Base		98.344839	1,077,986.55	97.000000	1,063,245.37	-14,741.18	0.23
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
	620,000.000	Local		99.074187	614,259.96	96.500000	598,300.00	-15,959.96	0.15
		Base		99.074187	614,259.96	96.500000	598,300.00	-15,959.96	0.13
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	750,000.000	Local		102.595676	769,467.57	106.500000	798,750.00	29,282.43	0.20
		Base		102.595676	769,467.57	106.500000	798,750.00	29,282.43	0.17
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
	1,296,124.720	Local		99.634615	1,291,388.87	98.750000	1,279,923.16	-11,465.71	0.32
		Base		99.634615	1,291,388.87	98.750000	1,279,923.16	-11,465.71	0.27
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN						10 Jul 2026		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
02156BAF0	ALTERYX INC SR UNSECURED 08/26 1					1.000000	01 Aug 2026		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local		98.933917	178,081.05	99.784769	179,612.58	1,531.53	0.04
		Base		98.933917	178,081.05	99.784769	179,612.58	1,531.53	0.04
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
	720,000.000	Local		112.358185	808,978.93	111.125000	800,100.00	-8,878.93	0.20
		Base		112.358185	808,978.93	111.125000	800,100.00	-8,878.93	0.17
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	620,000.000	Local		135.352097	839,183.00	133.953620	830,512.44	-8,670.56	0.21
		Base		135.352097	839,183.00	133.953620	830,512.44	-8,670.56	0.18
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	627,408.280	Local		98.049025	615,167.70	95.678600	600,295.46	-14,872.24	0.15
		Base		98.049025	615,167.70	95.678600	600,295.46	-14,872.24	0.13
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
	1,598,248.000	Local		85.621326	1,368,441.13	109.750000	1,754,077.18	385,636.05	0.44
		Base		85.621326	1,368,441.13	109.750000	1,754,077.18	385,636.05	0.37
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
	850,000.000	Local		97.596582	829,570.95	102.054220	867,460.87	37,889.92	0.22
Original Face:	850,000.000	Base		97.596582	829,570.95	102.054220	867,460.87	37,889.92	0.18
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN						18 Mar 2027		
	115,227.270	Local		99.764101	114,955.45	98.500000	113,498.86	-1,456.59	0.03
		Base		99.764101	114,955.45	98.500000	113,498.86	-1,456.59	0.02
03078CAE4	AMERILIFE HOLDINGS LLC 2020 DDTL						18 Mar 2027		
	14,772.730	Local		100.000000	14,772.73	98.500000	14,551.14	-221.59	0.00
		Base		100.000000	14,772.73	98.500000	14,551.14	-221.59	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local		114.605783	137,526.94	134.438443	161,326.13	23,799.19	0.04
		Base		114.605783	137,526.94	134.438443	161,326.13	23,799.19	0.03
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local		99.649044	89,684.14	142.942901	128,648.61	38,964.47	0.03
		Base		99.649044	89,684.14	142.942901	128,648.61	38,964.47	0.03
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local		88.153488	70,522.79	85.000000	68,000.00	-2,522.79	0.02
		Base		88.153488	70,522.79	85.000000	68,000.00	-2,522.79	0.01
03762UAB1	APOLLO CMMRL REAL EST FI SR UNSECURED 08/22 4.75					4.750000	23 Aug 2022		
	1,100,000.000	Local		92.391111	1,016,302.22	93.281115	1,026,092.27	9,790.05	0.26
		Base		92.391111	1,016,302.22	93.281115	1,026,092.27	9,790.05	0.22
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	1,131,613.330	Local		98.972909	1,119,990.63	98.946400	1,119,690.65	-299.98	0.28
		Base		98.972909	1,119,990.63	98.946400	1,119,690.65	-299.98	0.24
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	413,684.220	Local		100.512084	415,802.63	98.468800	407,349.89	-8,452.74	0.10
		Base		100.512084	415,802.63	98.468800	407,349.89	-8,452.74	0.09
03835EAE4	APPLOVIN CORPORATION 2020 INCREMENTAL TERM LOAN B						15 Aug 2025		
	208,950.000	Local		98.676353	206,184.24	98.500000	205,815.75	-368.49	0.05
		Base		98.676353	206,184.24	98.500000	205,815.75	-368.49	0.04
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local		100.000000	410,000.00	102.438000	419,995.80	9,995.80	0.10
		Base		100.000000	410,000.00	102.438000	419,995.80	9,995.80	0.09
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	165,185.750	Local		100.538128	166,074.66	95.562500	157,855.63	-8,219.03	0.04
		Base		100.538128	166,074.66	95.562500	157,855.63	-8,219.03	0.03
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125000	01 Jun 2025		
	150,000.000	Local		110.022607	165,033.91	115.259953	172,889.93	7,856.02	0.04
		Base		110.022607	165,033.91	115.259953	172,889.93	7,856.02	0.04
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	10,000.000	Local		102.226900	10,222.69	104.757104	10,475.71	253.02	0.00
		Base		102.226900	10,222.69	104.757104	10,475.71	253.02	0.00
03967YAB6	GANNETT HOLDINGS LLC FIXED TERM LOAN						19 Nov 2024		
	684,852.200	Local		95.663390	655,152.83	95.000000	650,609.59	-4,543.24	0.16
		Base		95.663390	655,152.83	95.000000	650,609.59	-4,543.24	0.14
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					1.008130	25 Jan 2034		

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Original Face:	293,836.280	Local	87.734867	257,796.87	94.919850	278,908.96	21,112.09	0.07
	22,150,000.000	Base	87.734867	257,796.87	94.919850	278,908.96	21,112.09	0.06
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030		
Original Face:	591,700.000	Local	52.256294	309,200.49	42.000000	248,514.00	-60,686.49	0.06
	591,700.000	Base	52.256294	309,200.49	42.000000	248,514.00	-60,686.49	0.05
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
Original Face:	25,400.000	Local	55.385000	14,067.79	45.600000	11,582.40	-2,485.39	0.00
	25,400.000	Base	55.385000	14,067.79	45.600000	11,582.40	-2,485.39	0.00
04016DAG0	ARES CLO LTD ARES 2016 41A D 144A				4.475000	15 Jan 2029		
Original Face:	250,000.000	Local	97.819444	244,548.61	97.636400	244,091.00	-457.61	0.06
	250,000.000	Base	97.819444	244,548.61	97.636400	244,091.00	-457.61	0.05
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125				7.125000	15 Mar 2023		
	560,000.000	Local	95.635323	535,557.81	100.875000	564,900.00	29,342.19	0.14
		Base	95.635323	535,557.81	100.875000	564,900.00	29,342.19	0.12
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3					19 Oct 2024		
	190,124.650	Local	100.283614	190,663.87	97.546900	185,460.70	-5,203.17	0.05
		Base	100.283614	190,663.87	97.546900	185,460.70	-5,203.17	0.04
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B					19 Oct 2024		
	260,000.000	Local	99.100658	257,661.71	99.812500	259,512.50	1,850.79	0.06
		Base	99.100658	257,661.71	99.812500	259,512.50	1,850.79	0.06
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022		
	796,934.310	Local	98.897677	788,149.52	98.575000	785,578.00	-2,571.52	0.20
		Base	98.897677	788,149.52	98.575000	785,578.00	-2,571.52	0.17
04649VAU4	ASURION LLC SECOND LIEN					04 Aug 2025		
	394,545.450	Local	101.626317	400,962.01	100.071400	394,827.16	-6,134.85	0.10
		Base	101.626317	400,962.01	100.071400	394,827.16	-6,134.85	0.08
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023		
	498,678.540	Local	98.777724	492,583.31	98.357100	490,485.75	-2,097.56	0.12
		Base	98.777724	492,583.31	98.357100	490,485.75	-2,097.56	0.10
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		

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	668,040.220	Local		99.627790	665,553.71	98.196400	655,991.45	-9,562.26	0.16
		Base		99.627790	665,553.71	98.196400	655,991.45	-9,562.26	0.14
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	1,297,603.560	Local		98.718018	1,280,968.52	98.416700	1,277,058.60	-3,909.92	0.32
		Base		98.718018	1,280,968.52	98.416700	1,277,058.60	-3,909.92	0.27
05367AAJ2	AVIATION CAPITAL GROUP SR UNSECURED 144A 01/22 2.875					2.875000	20 Jan 2022		
	310,000.000	Local		85.546516	265,194.20	99.242458	307,651.62	42,457.42	0.08
		Base		85.546516	265,194.20	99.242458	307,651.62	42,457.42	0.07
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	430,000.000	Local		99.082867	426,056.33	103.173546	443,646.25	17,589.92	0.11
		Base		99.082867	426,056.33	103.173546	443,646.25	17,589.92	0.09
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local		99.994970	499,974.85	98.279090	491,395.45	-8,579.40	0.12
Original Face:	500,000.000	Base		99.994970	499,974.85	98.279090	491,395.45	-8,579.40	0.10
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A					4.250000	20 Feb 2027		
	370,000.000	Local		99.998924	369,996.02	102.524140	379,339.32	9,343.30	0.09
Original Face:	370,000.000	Base		99.998924	369,996.02	102.524140	379,339.32	9,343.30	0.08
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	220,000.000	Local		98.697936	217,135.46	99.758241	219,468.13	2,332.67	0.05
		Base		98.697936	217,135.46	99.758241	219,468.13	2,332.67	0.05
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local		102.920049	730,732.35	112.444740	798,357.65	67,625.30	0.20
Original Face:	710,000.000	Base		102.920049	730,732.35	112.444740	798,357.65	67,625.30	0.17
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
	880,000.000	Local		103.415440	910,055.87	97.161960	855,025.25	-55,030.62	0.21
Original Face:	880,000.000	Base		103.415440	910,055.87	97.161960	855,025.25	-55,030.62	0.18
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075460	09 Dec 2041		
	1,250,000.000	Local		97.000500	1,212,506.25	91.867800	1,148,347.50	-64,158.75	0.29
Original Face:	1,250,000.000	Base		97.000500	1,212,506.25	91.867800	1,148,347.50	-64,158.75	0.24
05608BAQ3	BX TRUST BX 2019 IMC F 144A					3.052380	15 Apr 2034		

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Original Face:		1,370,000.000	Local	100.000000	1,370,000.00	84.578920	1,158,731.20	-211,268.80	0.29
		1,370,000.000	Base	100.000000	1,370,000.00	84.578920	1,158,731.20	-211,268.80	0.25
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875				2.875000	15 Aug 2030			
		690,000.000	Local	100.000000	690,000.00	98.875000	682,237.50	-7,762.50	0.17
			Base	100.000000	690,000.00	98.875000	682,237.50	-7,762.50	0.15
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
		470,000.000	Local	94.901323	446,036.22	99.690000	468,543.00	22,506.78	0.12
			Base	94.901323	446,036.22	99.690000	468,543.00	22,506.78	0.10
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	103.330000	206,660.00	6,660.00	0.05
			Base	100.000000	200,000.00	103.330000	206,660.00	6,660.00	0.04
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099			
		580,000.000	Local	100.000000	580,000.00	106.500000	617,700.00	37,700.00	0.15
			Base	100.000000	580,000.00	106.500000	617,700.00	37,700.00	0.13
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625000	21 Nov 2022			
		200,000.000	Local	106.134300	212,268.60	109.996018	219,992.04	7,723.44	0.05
			Base	106.134300	212,268.60	109.996018	219,992.04	7,723.44	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B					25 Sep 2024			
		228,127.880	Local	99.017468	225,886.45	99.037500	225,932.15	45.70	0.06
			Base	99.017468	225,886.45	99.037500	225,932.15	45.70	0.05
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625				10.625000	15 Jul 2027			
		840,000.000	Local	102.509860	861,082.82	106.000000	890,400.00	29,317.18	0.22
			Base	102.509860	861,082.82	106.000000	890,400.00	29,317.18	0.19
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				0.788130	25 Dec 2034			
		314,295.860	Local	95.877432	301,338.80	98.688980	310,175.38	8,836.58	0.08
Original Face:		10,280,000.000	Base	95.877432	301,338.80	98.688980	310,175.38	8,836.58	0.07
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044			
		40,000.000	Local	108.748325	43,499.33	121.423821	48,569.53	5,070.20	0.01
			Base	108.748325	43,499.33	121.423821	48,569.53	5,070.20	0.01
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.198358	15 May 2052			

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Original Face:	8,597,675.330	Local	6.682021	574,498.45	6.950420	597,574.55	23,076.10	0.15
	8,620,000.000	Base	6.682021	574,498.45	6.950420	597,574.55	23,076.10	0.13
08579JBD3	BERRY GLOBAL INC TERM LOAN W					01 Oct 2022		
	593,327.900	Local	99.852392	592,452.10	99.166700	588,383.70	-4,068.40	0.15
		Base	99.852392	592,452.10	99.166700	588,383.70	-4,068.40	0.13
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026		
	1,280,000.000	Local	89.887284	1,150,557.24	77.750000	995,200.00	-155,357.24	0.25
		Base	89.887284	1,150,557.24	77.750000	995,200.00	-155,357.24	0.21
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		
	764,225.000	Local	99.117879	757,483.61	98.916700	755,946.15	-1,537.46	0.19
		Base	99.117879	757,483.61	98.916700	755,946.15	-1,537.46	0.16
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625				3.625000	01 Sep 2028		
	490,000.000	Local	100.000000	490,000.00	101.062500	495,206.25	5,206.25	0.12
		Base	100.000000	490,000.00	101.062500	495,206.25	5,206.25	0.11
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
	1,800,000.000	Local	95.634257	1,721,416.62	96.130000	1,730,340.00	8,923.38	0.43
		Base	95.634257	1,721,416.62	96.130000	1,730,340.00	8,923.38	0.37
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75				4.750000	15 Mar 2023		
	190,000.000	Local	93.884042	178,379.68	94.213781	179,006.18	626.50	0.04
		Base	93.884042	178,379.68	94.213781	179,006.18	626.50	0.04
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022		
	0.000	Local	0.000000	40.50	0.000000	0.00	-40.50	0.00
		Base	0.000000	40.50	0.000000	0.00	-40.50	0.00
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A				1.303000	20 Nov 2028		
	280,000.000	Local	99.872482	279,642.95	99.259200	277,925.76	-1,717.19	0.07
Original Face:	280,000.000	Base	99.872482	279,642.95	99.259200	277,925.76	-1,717.19	0.06
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A				2.321750	18 Jul 2027		
	700,000.000	Local	99.791793	698,542.55	96.282300	673,976.10	-24,566.45	0.17
Original Face:	700,000.000	Base	99.791793	698,542.55	96.282300	673,976.10	-24,566.45	0.14
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,060,000.000	Local		103.416176	1,096,211.47	123.763941	1,311,897.77	215,686.30	0.33
		Base		103.416176	1,096,211.47	123.763941	1,311,897.77	215,686.30	0.28
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	500,000.000	Local		109.617024	548,085.12	112.400873	562,004.37	13,919.25	0.14
		Base		109.617024	548,085.12	112.400873	562,004.37	13,919.25	0.12
09702EBS9	BOEING COMPANY THE TERM LOAN						07 Feb 2022		
	2,220,000.000	Local		96.730954	2,147,427.18	96.875000	2,150,625.00	3,197.82	0.54
		Base		96.730954	2,147,427.18	96.875000	2,150,625.00	3,197.82	0.46
103304BS9	BOYD GAMING CORP COMPANY GUAR 144A 06/25 8.625					8.625000	01 Jun 2025		
	290,000.000	Local		108.637128	315,047.67	109.628000	317,921.20	2,873.53	0.08
		Base		108.637128	315,047.67	109.628000	317,921.20	2,873.53	0.07
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	743,205.890	Local		96.983428	720,786.55	97.050000	721,281.32	494.77	0.18
		Base		96.983428	720,786.55	97.050000	721,281.32	494.77	0.15
103557AA2	BOYNE USA INC SECURED 144A 05/25 7.25					7.250000	01 May 2025		
	840,000.000	Local		103.452577	869,001.65	105.000000	882,000.00	12,998.35	0.22
		Base		103.452577	869,001.65	105.000000	882,000.00	12,998.35	0.19
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local		95.871291	546,466.36	96.250000	548,625.00	2,158.64	0.14
		Base		95.871291	546,466.36	96.250000	548,625.00	2,158.64	0.12
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,460,000.000	Local		88.083261	1,286,015.61	100.750000	1,470,950.00	184,934.39	0.37
		Base		88.083261	1,286,015.61	100.750000	1,470,950.00	184,934.39	0.31
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	340,000.000	Local		103.735585	352,700.99	112.334378	381,936.89	29,235.90	0.10
		Base		103.735585	352,700.99	112.334378	381,936.89	29,235.90	0.08
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN						01 Aug 2025		
	920,479.740	Local		100.168884	922,034.28	97.357100	896,152.38	-25,881.90	0.22
		Base		100.168884	922,034.28	97.357100	896,152.38	-25,881.90	0.19
11575TAC2	BROWN UNIVERSITY BONDS 09/50 2.924					2.924000	01 Sep 2050		

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		250,000.000	Local 110.138096	275,345.24	108.946874	272,367.19	-2,978.05	0.07	
			Base 110.138096	275,345.24	108.946874	272,367.19	-2,978.05	0.06	
12008RAM9	BUILDERS FIRSTSOURCE INC SR SECURED 144A 06/27 6.75				6.750000	01 Jun 2027			
		700,000.000	Local 98.811057	691,677.40	107.125000	749,875.00	58,197.60	0.19	
			Base 98.811057	691,677.40	107.125000	749,875.00	58,197.60	0.16	
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A				1.050500	16 Feb 2037			
		1,070,000.000	Local 100.000000	1,070,000.00	98.254360	1,051,321.65	-18,678.35	0.26	
Original Face:		1,070,000.000	Base 100.000000	1,070,000.00	98.254360	1,051,321.65	-18,678.35	0.22	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028			
		1,380,000.000	Local 103.697951	1,431,031.72	105.000000	1,449,000.00	17,968.28	0.36	
			Base 103.697951	1,431,031.72	105.000000	1,449,000.00	17,968.28	0.31	
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032			
		320,000.000	Local 100.000000	320,000.00	104.375000	334,000.00	14,000.00	0.08	
			Base 100.000000	320,000.00	104.375000	334,000.00	14,000.00	0.07	
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25				4.250000	01 Feb 2031			
		500,000.000	Local 100.000000	500,000.00	103.646211	518,231.06	18,231.06	0.13	
			Base 100.000000	500,000.00	103.646211	518,231.06	18,231.06	0.11	
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024			
		110,565.040	Local 100.295111	110,891.33	94.000000	103,931.14	-6,960.19	0.03	
			Base 100.295111	110,891.33	94.000000	103,931.14	-6,960.19	0.02	
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	106.500000	426,000.00	26,000.00	0.11	
			Base 100.000000	400,000.00	106.500000	426,000.00	26,000.00	0.09	
12510CAA9	CD+R SMOKEY BUYER INC SR SECURED 144A 07/25 6.75				6.750000	15 Jul 2025			
		130,000.000	Local 100.000000	130,000.00	105.500000	137,150.00	7,150.00	0.03	
			Base 100.000000	130,000.00	105.500000	137,150.00	7,150.00	0.03	
12513GBE8	CDW LLC/CDW FINANCE COMPANY GUAR 05/25 4.125				4.125000	01 May 2025			
		420,000.000	Local 100.205548	420,863.30	103.250000	433,650.00	12,786.70	0.11	
			Base 100.205548	420,863.30	103.250000	433,650.00	12,786.70	0.09	
12513GBF5	CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25				3.250000	15 Feb 2029			

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	460,000.000	Local		100.000000	460,000.00	99.625000	458,275.00	-1,725.00	0.11
		Base		100.000000	460,000.00	99.625000	458,275.00	-1,725.00	0.10
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B						30 Aug 2026		
	750.150	Local		-33.898554	-254.29	59.500000	446.34	700.63	0.00
		Base		-33.898554	-254.29	59.500000	446.34	700.63	0.00
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	300,000.000	Local		126.407710	379,223.13	124.136798	372,410.39	-6,812.74	0.09
		Base		126.407710	379,223.13	124.136798	372,410.39	-6,812.74	0.08
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
	60,000.000	Local		109.841300	65,904.78	104.687298	62,812.38	-3,092.40	0.02
		Base		109.841300	65,904.78	104.687298	62,812.38	-3,092.40	0.01
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.594470	10 Dec 2047		
	280,000.000	Local		98.084561	274,636.77	95.212990	266,596.37	-8,040.40	0.07
Original Face:	280,000.000	Base		98.084561	274,636.77	95.212990	266,596.37	-8,040.40	0.06
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
	850,000.000	Local		99.581707	846,444.51	106.560500	905,764.25	59,319.74	0.23
		Base		99.581707	846,444.51	106.560500	905,764.25	59,319.74	0.19
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
	1,160,000.000	Local		100.251074	1,162,912.46	110.875000	1,286,150.00	123,237.54	0.32
		Base		100.251074	1,162,912.46	110.875000	1,286,150.00	123,237.54	0.27
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.709055	15 Nov 2048		
	1,000,000.000	Local		99.974720	999,747.20	97.962540	979,625.40	-20,121.80	0.24
Original Face:	1,000,000.000	Base		99.974720	999,747.20	97.962540	979,625.40	-20,121.80	0.21
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A					1.952380	15 Aug 2035		
	1,104,000.000	Local		100.319512	1,107,527.41	94.440600	1,042,624.22	-64,903.19	0.26
Original Face:	1,380,000.000	Base		100.319512	1,107,527.41	94.440600	1,042,624.22	-64,903.19	0.22
12654TAA8	CNX MIDSTREAM PTR/CNX SR UNSECURED 144A 03/26 6.5					6.500000	15 Mar 2026		
	430,000.000	Local		96.100984	413,234.23	101.250000	435,375.00	22,140.77	0.11
		Base		96.100984	413,234.23	101.250000	435,375.00	22,140.77	0.09
12655UAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 4R 1A1 144A					3.154250	25 Jun 2047		

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Original Face:	802,761.300	Local		100.000000	802,761.30	100.784300	809,057.36	6,296.06	0.20
	880,000.000	Base		100.000000	802,761.30	100.784300	809,057.36	6,296.06	0.17
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	40,000.000	Local		101.997900	40,799.16	126.348908	50,539.56	9,740.40	0.01
		Base		101.997900	40,799.16	126.348908	50,539.56	9,740.40	0.01
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	300,000.000	Local		135.016870	405,050.61	127.640837	382,922.51	-22,128.10	0.10
		Base		135.016870	405,050.61	127.640837	382,922.51	-22,128.10	0.08
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.272380	15 Apr 2037		
Original Face:	113,067.060	Local		90.210332	101,998.17	95.135380	107,566.78	5,568.61	0.03
	2,630,000.000	Base		90.210332	101,998.17	95.135380	107,566.78	5,568.61	0.02
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	1,401,326.320	Local		94.541971	1,324,841.53	97.062500	1,360,162.36	35,320.83	0.34
		Base		94.541971	1,324,841.53	97.062500	1,360,162.36	35,320.83	0.29
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	1,073,030.230	Local		93.929871	1,007,895.91	93.444400	1,002,686.66	-5,209.25	0.25
		Base		93.929871	1,007,895.91	93.444400	1,002,686.66	-5,209.25	0.21
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	710,000.000	Local		97.102493	689,427.70	96.607100	685,910.41	-3,517.29	0.17
		Base		97.102493	689,427.70	96.607100	685,910.41	-3,517.29	0.15
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		97.080800	97,080.80	94.906000	94,906.00	-2,174.80	0.02
		Base		97.080800	97,080.80	94.906000	94,906.00	-2,174.80	0.02
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.330130	15 May 2031		
Original Face:	660,375.830	Local		99.191153	655,034.40	98.144500	648,122.56	-6,911.84	0.16
	670,000.000	Base		99.191153	655,034.40	98.144500	648,122.56	-6,911.84	0.14
14315JAE9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 2A A2A 144A					3.519130	20 Jul 2031		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					1.875000	15 Oct 2031		

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Original Face:	400,000.000	Local	99.401188	397,604.75	98.624900	394,499.60	-3,105.15	0.10	
	400,000.000	Base	99.401188	397,604.75	98.624900	394,499.60	-3,105.15	0.08	
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B						29 Jan 2027		
	298,750.000	Local	100.000000	298,750.00	95.958300	286,675.42	-12,074.58	0.07	
		Base	100.000000	298,750.00	95.958300	286,675.42	-12,074.58	0.06	
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					1.971750	20 Apr 2029		
	950,000.000	Local	99.956900	949,590.55	100.000600	950,005.70	415.15	0.24	
Original Face:	950,000.000	Base	99.956900	949,590.55	100.000600	950,005.70	415.15	0.20	
15135BAM3	CENTENE CORP SR UNSECURED 144A 08/26 5.375					5.375000	15 Aug 2026		
	420,000.000	Local	105.338074	442,419.91	105.917500	444,853.50	2,433.59	0.11	
		Base	105.338074	442,419.91	105.917500	444,853.50	2,433.59	0.09	
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	120,000.000	Local	100.000000	120,000.00	103.750000	124,500.00	4,500.00	0.03	
		Base	100.000000	120,000.00	103.750000	124,500.00	4,500.00	0.03	
15135UAS8	CENOVUS ENERGY INC SR UNSECURED 07/25 5.375					5.375000	15 Jul 2025		
	480,000.000	Local	100.000000	480,000.00	96.243717	461,969.84	-18,030.16	0.12	
		Base	100.000000	480,000.00	96.243717	461,969.84	-18,030.16	0.10	
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	300,000.000	Local	101.971387	305,914.16	105.375000	316,125.00	10,210.84	0.08	
		Base	101.971387	305,914.16	105.375000	316,125.00	10,210.84	0.07	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	1,204,909.970	Local	98.635827	1,188,472.91	97.875000	1,179,305.63	-9,167.28	0.29	
		Base	98.635827	1,188,472.91	97.875000	1,179,305.63	-9,167.28	0.25	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	50,000.000	Local	98.930520	49,465.26	122.401582	61,200.79	11,735.53	0.02	
		Base	98.930520	49,465.26	122.401582	61,200.79	11,735.53	0.01	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	290,000.000	Local	108.240910	313,898.64	124.758705	361,800.24	47,901.60	0.09	
		Base	108.240910	313,898.64	124.758705	361,800.24	47,901.60	0.08	
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		

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		700,000.000	Local 124.987234	874,910.64	115.945284	811,616.99	-63,293.65	0.20
			Base 124.987234	874,910.64	115.945284	811,616.99	-63,293.65	0.17
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027		
		1,063,414.610	Local 98.893405	1,051,646.92	97.694400	1,038,896.52	-12,750.40	0.26
			Base 98.893405	1,051,646.92	97.694400	1,038,896.52	-12,750.40	0.22
16411QAG6	CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5				4.500000	01 Oct 2029		
		650,000.000	Local 101.076923	657,000.00	102.577000	666,750.50	9,750.50	0.17
			Base 101.076923	657,000.00	102.577000	666,750.50	9,750.50	0.14
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25				4.250000	15 Mar 2045		
		890,000.000	Local 73.528866	654,406.91	71.526384	636,584.82	-17,822.09	0.16
			Base 73.528866	654,406.91	71.526384	636,584.82	-17,822.09	0.14
16516FAH2	CHESAPEAKE ENERGY CORPORATION 2019 LAST OUT TERM LOAN					24 Jun 2024		
		1,030,000.000	Local 85.058786	876,105.50	70.000000	721,000.00	-155,105.50	0.18
			Base 85.058786	876,105.50	70.000000	721,000.00	-155,105.50	0.15
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		310,000.000	Local 94.303555	292,341.02	100.782565	312,425.95	20,084.93	0.08
			Base 94.303555	292,341.02	100.782565	312,425.95	20,084.93	0.07
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN					31 Mar 2025		
		179,538.460	Local 91.499999	164,277.69	88.187500	158,330.48	-5,947.21	0.04
			Base 91.499999	164,277.69	88.187500	158,330.48	-5,947.21	0.03
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		301,000.000	Local 156.034336	469,663.35	174.058805	523,917.00	54,253.65	0.13
			Base 156.034336	469,663.35	174.058805	523,917.00	54,253.65	0.11
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022		
		910,000.000	Local 101.494545	923,600.36	102.000000	928,200.00	4,599.64	0.23
			Base 101.494545	923,600.36	102.000000	928,200.00	4,599.64	0.20
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A				1.919440	20 Jul 2031		
		770,000.000	Local 100.000000	770,000.00	99.838400	768,755.68	-1,244.32	0.19
Original Face:		770,000.000	Base 100.000000	770,000.00	99.838400	768,755.68	-1,244.32	0.16
20337EAQ4	COMMScope INC TERM LOAN B					06 Apr 2026		

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		772,200.000	Local 99.202503	766,041.73	97.229200	750,803.88	-15,237.85	0.19
			Base 99.202503	766,041.73	97.229200	750,803.88	-15,237.85	0.16
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5				5.000000	15 Mar 2027		
		140,000.000	Local 94.049071	131,668.70	96.000000	134,400.00	2,731.30	0.03
			Base 94.049071	131,668.70	96.000000	134,400.00	2,731.30	0.03
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027		
		620,000.000	Local 101.730450	630,728.79	104.000000	644,800.00	14,071.21	0.16
			Base 101.730450	630,728.79	104.000000	644,800.00	14,071.21	0.14
205677AB3	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75				9.750000	15 Aug 2026		
		270,000.000	Local 93.749274	253,123.04	102.870000	277,749.00	24,625.96	0.07
			Base 93.749274	253,123.04	102.870000	277,749.00	24,625.96	0.06
205768AR5	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75				9.750000	15 Aug 2026		
		1,100,000.000	Local 97.065851	1,067,724.36	102.520000	1,127,720.00	59,995.64	0.28
			Base 97.065851	1,067,724.36	102.520000	1,127,720.00	59,995.64	0.24
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				2.548130	25 Apr 2031		
		299,236.250	Local 100.000000	299,236.25	99.457290	297,612.26	-1,623.99	0.07
Original Face:		570,000.000	Base 100.000000	299,236.25	99.457290	297,612.26	-1,623.99	0.06
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		400,000.000	Local 94.931615	379,726.46	86.625000	346,500.00	-33,226.46	0.09
			Base 94.931615	379,726.46	86.625000	346,500.00	-33,226.46	0.07
21871QAF1	CORECIVIC INC 2019 TERM LOAN					18 Dec 2024		
		298,375.000	Local 95.648560	285,391.39	97.750000	291,661.56	6,270.17	0.07
			Base 95.648560	285,391.39	97.750000	291,661.56	6,270.17	0.06
21925DAA7	CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125				6.125000	15 Jan 2029		
		290,000.000	Local 100.000000	290,000.00	101.289000	293,738.10	3,738.10	0.07
			Base 100.000000	290,000.00	101.289000	293,738.10	3,738.10	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625000	01 May 2023		
		350,000.000	Local 95.995797	335,985.29	95.000000	332,500.00	-3,485.29	0.08
			Base 95.995797	335,985.29	95.000000	332,500.00	-3,485.29	0.07
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		

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		240,000.000	Local 106.696254	256,071.01	117.500000	282,000.00	25,928.99	0.07	
			Base 106.696254	256,071.01	117.500000	282,000.00	25,928.99	0.06	
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	105.531000	221,615.10	11,615.10	0.06	
			Base 100.000000	210,000.00	105.531000	221,615.10	11,615.10	0.05	
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.250000	31 Dec 2099			
		200,000.000	Local 100.000000	200,000.00	108.375000	216,750.00	16,750.00	0.05	
			Base 100.000000	200,000.00	108.375000	216,750.00	16,750.00	0.05	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099			
		200,000.000	Local 106.484610	212,969.22	106.875000	213,750.00	780.78	0.05	
			Base 106.484610	212,969.22	106.875000	213,750.00	780.78	0.05	
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
		310,000.000	Local 114.030994	353,496.08	115.449000	357,891.90	4,395.82	0.09	
			Base 114.030994	353,496.08	115.449000	357,891.90	4,395.82	0.08	
22834KAB7	CROWN FIN US INC TERM LOAN					28 Feb 2025			
		687,875.840	Local 77.354803	532,105.00	66.857100	459,893.84	-72,211.16	0.11	
			Base 77.354803	532,105.00	66.857100	459,893.84	-72,211.16	0.10	
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A				2.971750	20 Jul 2028			
		750,000.000	Local 99.260932	744,456.99	96.405200	723,039.00	-21,417.99	0.18	
Original Face:		750,000.000	Base 99.260932	744,456.99	96.405200	723,039.00	-21,417.99	0.15	
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875				3.875000	15 Mar 2023			
		200,000.000	Local 101.072645	202,145.29	98.500000	197,000.00	-5,145.29	0.05	
			Base 101.072645	202,145.29	98.500000	197,000.00	-5,145.29	0.04	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		1,180,000.000	Local 99.871295	1,178,481.28	114.000000	1,345,200.00	166,718.72	0.34	
			Base 99.871295	1,178,481.28	114.000000	1,345,200.00	166,718.72	0.29	
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75				5.750000	15 Nov 2023			
		1,210,000.000	Local 99.482701	1,203,740.68	101.000000	1,222,100.00	18,359.32	0.31	
			Base 99.482701	1,203,740.68	101.000000	1,222,100.00	18,359.32	0.26	
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 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	
	935,300.000	Local		99.355940	929,276.11	98.550000	921,738.15	-7,537.96	0.23	
		Base		99.355940	929,276.11	98.550000	921,738.15	-7,537.96	0.20	
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027			
	558,600.000	Local		98.250849	548,829.24	99.291700	554,643.44	5,814.20	0.14	
		Base		98.250849	548,829.24	99.291700	554,643.44	5,814.20	0.12	
24440EAF4	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						07 Apr 2028			
	660,000.000	Local		98.568991	650,555.34	101.500000	669,900.00	19,344.66	0.17	
		Base		98.568991	650,555.34	101.500000	669,900.00	19,344.66	0.14	
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025			
	197,006.250	Local		100.105545	197,214.18	99.480800	195,983.39	-1,230.79	0.05	
		Base		100.105545	197,214.18	99.480800	195,983.39	-1,230.79	0.04	
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4						19 Apr 2021			
	0.000	Local		0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00	
		Base		0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00	
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9						28 Oct 2024			
	850,000.000	Local		78.516798	667,392.78	89.174737	757,985.26	90,592.48	0.19	
		Base		78.516798	667,392.78	89.174737	757,985.26	90,592.48	0.16	
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7						01 May 2025			
	400,000.000	Local		100.000000	400,000.00	109.802450	439,209.80	39,209.80	0.11	
		Base		100.000000	400,000.00	109.802450	439,209.80	39,209.80	0.09	
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375						15 Jan 2026			
	320,000.000	Local		99.986591	319,957.09	104.834338	335,469.88	15,512.79	0.08	
		Base		99.986591	319,957.09	104.834338	335,469.88	15,512.79	0.07	
24736CBM5	DELTA AIR LINES INC 2020 TERM LOAN B						29 Apr 2023			
	1,836,150.000	Local		99.226045	1,821,939.02	99.727300	1,831,142.82	9,203.80	0.46	
		Base		99.226045	1,821,939.02	99.727300	1,831,142.82	9,203.80	0.39	
24736CBS2	DELTA AIR LINES INC 2020 1ST LIEN TERM LOAN B						16 Sep 2027			
	880,000.000	Local		99.000000	871,200.00	100.750000	886,600.00	15,400.00	0.22	
		Base		99.000000	871,200.00	100.750000	886,600.00	15,400.00	0.19	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6						15 Jul 2041			

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		10,000.000	Local 101.143600	10,114.36	101.167306	10,116.73	2.37	0.00
			Base 101.143600	10,114.36	101.167306	10,116.73	2.37	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		130,000.000	Local 99.123154	128,860.10	94.917766	123,393.10	-5,467.00	0.03
			Base 99.123154	128,860.10	94.917766	123,393.10	-5,467.00	0.03
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
		520,000.000	Local 101.234429	526,419.03	103.834440	539,939.09	13,520.06	0.13
			Base 101.234429	526,419.03	103.834440	539,939.09	13,520.06	0.11
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026		
		870,000.000	Local 93.180483	810,670.20	91.799653	798,656.98	-12,013.22	0.20
			Base 93.180483	810,670.20	91.799653	798,656.98	-12,013.22	0.17
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		1,665,000.000	Local 91.135181	1,517,400.76	109.936000	1,830,434.40	313,033.64	0.46
			Base 91.135181	1,517,400.76	109.936000	1,830,434.40	313,033.64	0.39
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75				9.750000	15 Jun 2025		
		420,000.000	Local 100.000000	420,000.00	111.228000	467,157.60	47,157.60	0.12
			Base 100.000000	420,000.00	111.228000	467,157.60	47,157.60	0.10
257867BE0	RR DONNELLEY + SONS CO SR UNSECURED 07/27 8.25				8.250000	01 Jul 2027		
		465,000.000	Local 102.193963	475,201.93	101.000000	469,650.00	-5,551.93	0.12
			Base 102.193963	475,201.93	101.000000	469,650.00	-5,551.93	0.10
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A				2.671750	20 Apr 2028		
		500,000.000	Local 92.651796	463,258.98	95.421200	477,106.00	13,847.02	0.12
Original Face:		500,000.000	Base 92.651796	463,258.98	95.421200	477,106.00	13,847.02	0.10
25960EAK0	DOUGLAS DYNAMICS HOLDINGS INC 2020 ADD TERM LOAN B					08 Jun 2026		
		110,000.000	Local 99.759173	109,735.09	99.000000	108,900.00	-835.09	0.03
			Base 99.759173	109,735.09	99.000000	108,900.00	-835.09	0.02
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875				7.875000	01 Feb 2025		

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	300,000.000	Local	102.284213	306,852.64	110.845000	332,535.00	25,682.36	0.08	
		Base	102.284213	306,852.64	110.845000	332,535.00	25,682.36	0.07	
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6				6.000000	01 Jul 2025			
	190,000.000	Local	100.000000	190,000.00	103.125000	195,937.50	5,937.50	0.05	
		Base	100.000000	190,000.00	103.125000	195,937.50	5,937.50	0.04	
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5				6.500000	01 Jul 2027			
	170,000.000	Local	100.000000	170,000.00	106.002000	180,203.40	10,203.40	0.05	
		Base	100.000000	170,000.00	106.002000	180,203.40	10,203.40	0.04	
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875				8.875000	15 Jul 2023			
	1,320,000.000	Local	95.140412	1,255,853.44	101.625000	1,341,450.00	85,596.56	0.34	
		Base	95.140412	1,255,853.44	101.625000	1,341,450.00	85,596.56	0.29	
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026			
	150,000.000	Local	98.539740	147,809.61	98.750000	148,125.00	315.39	0.04	
		Base	98.539740	147,809.61	98.750000	148,125.00	315.39	0.03	
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B					01 Aug 2027			
	302,748.540	Local	100.000000	302,748.54	97.107100	293,990.33	-8,758.21	0.07	
		Base	100.000000	302,748.54	97.107100	293,990.33	-8,758.21	0.06	
28470RAH5	CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25				6.250000	01 Jul 2025			
	450,000.000	Local	100.000000	450,000.00	104.524500	470,360.25	20,360.25	0.12	
		Base	100.000000	450,000.00	104.524500	470,360.25	20,360.25	0.10	
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				1.248130	25 May 2037			
	250,011.970	Local	100.472081	251,192.23	99.752620	249,393.49	-1,798.74	0.06	
Original Face:	410,000.000	Base	100.472081	251,192.23	99.752620	249,393.49	-1,798.74	0.05	
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
	1,450,000.000	Local	104.565560	1,516,200.62	125.853000	1,824,868.50	308,667.88	0.46	
		Base	104.565560	1,516,200.62	125.853000	1,824,868.50	308,667.88	0.39	
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125				2.125000	30 Sep 2024			
	1,370,000.000	Local	99.673293	1,365,524.12	104.428000	1,430,663.60	65,139.48	0.36	
		Base	99.673293	1,365,524.12	104.428000	1,430,663.60	65,139.48	0.30	
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5				5.500000	30 Jan 2026			

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	290,000.000	Local		91.390859	265,033.49	99.250000	287,825.00	22,791.51	0.07
		Base		91.390859	265,033.49	99.250000	287,825.00	22,791.51	0.06
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
	720,000.000	Local		102.032890	734,636.81	100.500000	723,600.00	-11,036.81	0.18
		Base		102.032890	734,636.81	100.500000	723,600.00	-11,036.81	0.15
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
	300,000.000	Local		100.473660	301,420.98	102.750000	308,250.00	6,829.02	0.08
		Base		100.473660	301,420.98	102.750000	308,250.00	6,829.02	0.07
29362UAC8	ENTEGRIS INC COMPANY GUAR 144A 04/28 4.375					4.375000	15 Apr 2028		
	410,000.000	Local		100.000000	410,000.00	102.750000	421,275.00	11,275.00	0.11
		Base		100.000000	410,000.00	102.750000	421,275.00	11,275.00	0.09
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	200,000.000	Local		107.974405	215,948.81	98.612435	197,224.87	-18,723.94	0.05
		Base		107.974405	215,948.81	98.612435	197,224.87	-18,723.94	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	320,000.000	Local		102.035281	326,512.90	98.678194	315,770.22	-10,742.68	0.08
		Base		102.035281	326,512.90	98.678194	315,770.22	-10,742.68	0.07
29446CAP9	EQUINOX HLDGS INC TERM LOAN B 1						08 Mar 2024		
	217,068.100	Local		100.105405	217,296.90	76.400000	165,840.03	-51,456.87	0.04
		Base		100.105405	217,296.90	76.400000	165,840.03	-51,456.87	0.04
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
	220,000.000	Local		97.187055	213,811.52	98.500000	216,700.00	2,888.48	0.05
		Base		97.187055	213,811.52	98.500000	216,700.00	2,888.48	0.05
29786AAK2	ETSY INC SR UNSECURED 144A 09/27 0.125					0.125000	01 Sep 2027		
	240,000.000	Local		101.401392	243,363.34	101.681938	244,036.65	673.31	0.06
		Base		101.401392	243,363.34	101.681938	244,036.65	673.31	0.05
298736AL3	EURONET WORLDWIDE INC SR UNSECURED 03/49 0.75					0.750000	15 Mar 2049		
	190,000.000	Local		96.377168	183,116.62	95.687500	181,806.25	-1,310.37	0.05
		Base		96.377168	183,116.62	95.687500	181,806.25	-1,310.37	0.04
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		350,000.000	Local 111.253663	389,387.82	125.175951	438,115.83	48,728.01	0.11
			Base 111.253663	389,387.82	125.175951	438,115.83	48,728.01	0.09
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027		
		492,121.610	Local 99.883468	491,548.13	93.800000	461,610.07	-29,938.06	0.12
			Base 99.883468	491,548.13	93.800000	461,610.07	-29,938.06	0.10
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN					18 Feb 2027		
		115,405.410	Local 99.884936	115,272.62	93.800000	108,250.27	-7,022.35	0.03
			Base 99.884936	115,272.62	93.800000	108,250.27	-7,022.35	0.02
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN					18 Feb 2028		
		440,000.000	Local 99.046868	435,806.22	87.500000	385,000.00	-50,806.22	0.10
			Base 99.046868	435,806.22	87.500000	385,000.00	-50,806.22	0.08
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				2.148130	25 Mar 2031		
		744,644.540	Local 100.000000	744,644.54	98.227890	731,448.62	-13,195.92	0.18
Original Face:		1,310,000.000	Base 100.000000	744,644.54	98.227890	731,448.62	-13,195.92	0.16
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				4.548130	25 Jan 2024		
		278,824.910	Local 108.420629	302,303.72	93.467210	260,609.86	-41,693.86	0.07
Original Face:		360,000.000	Base 108.420629	302,303.72	93.467210	260,609.86	-41,693.86	0.06
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.148130	25 Jul 2024		
		436,930.700	Local 104.538640	456,761.41	87.380840	381,793.72	-74,967.69	0.10
Original Face:		710,000.000	Base 104.538640	456,761.41	87.380840	381,793.72	-74,967.69	0.08
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2				4.448130	25 Feb 2025		
		656,674.250	Local 94.607041	621,260.08	101.628090	667,365.50	46,105.42	0.17
Original Face:		1,780,000.000	Base 94.607041	621,260.08	101.628090	667,365.50	46,105.42	0.14
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				6.148130	25 Sep 2028		
		428,092.810	Local 109.403388	468,348.04	105.824450	453,026.86	-15,321.18	0.11
Original Face:		820,000.000	Base 109.403388	468,348.04	105.824450	453,026.86	-15,321.18	0.10
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.398130	25 Jan 2029		
		923,363.900	Local 109.339589	1,009,602.29	103.601320	956,617.19	-52,985.10	0.24
Original Face:		1,390,000.000	Base 109.339589	1,009,602.29	103.601320	956,617.19	-52,985.10	0.20
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2				3.698130	25 Jul 2029		

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Original Face:		544,719.180 Local 770,000.000 Base	102.531418	558,508.30	102.870700	560,356.43	1,848.13	0.14
			102.531418	558,508.30	102.870700	560,356.43	1,848.13	0.12
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				3.898130	25 Oct 2030		
Original Face:		1,250,000.000 Local 1,250,000.000 Base	100.000000	1,250,000.00	92.248250	1,153,103.13	-96,896.87	0.29
			100.000000	1,250,000.00	92.248250	1,153,103.13	-96,896.87	0.25
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2				2.298130	25 Oct 2030		
Original Face:		1,073,762.220 Local 1,440,000.000 Base	98.441092	1,057,023.25	98.076960	1,053,113.34	-3,909.91	0.26
			98.441092	1,057,023.25	98.076960	1,053,113.34	-3,909.91	0.22
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				2.798130	25 Feb 2030		
Original Face:		293,038.000 Local 390,000.000 Base	103.803991	304,185.14	98.744310	289,358.35	-14,826.79	0.07
			103.803991	304,185.14	98.744310	289,358.35	-14,826.79	0.06
3137BF4Y4	FREDDIE MAC FHR 4415 IO				2.864845	15 Apr 2041		
Original Face:		39,952.650 Local 200,000.000 Base	11.518235	4,601.84	6.358950	2,540.57	-2,061.27	0.00
			11.518235	4,601.84	6.358950	2,540.57	-2,061.27	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				4.898130	25 Oct 2024		
Original Face:		220,707.180 Local 600,000.000 Base	101.299278	223,574.78	100.754430	222,372.26	-1,202.52	0.06
			101.299278	223,574.78	100.754430	222,372.26	-1,202.52	0.05
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.698130	25 Dec 2027		
Original Face:		326,639.460 Local 330,000.000 Base	99.996718	326,628.74	100.142380	327,104.53	475.79	0.08
			99.996718	326,628.74	100.142380	327,104.53	475.79	0.07
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				4.798130	25 Oct 2028		
Original Face:		401,317.170 Local 570,000.000 Base	102.182874	410,077.42	103.881600	416,894.70	6,817.28	0.10
			102.182874	410,077.42	103.881600	416,894.70	6,817.28	0.09
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2				3.598130	25 Oct 2029		
Original Face:		380,000.000 Local 380,000.000 Base	107.789774	409,601.14	102.894930	391,000.73	-18,600.41	0.10
			107.789774	409,601.14	102.894930	391,000.73	-18,600.41	0.08
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				2.648130	25 Mar 2030		
Original Face:		730,000.000 Local 730,000.000 Base	102.487690	748,160.14	100.884200	736,454.66	-11,705.48	0.18
			102.487690	748,160.14	100.884200	736,454.66	-11,705.48	0.16
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				1.948130	25 Jul 2030		

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Original Face:	523,197.050 Local	100.000000	523,197.05	98.251580	514,049.37	-9,147.68	0.13	
	600,000.000 Base	100.000000	523,197.05	98.251580	514,049.37	-9,147.68	0.11	
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1			3.298130	25 Jul 2030			
Original Face:	600,000.000 Local	100.000000	600,000.00	88.982670	533,896.02	-66,103.98	0.13	
	600,000.000 Base	100.000000	600,000.00	88.982670	533,896.02	-66,103.98	0.11	
31394UEC2	FANNIE MAE FNR 2005 88 IP			2.600920	25 Oct 2035			
Original Face:	51,907.000 Local	17.132236	8,892.83	5.504820	2,857.39	-6,035.44	0.00	
	1,400,000.000 Base	17.132236	8,892.83	5.504820	2,857.39	-6,035.44	0.00	
31395BT78	FANNIE MAE FNR 2006 28 IP			2.872372	25 Mar 2036			
Original Face:	40,426.450 Local	12.764143	5,160.09	6.525200	2,637.91	-2,522.18	0.00	
	2,700,000.000 Base	12.762189	5,159.30	6.525200	2,637.91	-2,521.39	0.00	
31395NQ59	FANNIE MAE FNR 2006 59 IP			3.457855	25 Jul 2036			
Original Face:	60,469.930 Local	19.339067	11,694.32	8.973480	5,426.26	-6,268.06	0.00	
	1,400,000.000 Base	19.339067	11,694.32	8.973480	5,426.26	-6,268.06	0.00	
31396L4S6	FANNIE MAE FNR 2006 118 IP1			0.242968	25 Dec 2036			
Original Face:	48,433.600 Local	29.823139	14,444.42	8.325480	4,032.33	-10,412.09	0.00	
	1,700,000.000 Base	29.823139	14,444.42	8.325480	4,032.33	-10,412.09	0.00	
31396L4U1	FANNIE MAE FNR 2006 118 IP2			0.242968	25 Dec 2036			
Original Face:	52,301.040 Local	0.000096	0.05	6.435090	3,365.62	3,365.57	0.00	
	1,600,000.000 Base	0.000096	0.05	6.435090	3,365.62	3,365.57	0.00	
31397RCW4	FREDDIE MAC FHR 3422 AI			0.250000	15 Jan 2038			
Original Face:	15,063.900 Local	1.303315	196.33	0.685650	103.29	-93.04	0.00	
	425,601.240 Base	1.303315	196.33	0.685650	103.29	-93.04	0.00	
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68			2.680000	01 Jan 2035			
Original Face:	100,000.000 Local	101.544770	101,544.77	112.069455	112,069.46	10,524.69	0.03	
	100,000.000 Base	101.544770	101,544.77	112.069455	112,069.46	10,524.69	0.02	
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE			2.790000	01 Jan 2035			
Original Face:	239,278.070 Local	102.805957	245,992.11	113.319949	271,149.79	25,157.68	0.07	
	240,000.000 Base	102.805957	245,992.11	113.319949	271,149.79	25,157.68	0.06	
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1			1.018130	25 Sep 2034			

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Original Face:		255,107.480 Local	98.788417	252,016.64	100.570620	256,563.17	4,546.53	0.06
		1,029,400.000 Base	98.788417	252,016.64	100.570620	256,563.17	4,546.53	0.05
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023		
		2,340,000.000 Local	92.544175	2,165,533.69	99.875000	2,337,075.00	171,541.31	0.58
			92.544175	2,165,533.69	99.875000	2,337,075.00	171,541.31	0.50
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5				7.500000	01 Apr 2025		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			0.000000	0.01	0.000000	0.00	-0.01	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027		
		740,000.000 Local	100.000000	740,000.00	96.375000	713,175.00	-26,825.00	0.18
			100.000000	740,000.00	96.375000	713,175.00	-26,825.00	0.15
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		250,000.000 Local	120.818860	302,047.15	140.206300	350,515.75	48,468.60	0.09
			120.818860	302,047.15	140.206300	350,515.75	48,468.60	0.07
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025		
		1,330,000.000 Local	98.404179	1,308,775.58	99.950000	1,329,335.00	20,559.42	0.33
			98.404179	1,308,775.58	99.950000	1,329,335.00	20,559.42	0.28
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A				1.530130	15 May 2030		
		410,000.000 Local	99.912980	409,643.22	99.198800	406,715.08	-2,928.14	0.10
Original Face:		410,000.000 Base	99.912980	409,643.22	99.198800	406,715.08	-2,928.14	0.09
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024		
		1,133,182.370 Local	99.227568	1,124,429.31	97.031200	1,099,540.45	-24,888.86	0.27
			99.227568	1,124,429.31	97.031200	1,099,540.45	-24,888.86	0.23
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5				8.500000	21 Apr 2023		
		730,000.000 Local	101.951896	744,248.84	109.000000	795,700.00	51,451.16	0.20
			101.951896	744,248.84	109.000000	795,700.00	51,451.16	0.17
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9				9.000000	22 Apr 2025		
		710,000.000 Local	99.901954	709,303.87	114.651000	814,022.10	104,718.23	0.20
			99.901954	709,303.87	114.651000	814,022.10	104,718.23	0.17
345397A29	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/23 3.087				3.087000	09 Jan 2023		

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	520,000.000	Local	89.526579	465,538.21	97.989000	509,542.80	44,004.59	0.13	
		Base	89.526579	465,538.21	97.989000	509,542.80	44,004.59	0.11	
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	360,000.000	Local	100.000000	360,000.00	103.125000	371,250.00	11,250.00	0.09	
		Base	100.000000	360,000.00	103.125000	371,250.00	11,250.00	0.08	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	0.000	Local	0.000000	-203.19	0.000000	0.00	203.19	0.00	
		Base	0.000000	-203.19	0.000000	0.00	203.19	0.00	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	290,000.000	Local	135.548600	393,090.94	133.766564	387,923.04	-5,167.90	0.10	
		Base	135.548600	393,090.94	133.766564	387,923.04	-5,167.90	0.08	
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
	1,220,000.000	Local	100.364345	1,224,445.01	98.304060	1,199,309.53	-25,135.48	0.30	
Original Face:	1,220,000.000	Base	100.364345	1,224,445.01	98.304060	1,199,309.53	-25,135.48	0.26	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,290,000.000	Local	88.873178	1,146,464.00	110.878000	1,430,326.20	283,862.20	0.36	
		Base	88.873178	1,146,464.00	110.878000	1,430,326.20	283,862.20	0.30	
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local	98.968747	356,287.49	96.818000	348,544.80	-7,742.69	0.09	
		Base	98.968747	356,287.49	96.818000	348,544.80	-7,742.69	0.07	
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local	92.668273	101,935.10	76.500000	84,150.00	-17,785.10	0.02	
		Base	92.668273	101,935.10	76.500000	84,150.00	-17,785.10	0.02	
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local	94.255089	508,977.48	71.500000	386,100.00	-122,877.48	0.10	
		Base	94.255089	508,977.48	71.500000	386,100.00	-122,877.48	0.08	
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		
	414,000.000	Local	104.667444	433,323.22	108.500000	449,190.00	15,866.78	0.11	
		Base	104.667444	433,323.22	108.500000	449,190.00	15,866.78	0.10	
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125					5.125000	15 Dec 2026		

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		280,000.000	Local 101.365761	283,824.13	103.260000	289,128.00	5,303.87	0.07
			Base 101.365761	283,824.13	103.260000	289,128.00	5,303.87	0.06
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025		
		320,000.000	Local 100.000000	320,000.00	101.000000	323,200.00	3,200.00	0.08
			Base 100.000000	320,000.00	101.000000	323,200.00	3,200.00	0.07
36168QAK0	GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75				3.750000	01 Aug 2025		
		980,000.000	Local 100.000000	980,000.00	100.552500	985,414.50	5,414.50	0.25
			Base 100.000000	980,000.00	100.552500	985,414.50	5,414.50	0.21
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.188130	25 Aug 2033		
		311,153.420	Local 96.734752	300,993.49	97.898060	304,613.16	3,619.67	0.08
Original Face:		3,970,000.000	Base 96.734752	300,993.49	97.898060	304,613.16	3,619.67	0.06
3623415P0	GSA A HOME EQUITY TRUST GSA A 2006 2 1A2				0.688130	25 Dec 2035		
		734,941.970	Local 95.248270	700,019.51	92.764620	681,766.13	-18,253.38	0.17
Original Face:		2,210,000.000	Base 95.248270	700,019.51	92.764620	681,766.13	-18,253.38	0.15
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.119054	10 Oct 2049		
		430,000.000	Local 99.222670	426,657.48	90.640560	389,754.41	-36,903.07	0.10
Original Face:		430,000.000	Base 99.222670	426,657.48	90.640560	389,754.41	-36,903.07	0.08
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				0.305130	26 Sep 2037		
		895,156.200	Local 98.019952	877,431.68	98.272490	879,692.29	2,260.61	0.22
Original Face:		2,660,000.000	Base 98.019952	877,431.68	98.272490	879,692.29	2,260.61	0.19
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				1.252380	15 Dec 2036		
		1,470,000.000	Local 100.000000	1,470,000.00	96.478850	1,418,239.10	-51,760.90	0.35
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	96.478850	1,418,239.10	-51,760.90	0.30
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75				3.750000	01 Oct 2030		
		740,000.000	Local 100.000000	740,000.00	101.155000	748,547.00	8,547.00	0.19
			Base 100.000000	740,000.00	101.155000	748,547.00	8,547.00	0.16
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040		
		180,000.000	Local 100.473089	180,851.56	101.455964	182,620.74	1,769.18	0.05
			Base 100.473089	180,851.56	101.455964	182,620.74	1,769.18	0.04
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000.000	Local 99.652500	19,930.50	101.961075	20,392.22	461.72	0.01
			Base 99.652500	19,930.50	101.961075	20,392.22	461.72	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		1,200,000.000	Local 113.651133	1,363,813.60	128.459425	1,541,513.10	177,699.50	0.39
			Base 113.651133	1,363,813.60	128.459425	1,541,513.10	177,699.50	0.33
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
		340,000.000	Local 99.905244	339,677.83	116.165893	394,964.04	55,286.21	0.10
			Base 99.905244	339,677.83	116.165893	394,964.04	55,286.21	0.08
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032		
		630,000.000	Local 97.139308	611,977.64	87.459800	550,996.74	-60,980.90	0.14
Original Face:		630,000.000	Base 97.139308	611,977.64	87.459800	550,996.74	-60,980.90	0.12
378272AN8	GLENORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		175,000.000	Local 103.546886	181,207.05	109.198567	191,097.49	9,890.44	0.05
			Base 103.546886	181,207.05	109.198567	191,097.49	9,890.44	0.04
378272AQ1	GLENORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
		250,000.000	Local 95.068364	237,670.91	109.038000	272,595.00	34,924.09	0.07
			Base 95.068364	237,670.91	109.038000	272,595.00	34,924.09	0.06
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN					15 May 2026		
		432,807.690	Local 98.311368	425,499.16	84.250000	364,640.48	-60,858.68	0.09
			Base 98.311368	425,499.16	84.250000	364,640.48	-60,858.68	0.08
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025		
		474,227.290	Local 98.289493	466,115.60	86.350000	409,495.26	-56,620.34	0.10
			Base 98.289493	466,115.60	86.350000	409,495.26	-56,620.34	0.09
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN					29 Nov 2026		
		120,000.000	Local 83.199742	99,839.69	68.250000	81,900.00	-17,939.69	0.02
			Base 83.199742	99,839.69	68.250000	81,900.00	-17,939.69	0.02
37960BAA3	GLOBAL MEDICAL RESPONSE SR SECURED 144A 10/25 6.5				6.500000	01 Oct 2025		
		820,000.000	Local 100.000000	820,000.00	99.260000	813,932.00	-6,068.00	0.20
			Base 100.000000	820,000.00	99.260000	813,932.00	-6,068.00	0.17
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		1,181,325.000	Local 99.005234	1,169,573.58	55.750000	658,588.69	-510,984.89	0.16
			Base 99.005234	1,169,573.58	55.750000	658,588.69	-510,984.89	0.14
38113YAE9	GOLDEN NUGGET INC SR UNSECURED 144A 10/24 6.75				6.750000	15 Oct 2024		
		490,000.000	Local 81.005522	396,927.06	83.500000	409,150.00	12,222.94	0.10
			Base 81.005522	396,927.06	83.500000	409,150.00	12,222.94	0.09
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
		100,000.000	Local 125.859280	125,859.28	145.292845	145,292.85	19,433.57	0.04
			Base 125.859280	125,859.28	145.292845	145,292.85	19,433.57	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
		130,000.000	Local 96.654115	125,650.35	131.792198	171,329.86	45,679.51	0.04
			Base 96.654115	125,650.35	131.792198	171,329.86	45,679.51	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				2.440070	20 Nov 2042		
		47,296.610	Local 0.000190	0.09	3.865350	1,828.18	1,828.09	0.00
Original Face:		300,000.000	Base 0.000190	0.09	3.865350	1,828.18	1,828.09	0.00
38469EAC7	GRAHAM PACKAGING COMPANY INC. TERM LOAN					04 Aug 2027		
		660,000.000	Local 99.262783	655,134.37	99.343800	655,669.08	534.71	0.16
			Base 99.262783	655,134.37	99.343800	655,669.08	534.71	0.14
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027		
		377,150.000	Local 100.426048	378,756.84	97.828100	368,958.68	-9,798.16	0.09
			Base 100.426048	378,756.84	97.828100	368,958.68	-9,798.16	0.08
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		400,000.000	Local 103.994393	415,977.57	123.796051	495,184.20	79,206.63	0.12
			Base 103.994393	415,977.57	123.796051	495,184.20	79,206.63	0.11
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		900,000.000	Local 99.965154	899,686.39	114.395000	1,029,555.00	129,868.61	0.26
			Base 99.965154	899,686.39	114.395000	1,029,555.00	129,868.61	0.22
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		200,000.000	Local 103.531130	207,062.26	106.187000	212,374.00	5,311.74	0.05
			Base 103.531130	207,062.26	106.187000	212,374.00	5,311.74	0.05
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A				3.290000	25 Feb 2024		

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Original Face:		344,493.350	Local 98.028888	337,703.00	100.270810	345,426.27	7,723.27	0.09
		660,000.000	Base 98.028888	337,703.00	100.270810	345,426.27	7,723.27	0.07
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
		680,000.000	Local 100.333746	682,269.47	104.430000	710,124.00	27,854.53	0.18
			Base 100.333746	682,269.47	104.430000	710,124.00	27,854.53	0.15
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
		190,000.000	Local 100.121263	190,230.40	105.375000	200,212.50	9,982.10	0.05
			Base 100.121263	190,230.40	105.375000	200,212.50	9,982.10	0.04
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026		
		330,000.000	Local 100.606200	332,000.46	96.541700	318,587.61	-13,412.85	0.08
			Base 100.606200	332,000.46	96.541700	318,587.61	-13,412.85	0.07
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625				7.625000	15 Jan 2025		
		180,000.000	Local 98.834978	177,902.96	101.750000	183,150.00	5,247.04	0.05
			Base 98.834978	177,902.96	101.750000	183,150.00	5,247.04	0.04
44413EAD0	HUDSON RIVER TRADING LLC 2020 TERM LOAN B					18 Feb 2027		
		500,000.000	Local 98.763708	493,818.54	97.500000	487,500.00	-6,318.54	0.12
			Base 98.763708	493,818.54	97.500000	487,500.00	-6,318.54	0.10
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B					05 Feb 2025		
		99,489.800	Local 89.280479	88,824.97	95.312500	94,826.22	6,001.25	0.02
			Base 89.280479	88,824.97	95.312500	94,826.22	6,001.25	0.02
45174HBE6	IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25				5.250000	15 Aug 2027		
		580,000.000	Local 96.437248	559,336.04	97.500000	565,500.00	6,163.96	0.14
			Base 96.437248	559,336.04	97.500000	565,500.00	6,163.96	0.12
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75				4.750000	15 Jan 2028		
		340,000.000	Local 100.034332	340,116.73	94.244750	320,432.15	-19,684.58	0.08
			Base 100.034332	340,116.73	94.244750	320,432.15	-19,684.58	0.07
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
		239,312.550	Local 100.000000	239,312.55	94.700000	226,628.98	-12,683.57	0.06
			Base 100.000000	239,312.55	94.700000	226,628.98	-12,683.57	0.05
45174UAG3	IHEARTCOMMUNICATIONS INC 2020 INCREMENTAL TERM LOAN					01 May 2026		

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		359,100.000	Local 95.618530	343,366.14	96.250000	345,633.75	2,267.61	0.09
			Base 95.618530	343,366.14	96.250000	345,633.75	2,267.61	0.07
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
		930,000.000	Local 103.698568	964,396.68	109.282675	1,016,328.88	51,932.20	0.25
			Base 103.698568	964,396.68	109.282675	1,016,328.88	51,932.20	0.22
460599AE3	INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25				5.250000	15 Jan 2029		
		330,000.000	Local 100.000000	330,000.00	101.125000	333,712.50	3,712.50	0.08
			Base 100.000000	330,000.00	101.125000	333,712.50	3,712.50	0.07
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
		800,000.000	Local 94.586304	756,690.43	105.093287	840,746.30	84,055.87	0.21
			Base 94.586304	756,690.43	105.093287	840,746.30	84,055.87	0.18
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
		600,000.000	Local 94.358572	566,151.43	109.026875	654,161.25	88,009.82	0.16
			Base 94.358572	566,151.43	109.026875	654,161.25	88,009.82	0.14
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024		
		675,740.160	Local 99.304132	671,037.90	96.375000	651,244.58	-19,793.32	0.16
			Base 99.304132	671,037.90	96.375000	651,244.58	-19,793.32	0.14
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B					01 Aug 2026		
		487,550.000	Local 98.507275	480,272.22	98.750000	481,455.63	1,183.41	0.12
			Base 98.507275	480,272.22	98.750000	481,455.63	1,183.41	0.10
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
		224,250.000	Local 99.822207	223,851.30	95.666700	214,532.57	-9,318.73	0.05
			Base 99.822207	223,851.30	95.666700	214,532.57	-9,318.73	0.05
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		370,000.000	Local 100.000000	370,000.00	110.355000	408,313.50	38,313.50	0.10
			Base 100.000000	370,000.00	110.355000	408,313.50	38,313.50	0.09
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
		230,000.000	Local 100.000000	230,000.00	120.000000	276,000.00	46,000.00	0.07
			Base 100.000000	230,000.00	120.000000	276,000.00	46,000.00	0.06
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031		

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		170,000.000	Local 106.930529	181,781.90	107.290429	182,393.73	611.83	0.05
			Base 106.930529	181,781.90	107.290429	182,393.73	611.83	0.04
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A				3.075000	15 Apr 2027		
		500,000.000	Local 99.295258	496,476.29	89.107400	445,537.00	-50,939.29	0.11
Original Face:		500,000.000	Base 99.295258	496,476.29	89.107400	445,537.00	-50,939.29	0.09
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022		
		391,450.630	Local 100.201371	392,238.90	99.568200	389,760.35	-2,478.55	0.10
			Base 100.201371	392,238.90	99.568200	389,760.35	-2,478.55	0.08
47077DAC4	JANE STR GROUP LLC TERM LOAN B					25 Aug 2022		
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base 0.000000	-0.03	0.000000	0.00	0.03	0.00
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN					31 Jan 2025		
		612,249.990	Local 99.793704	610,986.94	99.062500	606,510.15	-4,476.79	0.15
			Base 99.793704	610,986.94	99.062500	606,510.15	-4,476.79	0.13
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				2.921750	20 Oct 2027		
		250,000.000	Local 99.287748	248,219.37	94.237800	235,594.50	-12,624.87	0.06
Original Face:		250,000.000	Base 99.287748	248,219.37	94.237800	235,594.50	-12,624.87	0.05
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN					17 Jun 2024		
		980,000.000	Local 99.761730	977,664.95	99.150000	971,670.00	-5,994.95	0.24
			Base 99.761730	977,664.95	99.150000	971,670.00	-5,994.95	0.21
48250MAK3	KKR FINANCIAL CLO LTD KKR 11 AR 144A				3.011250	15 Jan 2031		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				3.375000	15 Oct 2030		
		750,000.000	Local 100.000000	750,000.00	91.943600	689,577.00	-60,423.00	0.17
Original Face:		750,000.000	Base 100.000000	750,000.00	91.943600	689,577.00	-60,423.00	0.15
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				2.075000	15 Jul 2031		
		500,000.000	Local 97.187128	485,935.64	98.417200	492,086.00	6,150.36	0.12
Original Face:		500,000.000	Base 97.187128	485,935.64	98.417200	492,086.00	6,150.36	0.10
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A				1.521750	20 Jan 2029		

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Original Face:	530,000.000	Local	100.000000	530,000.00	99.309900	526,342.47	-3,657.53	0.13	
	530,000.000	Base	100.000000	530,000.00	99.309900	526,342.47	-3,657.53	0.11	
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					2.071750	20 Jan 2029		
Original Face:	250,000.000	Local	100.000000	250,000.00	98.676800	246,692.00	-3,308.00	0.06	
	250,000.000	Base	100.000000	250,000.00	98.676800	246,692.00	-3,308.00	0.05	
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A					3.771750	20 Jan 2029		
Original Face:	750,000.000	Local	100.000000	750,000.00	94.257300	706,929.75	-43,070.25	0.18	
	750,000.000	Base	100.000000	750,000.00	94.257300	706,929.75	-43,070.25	0.15	
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027		
	1,150,000.000	Local	99.896617	1,148,811.10	111.280000	1,279,720.00	130,908.90	0.32	
		Base	99.896617	1,148,811.10	111.280000	1,279,720.00	130,908.90	0.27	
48668NAA9	KAZTRANSYGAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
	950,000.000	Local	98.324577	934,083.48	107.589000	1,022,095.50	88,012.02	0.26	
		Base	98.324577	934,083.48	107.589000	1,022,095.50	88,012.02	0.22	
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875					4.875000	01 Oct 2049		
	310,000.000	Local	103.446706	320,684.79	105.531746	327,148.41	6,463.62	0.08	
		Base	103.446706	320,684.79	105.531746	327,148.41	6,463.62	0.07	
50077LBA3	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 05/27 3.875					3.875000	15 May 2027		
	20,000.000	Local	100.000000	20,000.00	105.921058	21,184.21	1,184.21	0.01	
		Base	100.000000	20,000.00	105.921058	21,184.21	1,184.21	0.00	
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25					4.250000	01 Mar 2031		
	80,000.000	Local	100.000000	80,000.00	109.715087	87,772.07	7,772.07	0.02	
		Base	100.000000	80,000.00	109.715087	87,772.07	7,772.07	0.02	
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5					5.500000	01 Jun 2050		
	420,000.000	Local	101.184145	424,973.41	114.605556	481,343.34	56,369.93	0.12	
		Base	101.184145	424,973.41	114.605556	481,343.34	56,369.93	0.10	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	1,140,000.000	Local	101.813168	1,160,670.11	112.500000	1,282,500.00	121,829.89	0.32	
		Base	101.813168	1,160,670.11	112.500000	1,282,500.00	121,829.89	0.27	
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	710,000.000	Local		90.657692	643,669.61	96.750000	686,925.00	43,255.39	0.17
		Base		90.657692	643,669.61	96.750000	686,925.00	43,255.39	0.15
501797AQ7	L BRANDS INC COMPANY GUAR 01/27 6.694					6.694000	15 Jan 2027		
	460,000.000	Local		105.464263	485,135.61	100.000000	460,000.00	-25,135.61	0.11
		Base		105.464263	485,135.61	100.000000	460,000.00	-25,135.61	0.10
501797AS3	L BRANDS INC SR SECURED 144A 07/25 6.875					6.875000	01 Jul 2025		
	200,000.000	Local		100.000000	200,000.00	108.000000	216,000.00	16,000.00	0.05
		Base		100.000000	200,000.00	108.000000	216,000.00	16,000.00	0.05
501797AW4	L BRANDS INC COMPANY GUAR 144A 10/30 6.625					6.625000	01 Oct 2030		
	370,000.000	Local		100.000000	370,000.00	101.750000	376,475.00	6,475.00	0.09
		Base		100.000000	370,000.00	101.750000	376,475.00	6,475.00	0.08
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A					1.855130	01 Mar 2024		
	362,824.920	Local		100.000000	362,824.92	99.193550	359,898.92	-2,926.00	0.09
Original Face:	670,000.000	Base		100.000000	362,824.92	99.193550	359,898.92	-2,926.00	0.08
505742AD8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 08/21 5.875					5.875000	01 Aug 2021		
	940,000.000	Local		99.413740	934,489.16	99.875000	938,825.00	4,335.84	0.23
		Base		99.413740	934,489.16	99.875000	938,825.00	4,335.84	0.20
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local		0.000000	47.67	0.000000	0.00	-47.67	0.00
		Base		0.000000	47.67	0.000000	0.00	-47.67	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	290,000.000	Local		99.938279	289,821.01	101.086912	293,152.04	3,331.03	0.07
		Base		99.938279	289,821.01	101.086912	293,152.04	3,331.03	0.06
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local		98.081267	29,424.38	99.873207	29,961.96	537.58	0.01
		Base		98.081267	29,424.38	99.873207	29,961.96	537.58	0.01
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,386,783.850	Local		99.803014	1,384,052.08	100.880650	1,398,996.56	14,944.48	0.35
Original Face:	1,690,000.000	Base		99.803014	1,384,052.08	100.880650	1,398,996.56	14,944.48	0.30
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A					3.750000	25 Apr 2059		

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Original Face:	2,048,149.240	Local	99.195270	2,031,667.16	101.761610	2,084,229.64	52,562.48	0.52
	2,400,000.000	Base	99.195270	2,031,667.16	101.761610	2,084,229.64	52,562.48	0.44
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A				3.750000	25 Jan 2059		
	1,571,631.710	Local	95.303691	1,497,823.03	101.537490	1,595,795.39	97,972.36	0.40
Original Face:	1,990,000.000	Base	95.303691	1,497,823.03	101.537490	1,595,795.39	97,972.36	0.34
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023		
	475,257.500	Local	98.586265	468,538.62	97.964300	465,582.68	-2,955.94	0.12
		Base	98.586265	468,538.62	97.964300	465,582.68	-2,955.94	0.10
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027		
	344,074.400	Local	99.645431	342,854.42	96.625000	332,461.89	-10,392.53	0.08
		Base	99.645431	342,854.42	96.625000	332,461.89	-10,392.53	0.07
53219LAS8	LIFEPOINT HEALTH INC SR SECURED 144A 02/27 4.375				4.375000	15 Feb 2027		
	360,000.000	Local	100.000000	360,000.00	100.125000	360,450.00	450.00	0.09
		Base	100.000000	360,000.00	100.125000	360,450.00	450.00	0.08
53627NAA9	LIONS GATE CAPITAL HOLD COMPANY GUAR 144A 11/24 5.875				5.875000	01 Nov 2024		
	920,000.000	Local	92.771736	853,499.97	98.250000	903,900.00	50,400.03	0.23
		Base	92.771736	853,499.97	98.250000	903,900.00	50,400.03	0.19
538034AT6	LIVE NATION ENTERTAINMEN SR UNSECURED 144A 02/25 2				2.000000	15 Feb 2025		
	190,000.000	Local	94.926326	180,360.02	90.316140	171,600.67	-8,759.35	0.04
		Base	94.926326	180,360.02	90.316140	171,600.67	-8,759.35	0.04
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
	200,000.000	Local	101.722225	203,444.45	104.875000	209,750.00	6,305.55	0.05
		Base	101.722225	203,444.45	104.875000	209,750.00	6,305.55	0.04
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				1.048130	25 Oct 2034		
	579,021.090	Local	99.823302	577,997.97	98.115740	568,110.83	-9,887.14	0.14
Original Face:	1,270,000.000	Base	99.823302	577,997.97	98.115740	568,110.83	-9,887.14	0.12
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
	450,000.000	Local	118.071304	531,320.87	121.000000	544,500.00	13,179.13	0.14
		Base	118.071304	531,320.87	121.000000	544,500.00	13,179.13	0.12
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024		

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	398,000.000	Local	96.701696	384,872.75	93.000000	370,140.00	-14,732.75	0.09	
		Base	96.701696	384,872.75	93.000000	370,140.00	-14,732.75	0.08	
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.500000	15 Jan 2025			
	340,000.000	Local	94.739532	322,114.41	98.092000	333,512.80	11,398.39	0.08	
		Base	94.739532	322,114.41	98.092000	333,512.80	11,398.39	0.07	
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027			
	500,000.000	Local	100.123812	500,619.06	89.683000	448,415.00	-52,204.06	0.11	
		Base	100.123812	500,619.06	89.683000	448,415.00	-52,204.06	0.10	
55280FAG6	MA FINANCECO LLC TERM LOAN B					21 Jun 2024			
	11,098.850	Local	99.857823	11,083.07	95.200000	10,566.11	-516.96	0.00	
		Base	99.857823	11,083.07	95.200000	10,566.11	-516.96	0.00	
552848AG8	MGIC INVESTMENT CORP SR UNSECURED 08/28 5.25				5.250000	15 Aug 2028			
	540,000.000	Local	100.000000	540,000.00	103.142500	556,969.50	16,969.50	0.14	
		Base	100.000000	540,000.00	103.142500	556,969.50	16,969.50	0.12	
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026			
	537,300.000	Local	100.699468	541,058.24	98.212500	527,695.76	-13,362.48	0.13	
		Base	100.699468	541,058.24	98.212500	527,695.76	-13,362.48	0.11	
553283AB8	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 06/24 7.125				7.125000	01 Jun 2024			
	220,000.000	Local	102.402082	225,284.58	102.735000	226,017.00	732.42	0.06	
		Base	102.402082	225,284.58	102.735000	226,017.00	732.42	0.05	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
	606,527.030	Local	99.006333	600,500.17	98.196400	595,587.71	-4,912.46	0.15	
		Base	99.006333	600,500.17	98.196400	595,587.71	-4,912.46	0.13	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
	365,000.000	Local	96.790616	353,285.75	104.270000	380,585.50	27,299.75	0.10	
		Base	96.790616	353,285.75	104.270000	380,585.50	27,299.75	0.08	
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029			
	186,000.000	Local	103.834258	193,131.72	104.047000	193,527.42	395.70	0.05	
		Base	103.834258	193,131.72	104.047000	193,527.42	395.70	0.04	
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				1.975000	15 Apr 2029			

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Original Face:	400,000.000	Local		98.404343	393,617.37	97.209500	388,838.00	-4,779.37	0.10
	400,000.000	Base		98.404343	393,617.37	97.209500	388,838.00	-4,779.37	0.08
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					3.571750	20 Jan 2033		
Original Face:	270,000.000	Local		98.590044	266,193.12	99.392800	268,360.56	2,167.44	0.07
	270,000.000	Base		98.590044	266,193.12	99.392800	268,360.56	2,167.44	0.06
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local		100.850523	262,211.36	111.718684	290,468.58	28,257.22	0.07
		Base		100.850523	262,211.36	111.718684	290,468.58	28,257.22	0.06
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	80,000.000	Local		99.591675	79,673.34	102.089150	81,671.32	1,997.98	0.02
		Base		99.591675	79,673.34	102.089150	81,671.32	1,997.98	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	120,000.000	Local		99.579908	119,495.89	127.672159	153,206.59	33,710.70	0.04
		Base		99.579908	119,495.89	127.672159	153,206.59	33,710.70	0.03
57665RAG1	MATCH GROUP HLD II LLC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	170,000.000	Local		99.263112	168,747.29	105.500000	179,350.00	10,602.71	0.04
		Base		99.263112	168,747.29	105.500000	179,350.00	10,602.71	0.04
57665RAN6	MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625					4.625000	01 Jun 2028		
	370,000.000	Local		100.000000	370,000.00	103.000000	381,100.00	11,100.00	0.10
		Base		100.000000	370,000.00	103.000000	381,100.00	11,100.00	0.08
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						01 Feb 2027		
	438,900.000	Local		99.537551	436,870.31	98.500000	432,316.50	-4,553.81	0.11
		Base		99.537551	436,870.31	98.500000	432,316.50	-4,553.81	0.09
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	698,459.800	Local		100.130875	699,373.91	99.109400	692,239.32	-7,134.59	0.17
		Base		100.130875	699,373.91	99.109400	692,239.32	-7,134.59	0.15
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
	750,000.000	Local		100.000000	750,000.00	99.398391	745,487.93	-4,512.07	0.19
		Base		100.000000	750,000.00	99.398391	745,487.93	-4,512.07	0.16
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					0.668130	25 Jun 2035		

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Original Face:		107,842.920 Local	99.733622	107,555.65	98.807370	106,556.75	-998.90	0.03
		8,410,000.000 Base	99.733622	107,555.65	98.807370	106,556.75	-998.90	0.02
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				0.760130	25 Aug 2036		
		880,000.000 Local	94.985731	835,874.43	99.330160	874,105.41	38,230.98	0.22
Original Face:		880,000.000 Base	94.985731	835,874.43	99.330160	874,105.41	38,230.98	0.19
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8				8.000000	15 Jul 2027		
		1,030,000.000 Local	91.300944	940,399.72	104.500000	1,076,350.00	135,950.28	0.27
			91.300944	940,399.72	104.500000	1,076,350.00	135,950.28	0.23
594087AV0	MICHAELS STORES INC SR SECURED 144A 10/27 4.75				4.750000	01 Oct 2027		
		140,000.000 Local	100.000000	140,000.00	99.125000	138,775.00	-1,225.00	0.03
			100.000000	140,000.00	99.125000	138,775.00	-1,225.00	0.03
594088AQ9	MICHAELS STORES INC TERM LOAN					30 Jan 2023		
		961,960.040 Local	98.048103	943,183.57	99.400000	956,188.28	13,004.71	0.24
			98.048103	943,183.57	99.400000	956,188.28	13,004.71	0.20
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B					23 Sep 2025		
		70,000.000 Local	98.500000	68,950.00	97.500000	68,250.00	-700.00	0.02
			98.500000	68,950.00	97.500000	68,250.00	-700.00	0.01
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A				4.155000	15 Jul 2029		
		750,000.000 Local	99.892547	749,194.10	89.996400	674,973.00	-74,221.10	0.17
Original Face:		750,000.000 Base	99.892547	749,194.10	89.996400	674,973.00	-74,221.10	0.14
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B					25 Jun 2027		
		830,000.000 Local	98.067152	813,957.36	101.578100	843,098.23	29,140.87	0.21
			98.067152	813,957.36	101.578100	843,098.23	29,140.87	0.18
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A				4.340000	20 Mar 2043		
		647,058.220 Local	99.963887	646,824.55	105.294550	681,317.04	34,492.49	0.17
Original Face:		880,000.000 Base	99.963887	646,824.55	105.294550	681,317.04	34,492.49	0.14
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25				6.250000	25 Mar 2029		
		1,000,000.000 Local	101.377972	1,013,779.72	106.750000	1,067,500.00	53,720.28	0.27
			101.377972	1,013,779.72	106.750000	1,067,500.00	53,720.28	0.23
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875				7.875000	15 Oct 2024		

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	800,000.000	Local		100.387613	803,100.90	93.000000	744,000.00	-59,100.90	0.19
		Base		100.387613	803,100.90	93.000000	744,000.00	-59,100.90	0.16
608330AQ9	MOHEGAN TRIBAL GAMING AUTH TERM LOAN B						13 Oct 2023		
	963,632.290	Local		97.858872	942,999.69	89.818200	865,517.18	-77,482.51	0.22
		Base		97.858872	942,999.69	89.818200	865,517.18	-77,482.51	0.18
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	750,000.000	Local		102.485265	768,639.49	113.762000	853,215.00	84,575.51	0.21
		Base		102.485265	768,639.49	113.762000	853,215.00	84,575.51	0.18
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	480,000.000	Local		97.843952	469,650.97	70.000000	336,000.00	-133,650.97	0.08
		Base		97.843952	469,650.97	70.000000	336,000.00	-133,650.97	0.07
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
	500,000.000	Local		99.076048	495,380.24	112.000000	560,000.00	64,619.76	0.14
		Base		99.076048	495,380.24	112.000000	560,000.00	64,619.76	0.12
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25					10.250000	01 Feb 2026		
	650,000.000	Local		100.000000	650,000.00	104.187500	677,218.75	27,218.75	0.17
		Base		100.000000	650,000.00	104.187500	677,218.75	27,218.75	0.14
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local		119.283463	1,264,404.71	127.290326	1,349,277.46	84,872.75	0.34
		Base		119.283463	1,264,404.71	127.290326	1,349,277.46	84,872.75	0.29
629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375					7.375000	01 Jun 2025		
	500,000.000	Local		100.000000	500,000.00	106.875000	534,375.00	34,375.00	0.13
		Base		100.000000	500,000.00	106.875000	534,375.00	34,375.00	0.11
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	300,000.000	Local		104.497927	313,493.78	106.427000	319,281.00	5,787.22	0.08
		Base		104.497927	313,493.78	106.427000	319,281.00	5,787.22	0.07
631715AJ8	NASSAU LTD NCC 2020 1A D 144A					5.002670	20 Jul 2029		
	260,000.000	Local		94.093719	244,643.67	98.211200	255,349.12	10,705.45	0.06
Original Face:	260,000.000	Base		94.093719	244,643.67	98.211200	255,349.12	10,705.45	0.05
63934EAW8	NAVISTAR INTL CORP SR SECURED 144A 05/25 9.5					9.500000	01 May 2025		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		130,000.000	Local 112.438192	146,169.65	112.677000	146,480.10	310.45	0.04
			Base 112.438192	146,169.65	112.677000	146,480.10	310.45	0.03
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875				5.875000	15 Nov 2028		
		520,000.000	Local 100.647490	523,366.95	119.320500	620,466.60	97,099.65	0.16
			Base 100.647490	523,366.95	119.320500	620,466.60	97,099.65	0.13
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375				6.375000	15 May 2029		
		770,000.000	Local 111.561721	859,025.25	123.000000	947,100.00	88,074.75	0.24
			Base 111.561721	859,025.25	123.000000	947,100.00	88,074.75	0.20
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				0.778130	25 Sep 2035		
		750,000.000	Local 73.737201	553,029.01	95.238080	714,285.60	161,256.59	0.18
Original Face:		750,000.000	Base 73.737201	553,029.01	95.238080	714,285.60	161,256.59	0.15
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		594,844.250	Local 102.248772	608,220.94	105.562860	627,934.60	19,713.66	0.16
Original Face:		690,000.000	Base 102.248772	608,220.94	105.562860	627,934.60	19,713.66	0.13
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		466,391.540	Local 102.509370	478,095.03	108.048450	503,928.83	25,833.80	0.13
Original Face:		970,000.000	Base 102.509370	478,095.03	108.048450	503,928.83	25,833.80	0.11
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052		
		242,779.430	Local 100.116682	243,062.71	106.966900	259,693.63	16,630.92	0.06
Original Face:		1,050,000.000	Base 100.116682	243,062.71	106.966900	259,693.63	16,630.92	0.06
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.7				4.700000	01 Apr 2026		
		1,300,000.000	Local 104.042585	1,352,553.61	106.500000	1,384,500.00	31,946.39	0.35
			Base 104.042585	1,352,553.61	106.500000	1,384,500.00	31,946.39	0.29
651229BB1	NEWELL BRANDS INC SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		
		280,000.000	Local 99.765421	279,343.18	107.875000	302,050.00	22,706.82	0.08
			Base 99.765421	279,343.18	107.875000	302,050.00	22,706.82	0.06
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
		1,182,043.810	Local 98.252004	1,161,381.73	97.750000	1,155,447.82	-5,933.91	0.29
			Base 98.252004	1,161,381.73	97.750000	1,155,447.82	-5,933.91	0.25
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	320,139.070	Local		100.699184	322,377.43	104.061100	333,140.24	10,762.81	0.08
	1,280,000.000	Base		100.699184	322,377.43	104.061100	333,140.24	10,762.81	0.07
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
	780,000.000	Local		81.264124	633,860.17	1.600000	12,480.00	-621,380.17	0.00
		Base		81.264124	633,860.17	1.600000	12,480.00	-621,380.17	0.00
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	1,635,000.000	Local		100.077599	1,636,268.75	104.790000	1,713,316.50	77,047.75	0.43
		Base		100.077599	1,636,268.75	104.790000	1,713,316.50	77,047.75	0.36
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	200,000.000	Local		105.119160	210,238.32	117.027911	234,055.82	23,817.50	0.06
		Base		105.119160	210,238.32	117.027911	234,055.82	23,817.50	0.05
67108WBG3	OZLM LTD OZLM 2014 7RA A2R 144A					3.436130	17 Jul 2029		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.280130	15 Nov 2032		
	250,000.000	Local		100.000000	250,000.00	99.018300	247,545.75	-2,454.25	0.06
Original Face:	250,000.000	Base		100.000000	250,000.00	99.018300	247,545.75	-2,454.25	0.05
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.830130	16 May 2030		
	350,000.000	Local		99.671549	348,850.42	93.119800	325,919.30	-22,931.12	0.08
Original Face:	350,000.000	Base		99.671549	348,850.42	93.119800	325,919.30	-22,931.12	0.07
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.922880	17 Jan 2031		
	376,000.000	Local		91.550673	344,230.53	88.568000	333,015.68	-11,214.85	0.08
Original Face:	376,000.000	Base		91.550673	344,230.53	88.568000	333,015.68	-11,214.85	0.07
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					4.057750	22 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	86.333600	518,001.60	-81,998.40	0.13
Original Face:	600,000.000	Base		100.000000	600,000.00	86.333600	518,001.60	-81,998.40	0.11
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	370,000.000	Local		78.764224	291,427.63	23.250000	86,025.00	-205,402.63	0.02
		Base		78.764224	291,427.63	23.250000	86,025.00	-205,402.63	0.02
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875000	15 Mar 2022		

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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
	800,000.000	Local		96.493158	771,945.26	23.750000	190,000.00	-581,945.26	0.05
		Base		96.493158	771,945.26	23.750000	190,000.00	-581,945.26	0.04
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
	1,660,000.000	Local		44.604752	740,438.88	44.000000	730,400.00	-10,038.88	0.18
		Base		44.604752	740,438.88	44.000000	730,400.00	-10,038.88	0.16
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
	1,050,000.000	Local		90.191451	947,010.24	91.000000	955,500.00	8,489.76	0.24
		Base		90.191451	947,010.24	91.000000	955,500.00	8,489.76	0.20
674599EA9	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/30 8.875					8.875000	15 Jul 2030		
	380,000.000	Local		112.651174	428,074.46	103.000000	391,400.00	-36,674.46	0.10
		Base		112.651174	428,074.46	103.000000	391,400.00	-36,674.46	0.08
67515XAA2	SIRIUS FUNDING PLC OCTR 2020 9A A1 144A					2.152730	15 Oct 2029		
	305,000.000	Local		100.000000	305,000.00	99.764300	304,281.12	-718.88	0.08
Original Face:	305,000.000	Base		100.000000	305,000.00	99.764300	304,281.12	-718.88	0.06
67515XAC8	SIRIUS FUNDING PLC OCTR 2020 9A A2 144A					2.552730	15 Oct 2029		
	345,000.000	Local		99.876275	344,573.15	100.375000	346,293.75	1,720.60	0.09
Original Face:	345,000.000	Base		99.876275	344,573.15	100.375000	346,293.75	1,720.60	0.07
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A					3.007750	22 Jan 2030		
	450,000.000	Local		92.807120	417,632.04	90.235300	406,058.85	-11,573.19	0.10
Original Face:	450,000.000	Base		92.807120	417,632.04	90.235300	406,058.85	-11,573.19	0.09
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					2.871750	20 Jan 2031		
	850,000.000	Local		96.642548	821,461.66	88.826500	755,025.25	-66,436.41	0.19
Original Face:	850,000.000	Base		96.642548	821,461.66	88.826500	755,025.25	-66,436.41	0.16
682189AQ8	ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875					3.875000	01 Sep 2028		
	450,000.000	Local		100.000000	450,000.00	101.407500	456,333.75	6,333.75	0.11
		Base		100.000000	450,000.00	101.407500	456,333.75	6,333.75	0.10
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875					3.875000	15 Feb 2028		
	160,000.000	Local		100.000000	160,000.00	101.156000	161,849.60	1,849.60	0.04
		Base		100.000000	160,000.00	101.156000	161,849.60	1,849.60	0.03
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		

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		340,000.000	Local 98.937397	336,387.15	102.844000	349,669.60	13,282.45	0.09
			Base 98.937397	336,387.15	102.844000	349,669.60	13,282.45	0.07
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024		
		1,010,000.000	Local 102.171259	1,031,929.72	109.286290	1,103,791.53	71,861.81	0.28
			Base 102.171259	1,031,929.72	109.286290	1,103,791.53	71,861.81	0.23
69121KAB0	OWL ROCK CAPITAL CORP SR UNSECURED 03/25 4				4.000000	30 Mar 2025		
		740,000.000	Local 99.561468	736,754.86	100.884604	746,546.07	9,791.21	0.19
			Base 99.561468	736,754.86	100.884604	746,546.07	9,791.21	0.16
69327RAD3	PDC ENERGY INC COMPANY GUAR 09/21 1.125				1.125000	15 Sep 2021		
		1,270,000.000	Local 95.278549	1,210,037.57	94.834679	1,204,400.42	-5,637.15	0.30
			Base 95.278549	1,210,037.57	94.834679	1,204,400.42	-5,637.15	0.26
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028		
		500,000.000	Local 100.000000	500,000.00	103.720000	518,600.00	18,600.00	0.13
			Base 100.000000	500,000.00	103.720000	518,600.00	18,600.00	0.11
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056		
		700,000.000	Local 108.094714	756,663.00	125.250000	876,750.00	120,087.00	0.22
Original Face:		700,000.000	Base 108.094714	756,663.00	125.250000	876,750.00	120,087.00	0.19
69917AAA2	PARALLEL LTD PARL 2020 1A A1 144A				1.983340	20 Jul 2031		
		350,000.000	Local 100.000000	350,000.00	100.011600	350,040.60	40.60	0.09
Original Face:		350,000.000	Base 100.000000	350,000.00	100.011600	350,040.60	40.60	0.07
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024		
		560,000.000	Local 97.057105	543,519.79	95.700000	535,920.00	-7,599.79	0.13
			Base 97.057105	543,519.79	95.700000	535,920.00	-7,599.79	0.11
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027		
		505,000.000	Local 89.729939	453,136.19	92.000000	464,600.00	11,463.81	0.12
			Base 89.729939	453,136.19	92.000000	464,600.00	11,463.81	0.10
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027		
		600,000.000	Local 103.903793	623,422.76	99.500000	597,000.00	-26,422.76	0.15
			Base 103.903793	623,422.76	99.500000	597,000.00	-26,422.76	0.13
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022		

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		544,908.540	Local 99.853742	544,111.57	81.375000	443,419.32	-100,692.25	0.11
			Base 99.853742	544,111.57	81.375000	443,419.32	-100,692.25	0.09
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
		830,000.000	Local 101.716843	844,249.80	108.050000	896,815.00	52,565.20	0.22
			Base 101.716843	844,249.80	108.050000	896,815.00	52,565.20	0.19
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN					26 Jan 2023		
		895,818.660	Local 84.603920	757,897.70	91.888900	823,157.91	65,260.21	0.21
			Base 84.603920	757,897.70	91.888900	823,157.91	65,260.21	0.18
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099		
		90,000.000	Local 79.707644	71,736.88	106.500000	95,850.00	24,113.12	0.02
			Base 79.707644	71,736.88	106.500000	95,850.00	24,113.12	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
		1,930,000.000	Local 97.644538	1,884,539.58	109.200000	2,107,560.00	223,020.42	0.53
			Base 97.644538	1,884,539.58	109.200000	2,107,560.00	223,020.42	0.45
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
		340,000.000	Local 92.873350	315,769.39	110.350000	375,190.00	59,420.61	0.09
			Base 92.873350	315,769.39	110.350000	375,190.00	59,420.61	0.08
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875				8.875000	01 Jun 2025		
		320,000.000	Local 92.955791	297,458.53	103.745000	331,984.00	34,525.47	0.08
			Base 92.955791	297,458.53	103.745000	331,984.00	34,525.47	0.07
71677HAG0	PETSMART INC CONSENTING TERM LOAN					11 Mar 2022		
		378,773.950	Local 95.567111	361,983.32	99.642900	377,421.35	15,438.03	0.09
			Base 95.567111	361,983.32	99.642900	377,421.35	15,438.03	0.08
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
		583,909.480	Local 100.065402	584,291.37	97.333300	568,338.37	-15,953.00	0.14
			Base 100.065402	584,291.37	97.333300	568,338.37	-15,953.00	0.12
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR				6.125000	31 Dec 2099		
		160,000.000	Local 62.500050	100,000.08	63.440000	101,504.00	1,503.92	0.03
			Base 62.500050	100,000.08	63.440000	101,504.00	1,503.92	0.02
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A				2.146130	27 Mar 2024		

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Original Face:		589,874.580 Local	100.000000	589,874.58	90.000030	530,887.30	-58,987.28	0.13
		870,000.000 Base	100.000000	589,874.58	90.000030	530,887.30	-58,987.28	0.11
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25				5.250000	15 Apr 2024		
		350,000.000 Local	102.576774	359,018.71	104.750000	366,625.00	7,606.29	0.09
			102.576774	359,018.71	104.750000	366,625.00	7,606.29	0.08
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
		250,000.000 Local	100.842008	252,105.02	106.938000	267,345.00	15,239.98	0.07
			100.842008	252,105.02	106.938000	267,345.00	15,239.98	0.06
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25				6.250000	15 Jan 2028		
		260,000.000 Local	100.000000	260,000.00	101.250000	263,250.00	3,250.00	0.07
			100.000000	260,000.00	101.250000	263,250.00	3,250.00	0.06
74166MAF3	PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375				3.375000	31 Aug 2027		
		650,000.000 Local	100.000000	650,000.00	95.924500	623,509.25	-26,490.75	0.16
			100.000000	650,000.00	95.924500	623,509.25	-26,490.75	0.13
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1					26 Apr 2024		
		198,496.250 Local	100.000000	198,496.25	98.750000	196,015.05	-2,481.20	0.05
			100.000000	198,496.25	98.750000	196,015.05	-2,481.20	0.04
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					15 Jun 2027		
		150,000.000 Local	79.895493	119,843.24	39.000000	58,500.00	-61,343.24	0.01
Original Face:		150,000.000 Base	79.895493	119,843.24	39.000000	58,500.00	-61,343.24	0.01
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024		
		450,000.000 Local	87.058576	391,763.59	39.500000	177,750.00	-214,013.59	0.04
Original Face:		450,000.000 Base	87.058576	391,763.59	39.500000	177,750.00	-214,013.59	0.04
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103				5.103000	23 Apr 2048		
		1,120,000.000 Local	112.854176	1,263,966.77	138.918000	1,555,881.60	291,914.83	0.39
			112.854176	1,263,966.77	138.918000	1,555,881.60	291,914.83	0.33
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	134.645000	511,651.00	131,651.00	0.13
			100.000000	380,000.00	134.645000	511,651.00	131,651.00	0.11
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75				5.750000	01 May 2025		

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.000 Local	0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base	0.000000	0.04	0.000000	0.00	-0.04	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A				2.252380	15 Mar 2036		
		1,340,000.000 Local	100.000000	1,340,000.00	91.709080	1,228,901.67	-111,098.33	0.31
Original Face:		1,340,000.000 Base	100.000000	1,340,000.00	91.709080	1,228,901.67	-111,098.33	0.26
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B					09 Jul 2025		
		130,000.000 Local	93.365777	121,375.51	95.700000	124,410.00	3,034.49	0.03
		Base	93.365777	121,375.51	95.700000	124,410.00	3,034.49	0.03
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25				9.250000	01 Feb 2028		
		920,000.000 Local	98.561479	906,765.61	104.000000	956,800.00	50,034.39	0.24
		Base	98.561479	906,765.61	104.000000	956,800.00	50,034.39	0.20
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023		
		719,295.310 Local	99.886962	718,482.23	98.437500	708,056.32	-10,425.91	0.18
		Base	99.886962	718,482.23	98.437500	708,056.32	-10,425.91	0.15
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		
		347,000.000 Local	92.479764	320,904.78	97.000000	336,590.00	15,685.22	0.08
		Base	92.479764	320,904.78	97.000000	336,590.00	15,685.22	0.07
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75				5.750000	01 Jun 2021		
		250,000.000 Local	97.701092	244,252.73	98.500000	246,250.00	1,997.27	0.06
		Base	97.701092	244,252.73	98.500000	246,250.00	1,997.27	0.05
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		440,000.000 Local	82.541057	363,180.65	96.470000	424,468.00	61,287.35	0.11
		Base	82.541057	363,180.65	96.470000	424,468.00	61,287.35	0.09
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		30,000.000 Local	93.701500	28,110.45	95.000000	28,500.00	389.55	0.01
		Base	93.701500	28,110.45	95.000000	28,500.00	389.55	0.01
75281ABC2	RANGE RESOURCES CORP COMPANY GUAR 144A 02/26 9.25				9.250000	01 Feb 2026		
		1,460,000.000 Local	96.597345	1,410,321.23	102.750000	1,500,150.00	89,828.77	0.37
		Base	96.597345	1,410,321.23	102.750000	1,500,150.00	89,828.77	0.32
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025		

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	339,128.210	Local	96.999999	328,954.36	95.541700	324,008.86	-4,945.50	0.08	
		Base	96.999999	328,954.36	95.541700	324,008.86	-4,945.50	0.07	
75606DAJ0	REALOGY GROUP/CO ISSUER SECURED 144A 06/25 7.625					7.625000	15 Jun 2025		
	270,000.000	Local	100.000000	270,000.00	104.750000	282,825.00	12,825.00	0.07	
		Base	100.000000	270,000.00	104.750000	282,825.00	12,825.00	0.06	
75774EAB1	REDSTONE BUYER LLC TERM LOAN						01 Sep 2027		
	1,110,000.000	Local	98.017449	1,087,993.68	99.375000	1,103,062.50	15,068.82	0.28	
		Base	98.017449	1,087,993.68	99.375000	1,103,062.50	15,068.82	0.23	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	1,339,911.980	Local	99.691845	1,335,782.98	97.000000	1,299,714.62	-36,068.36	0.32	
		Base	99.691845	1,335,782.98	97.000000	1,299,714.62	-36,068.36	0.28	
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	515,967.220	Local	100.259722	517,307.30	101.789610	525,201.02	7,893.72	0.13	
Original Face:	840,000.000	Base	100.259722	517,307.30	101.789610	525,201.02	7,893.72	0.11	
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	943,402.010	Local	99.259324	936,414.46	98.500000	929,250.98	-7,163.48	0.23	
		Base	99.259324	936,414.46	98.500000	929,250.98	-7,163.48	0.20	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	387,151.770	Local	99.752882	386,195.05	98.828100	382,614.74	-3,580.31	0.10	
		Base	99.752882	386,195.05	98.828100	382,614.74	-3,580.31	0.08	
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
	223,831.650	Local	100.246382	224,383.13	97.166700	217,489.83	-6,893.30	0.05	
		Base	100.246382	224,383.13	97.166700	217,489.83	-6,893.30	0.05	
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					1.939000	15 Jun 2033		
	861,695.400	Local	99.671263	858,862.69	98.350630	847,482.85	-11,379.84	0.21	
Original Face:	1,010,000.000	Base	99.671263	858,862.69	98.350630	847,482.85	-11,379.84	0.18	
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	200,000.000	Local	99.902520	199,805.04	102.500000	205,000.00	5,194.96	0.05	
		Base	99.902520	199,805.04	102.500000	205,000.00	5,194.96	0.04	
780097BP5	NATWEST GROUP PLC SR UNSECURED 05/28 VAR					3.073000	22 May 2028		

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		200,000.000	Local 105.497980	210,995.96	105.087587	210,175.17	-820.79	0.05
			Base 105.497980	210,995.96	105.087587	210,175.17	-820.79	0.04
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN					01 Sep 2027		
		600,000.000	Local 98.511360	591,068.16	99.125000	594,750.00	3,681.84	0.15
			Base 98.511360	591,068.16	99.125000	594,750.00	3,681.84	0.13
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025		
		920,000.000	Local 92.243795	848,642.91	101.337000	932,300.40	83,657.49	0.23
			Base 92.243795	848,642.91	101.337000	932,300.40	83,657.49	0.20
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		300,000.000	Local 99.936480	299,809.44	109.097000	327,291.00	27,481.56	0.08
			Base 99.936480	299,809.44	109.097000	327,291.00	27,481.56	0.07
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026		
		200,000.000	Local 99.906220	199,812.44	104.399000	208,798.00	8,985.56	0.05
			Base 99.906220	199,812.44	104.399000	208,798.00	8,985.56	0.04
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B					12 Mar 2027		
		150,966.670	Local 99.068278	149,560.08	98.437500	148,607.82	-952.26	0.04
			Base 99.068278	149,560.08	98.437500	148,607.82	-952.26	0.03
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		625,144.770	Local 99.166619	619,934.93	94.112500	588,339.37	-31,595.56	0.15
			Base 99.166619	619,934.93	94.112500	588,339.37	-31,595.56	0.13
81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024		
		74,953.280	Local 99.858098	74,846.92	95.187500	71,346.15	-3,500.77	0.02
			Base 99.858098	74,846.92	95.187500	71,346.15	-3,500.77	0.02
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B					31 Dec 2025		
		702,846.360	Local 97.697820	686,665.57	96.357100	677,242.37	-9,423.20	0.17
			Base 97.697820	686,665.57	96.357100	677,242.37	-9,423.20	0.14
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026		
		309,225.000	Local 96.174805	297,396.54	99.062500	306,326.02	8,929.48	0.08
			Base 96.174805	297,396.54	99.062500	306,326.02	8,929.48	0.07
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048		

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Original Face:	240,000.000	Local		86.295263	207,108.63	94.687000	227,248.80	20,140.17	0.06
	240,000.000	Base		86.295263	207,108.63	94.687000	227,248.80	20,140.17	0.05
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
	190,000.000	Local		100.000000	190,000.00	105.000000	199,500.00	9,500.00	0.05
		Base		100.000000	190,000.00	105.000000	199,500.00	9,500.00	0.04
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
	670,000.000	Local		101.607576	680,770.76	101.250000	678,375.00	-2,395.76	0.17
		Base		101.607576	680,770.76	101.250000	678,375.00	-2,395.76	0.14
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	330,000.000	Local		100.404379	331,334.45	103.827913	342,632.11	11,297.66	0.09
		Base		100.404379	331,334.45	103.827913	342,632.11	11,297.66	0.07
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	110,124.850	Local		100.000000	110,124.85	106.646210	117,443.98	7,319.13	0.03
Original Face:	150,000.000	Base		100.000000	110,124.85	106.646210	117,443.98	7,319.13	0.02
83578BAJ2	SOPHIA L P TERM LOAN B						30 Sep 2022		
	570,323.110	Local		99.415784	566,991.19	99.562500	567,827.95	836.76	0.14
		Base		99.415784	566,991.19	99.562500	567,827.95	836.76	0.12
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
	407,950.000	Local		99.038299	404,026.74	99.525000	406,012.24	1,985.50	0.10
		Base		99.038299	404,026.74	99.525000	406,012.24	1,985.50	0.09
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A					1.675000	15 Apr 2032		
	580,000.000	Local		100.000000	580,000.00	99.486800	577,023.44	-2,976.56	0.14
Original Face:	580,000.000	Base		100.000000	580,000.00	99.486800	577,023.44	-2,976.56	0.12
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	900,000.000	Local		101.116723	910,050.51	105.952000	953,568.00	43,517.49	0.24
		Base		101.116723	910,050.51	105.952000	953,568.00	43,517.49	0.20
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	200,000.000	Local		102.875405	205,750.81	125.000000	250,000.00	44,249.19	0.06
		Base		102.875405	205,750.81	125.000000	250,000.00	44,249.19	0.05
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		

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	1,670,000.000	Local	120.496934	2,012,298.80	146.381000	2,444,562.70	432,263.90	0.61	
		Base	120.496934	2,012,298.80	146.381000	2,444,562.70	432,263.90	0.52	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868130	25 Sep 2035		
	307,203.950	Local	94.396661	289,990.27	99.334740	305,160.25	15,169.98	0.08	
Original Face:	620,000.000	Base	94.396661	289,990.27	99.334740	305,160.25	15,169.98	0.06	
86614RAN7	SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25					5.250000	15 Jan 2029		
	290,000.000	Local	100.000000	290,000.00	104.125000	301,962.50	11,962.50	0.08	
		Base	100.000000	290,000.00	104.125000	301,962.50	11,962.50	0.06	
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	837,354.640	Local	100.620268	842,548.48	107.599170	900,986.64	58,438.16	0.23	
Original Face:	900,000.000	Base	100.620268	842,548.48	107.599170	900,986.64	58,438.16	0.19	
86765NAA1	SUNOPTA FOODS INC SECURED 144A 10/22 9.5					9.500000	09 Oct 2022		
	930,000.000	Local	102.185256	950,322.88	102.000000	948,600.00	-1,722.88	0.24	
		Base	102.185256	950,322.88	102.000000	948,600.00	-1,722.88	0.20	
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	501,269.370	Local	99.952939	501,033.47	104.783050	525,245.33	24,211.86	0.13	
Original Face:	510,000.000	Base	99.952939	501,033.47	104.783050	525,245.33	24,211.86	0.11	
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	379,050.000	Local	100.700335	381,704.62	97.517900	369,641.60	-12,063.02	0.09	
		Base	100.700335	381,704.62	97.517900	369,641.60	-12,063.02	0.08	
86880NAU7	SURGERY CTR HLDGS INC FIRST LIEN						03 Sep 2024		
	558,560.410	Local	94.855215	529,823.68	94.357100	527,041.40	-2,782.28	0.13	
		Base	94.855215	529,823.68	94.357100	527,041.40	-2,782.28	0.11	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	1,210,000.000	Local	102.743688	1,243,198.62	114.000000	1,379,400.00	136,201.38	0.34	
		Base	102.743688	1,243,198.62	114.000000	1,379,400.00	136,201.38	0.29	
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028		
	510,000.000	Local	100.000000	510,000.00	101.000000	515,100.00	5,100.00	0.13	
		Base	100.000000	510,000.00	101.000000	515,100.00	5,100.00	0.11	
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					1.230880	16 Apr 2031		

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Original Face:	500,000.000	Local		99.073060	495,365.30	98.561200	492,806.00	-2,559.30	0.12
	500,000.000	Base		99.073060	495,365.30	98.561200	492,806.00	-2,559.30	0.10
87229WAG6	TCI SYMPHONY CLO TSYMP 2016 1A BR 144A					1.916250	13 Oct 2029		
Original Face:	500,000.000	Local		97.442446	487,212.23	98.479900	492,399.50	5,187.27	0.12
	500,000.000	Base		97.442446	487,212.23	98.479900	492,399.50	5,187.27	0.10
87229WAL5	TCI SYMPHONY CLO TSYMP 2016 1A DR 144A					3.266250	13 Oct 2029		
Original Face:	750,000.000	Local		92.366476	692,748.57	92.940900	697,056.75	4,308.18	0.17
	750,000.000	Base		92.366476	692,748.57	92.940900	697,056.75	4,308.18	0.15
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	563,635.660	Local		99.384081	560,164.12	93.700000	528,126.61	-32,037.51	0.13
		Base		99.384081	560,164.12	93.700000	528,126.61	-32,037.51	0.11
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.500000	15 Jan 2026		
	500,000.000	Local		102.882142	514,410.71	104.500000	522,500.00	8,089.29	0.13
		Base		102.882142	514,410.71	104.500000	522,500.00	8,089.29	0.11
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	106.974000	149,763.60	9,763.60	0.04
		Base		100.000000	140,000.00	106.974000	149,763.60	9,763.60	0.03
87265VAF5	T MOBILE USA INC 2020 TERM LOAN						01 Apr 2027		
	708,225.000	Local		99.432350	704,204.76	99.875000	707,339.72	3,134.96	0.18
		Base		99.432350	704,204.76	99.875000	707,339.72	3,134.96	0.15
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5					10.500000	15 Jan 2026		
	450,000.000	Local		103.397740	465,289.83	76.000000	342,000.00	-123,289.83	0.09
		Base		103.397740	465,289.83	76.000000	342,000.00	-123,289.83	0.07
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
	550,000.000	Local		100.000000	550,000.00	96.842500	532,633.75	-17,366.25	0.13
		Base		100.000000	550,000.00	96.842500	532,633.75	-17,366.25	0.11
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local		102.851833	154,277.75	113.237389	169,856.08	15,578.33	0.04
		Base		102.851833	154,277.75	113.237389	169,856.08	15,578.33	0.04
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		390,000.000	Local 96.497159	376,338.92	105.331422	410,792.55	34,453.63	0.10
			Base 96.497159	376,338.92	105.331422	410,792.55	34,453.63	0.09
88033GDA5	TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125				5.125000	01 Nov 2027		
		120,000.000	Local 101.820558	122,184.67	102.720000	123,264.00	1,079.33	0.03
			Base 101.820558	122,184.67	102.720000	123,264.00	1,079.33	0.03
88033GDE7	TENET HEALTHCARE CORP SR SECURED 144A 04/25 7.5				7.500000	01 Apr 2025		
		430,000.000	Local 100.085651	430,368.30	107.500000	462,250.00	31,881.70	0.12
			Base 100.085651	430,368.30	107.500000	462,250.00	31,881.70	0.10
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625				4.625000	15 Jun 2028		
		200,000.000	Local 100.124305	200,248.61	101.440000	202,880.00	2,631.39	0.05
			Base 100.124305	200,248.61	101.440000	202,880.00	2,631.39	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B					17 Dec 2026		
		754,275.120	Local 99.544111	750,836.46	97.325000	734,098.26	-16,738.20	0.18
			Base 99.544111	750,836.46	97.325000	734,098.26	-16,738.20	0.16
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25				0.250000	01 Feb 2026		
		1,930,000.000	Local 94.743490	1,828,549.35	97.047904	1,873,024.55	44,475.20	0.47
			Base 94.743490	1,828,549.35	97.047904	1,873,024.55	44,475.20	0.40
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A				2.158630	11 Nov 2034		
		850,584.270	Local 100.651087	856,122.31	88.462080	752,444.54	-103,677.77	0.19
Original Face:		1,050,000.000	Base 100.651087	856,122.31	88.462080	752,444.54	-103,677.77	0.16
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		60,000.000	Local 96.563417	57,938.05	124.607715	74,764.63	16,826.58	0.02
			Base 96.563417	57,938.05	124.607715	74,764.63	16,826.58	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026		
		550,894.870	Local 98.353682	541,825.39	97.392900	536,532.49	-5,292.90	0.13
			Base 98.353682	541,825.39	97.392900	536,532.49	-5,292.90	0.11
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
		740,000.000	Local 102.621522	759,399.26	102.900000	761,460.00	2,060.74	0.19
			Base 102.621522	759,399.26	102.900000	761,460.00	2,060.74	0.16
893574AN3	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 05/30 3.25				3.250000	15 May 2030		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		170,000.000	Local 107.197788	182,236.24	108.087168	183,748.19	1,511.95	0.05
			Base 107.197788	182,236.24	108.087168	183,748.19	1,511.95	0.04
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 2026		
		1,120,000.000	Local 102.028841	1,142,723.02	104.429500	1,169,610.40	26,887.38	0.29
			Base 102.028841	1,142,723.02	104.429500	1,169,610.40	26,887.38	0.25
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025		
		980,000.000	Local 103.061695	1,010,004.61	108.750000	1,065,750.00	55,745.39	0.27
			Base 103.061695	1,010,004.61	108.750000	1,065,750.00	55,745.39	0.23
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025		
		1,330,000.000	Local 92.384652	1,228,715.87	80.501000	1,070,663.30	-158,052.57	0.27
			Base 92.384652	1,228,715.87	80.501000	1,070,663.30	-158,052.57	0.23
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A				2.921750	20 Oct 2028		
		250,000.000	Local 99.044300	247,610.75	95.555600	238,889.00	-8,721.75	0.06
Original Face:		250,000.000	Base 99.044300	247,610.75	95.555600	238,889.00	-8,721.75	0.05
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875				3.875000	15 Dec 2027		
		530,000.000	Local 100.000000	530,000.00	102.750000	544,575.00	14,575.00	0.14
			Base 100.000000	530,000.00	102.750000	544,575.00	14,575.00	0.12
90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026		
		495,974.850	Local 100.135348	496,646.14	98.575000	488,907.21	-7,738.93	0.12
			Base 100.135348	496,646.14	98.575000	488,907.21	-7,738.93	0.10
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026		
		423,759.800	Local 97.806559	414,464.88	97.187500	411,841.56	-2,623.32	0.10
			Base 97.806559	414,464.88	97.187500	411,841.56	-2,623.32	0.09
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026		
		1,246,851.390	Local 94.325581	1,176,099.82	95.375000	1,189,184.51	13,084.69	0.30
			Base 94.325581	1,176,099.82	95.375000	1,189,184.51	13,084.69	0.25
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
		560,000.000	Local 100.000000	560,000.00	106.750000	597,800.00	37,800.00	0.15
			Base 100.000000	560,000.00	106.750000	597,800.00	37,800.00	0.13
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B					04 May 2026		

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		706,500.000	Local 99.038835	699,709.37	99.078100	699,986.78	277.41	0.17
			Base 99.038835	699,709.37	99.078100	699,986.78	277.41	0.15
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034		
		540,000.000	Local 100.000000	540,000.00	115.069000	621,372.60	81,372.60	0.16
			Base 100.000000	540,000.00	115.069000	621,372.60	81,372.60	0.13
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR				5.459000	30 Jun 2035		
		830,000.000	Local 100.326164	832,707.16	101.874992	845,562.43	12,855.27	0.21
			Base 100.326164	832,707.16	101.874992	845,562.43	12,855.27	0.18
90932LAB3	UNITED AIR 2015 1 A PTT PASS THRU CE 06/24 3.7				3.700000	01 Jun 2024		
		220,000.000	Local 92.766114	204,085.45	93.675010	206,085.02	1,999.57	0.05
			Base 92.766114	204,085.45	93.675010	206,085.02	1,999.57	0.04
910047AG4	UNITED AIRLINES HOLDINGS COMPANY GUAR 12/20 6				6.000000	01 Dec 2020		
		40,000.000	Local 98.063375	39,225.35	100.250000	40,100.00	874.65	0.01
			Base 98.063375	39,225.35	100.250000	40,100.00	874.65	0.01
910047AH2	UNITED AIRLINES HOLDINGS COMPANY GUAR 02/24 5				5.000000	01 Feb 2024		
		500,000.000	Local 83.937892	419,689.46	87.500000	437,500.00	17,810.54	0.11
			Base 83.937892	419,689.46	87.500000	437,500.00	17,810.54	0.09
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
		1,490,000.000	Local 96.490335	1,437,705.99	109.050000	1,624,845.00	187,139.01	0.41
			Base 96.490335	1,437,705.99	109.050000	1,624,845.00	187,139.01	0.35
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6				3.600000	30 Jan 2025		
		240,000.000	Local 100.943563	242,264.55	107.681000	258,434.40	16,169.85	0.06
			Base 100.943563	242,264.55	107.681000	258,434.40	16,169.85	0.05
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
		2,195,000.000	Local 95.219922	2,090,077.28	105.000000	2,304,750.00	214,672.72	0.58
			Base 95.219922	2,090,077.28	105.000000	2,304,750.00	214,672.72	0.49
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
		190,000.000	Local 95.871768	182,156.36	95.062500	180,618.75	-1,537.61	0.05
			Base 95.871768	182,156.36	95.062500	180,618.75	-1,537.61	0.04
912828YS3	US TREASURY N/B 11/29 1.75				1.750000	15 Nov 2029		

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		13,300.000	Local 99.700827	13,260.21	110.152344	14,650.26	1,390.05	0.00
			Base 99.700827	13,260.21	110.152344	14,650.26	1,390.05	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625				0.625000	15 May 2030		
		100,000.000	Local 100.264570	100,264.57	99.703125	99,703.13	-561.44	0.02
			Base 100.264570	100,264.57	99.703125	99,703.13	-561.44	0.02
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
		480,000.000	Local 100.143696	480,689.74	99.929688	479,662.50	-1,027.24	0.12
			Base 100.143696	480,689.74	99.929688	479,662.50	-1,027.24	0.10
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5				9.500000	01 May 2025		
		860,000.000	Local 102.638440	882,690.58	107.000000	920,200.00	37,509.42	0.23
			Base 102.638440	882,690.58	107.000000	920,200.00	37,509.42	0.20
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN					13 Mar 2026		
		587,746.050	Local 97.537006	573,269.90	97.100000	570,701.41	-2,568.49	0.14
			Base 97.537006	573,269.90	97.100000	570,701.41	-2,568.49	0.12
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
		820,349.680	Local 98.842513	810,854.24	99.166700	813,513.71	2,659.47	0.20
			Base 98.842513	810,854.24	99.166700	813,513.71	2,659.47	0.17
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
		1,180,000.000	Local 87.868832	1,036,852.22	88.537000	1,044,736.60	7,884.38	0.26
			Base 87.868832	1,036,852.22	88.537000	1,044,736.60	7,884.38	0.22
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039		
		370,000.000	Local 101.449014	375,361.35	131.545000	486,716.50	111,355.15	0.12
			Base 101.449014	375,361.35	131.545000	486,716.50	111,355.15	0.10
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.250000	10 Aug 2026		
		650,000.000	Local 109.302514	710,466.34	118.250000	768,625.00	58,158.66	0.19
			Base 109.302514	710,466.34	118.250000	768,625.00	58,158.66	0.16
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5				8.500000	31 Jan 2027		
		1,230,000.000	Local 104.339387	1,283,374.46	109.875000	1,351,462.50	68,088.04	0.34
			Base 104.339387	1,283,374.46	109.875000	1,351,462.50	68,088.04	0.29
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A				1.301750	20 Apr 2031		

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Original Face:		560,000.000 Local	98.873238	553,690.13	97.340500	545,106.80	-8,583.33	0.14
		560,000.000 Base	98.873238	553,690.13	97.340500	545,106.80	-8,583.33	0.12
92531HAB3	VERSCEND HLDG CORP TERM LOAN B					27 Aug 2025		
		178,180.970 Local	100.108996	178,375.18	99.041700	176,473.46	-1,901.72	0.04
			100.108996	178,375.18	99.041700	176,473.46	-1,901.72	0.04
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625				4.625000	01 Dec 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			0.000000	0.01	0.000000	0.00	-0.01	0.00
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125				4.125000	15 Aug 2030		
		190,000.000 Local	98.241774	186,659.37	98.375000	186,912.50	253.13	0.05
			98.241774	186,659.37	98.375000	186,912.50	253.13	0.04
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
		1,065,000.000 Local	95.557676	1,017,689.25	96.475000	1,027,458.75	9,769.50	0.26
			95.557676	1,017,689.25	96.475000	1,027,458.75	9,769.50	0.22
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875				5.875000	15 Sep 2027		
		530,000.000 Local	98.674374	522,974.18	77.750000	412,075.00	-110,899.18	0.10
			98.674374	522,974.18	77.750000	412,075.00	-110,899.18	0.09
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027		
		170,000.000 Local	100.000000	170,000.00	98.500000	167,450.00	-2,550.00	0.04
			100.000000	170,000.00	98.500000	167,450.00	-2,550.00	0.04
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25				2.250000	15 Jun 2025		
		520,000.000 Local	94.904979	493,505.89	96.768499	503,196.19	9,690.30	0.13
			94.904979	493,505.89	96.768499	503,196.19	9,690.30	0.11
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047		
		400,000.000 Local	99.986325	399,945.30	93.041920	372,167.68	-27,777.62	0.09
Original Face:		400,000.000 Base	99.986325	399,945.30	93.041920	372,167.68	-27,777.62	0.08
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.908500	15 Sep 2057		
		900,000.000 Local	96.558537	869,026.83	94.313670	848,823.03	-20,203.80	0.21
Original Face:		900,000.000 Base	96.558537	869,026.83	94.313670	848,823.03	-20,203.80	0.18
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				3.822880	17 Apr 2030		

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Original Face:	600,000.000	Local		100.000000	600,000.00	92.489100	554,934.60	-45,065.40	0.14
	600,000.000	Base		100.000000	600,000.00	92.489100	554,934.60	-45,065.40	0.12
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					1.985000	07 Jun 2030		
Original Face:	650,000.000	Local		100.026162	650,170.05	99.402900	646,118.85	-4,051.20	0.16
	650,000.000	Base		100.026162	650,170.05	99.402900	646,118.85	-4,051.20	0.14
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
	955,335.010	Local		87.044270	831,564.39	87.125000	832,335.63	771.24	0.21
		Base		87.044270	831,564.39	87.125000	832,335.63	771.24	0.18
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B						13 Aug 2026		
	704,684.860	Local		98.877695	696,776.15	99.285700	699,651.30	2,875.15	0.17
		Base		98.877695	696,776.15	99.285700	699,651.30	2,875.15	0.15
938REOI13	CITADEL SECURITIES LP 2020 FIRST LIEN TERM LOAN B						27 Feb 2026		
	1,140,000.000	Local		99.250000	1,131,450.00	99.563000	1,135,018.20	3,568.20	0.28
		Base		99.250000	1,131,450.00	99.563000	1,135,018.20	3,568.20	0.24
938TTTII2	NIELSEN FINANCE LLC 2020 USD TERM LOAN B5						04 Jun 2025		
	89,775.000	Local		98.793350	88,691.73	99.562500	89,382.23	690.50	0.02
		Base		98.793350	88,691.73	99.562500	89,382.23	690.50	0.02
938UPWII6	VERTICAL US NEWCO INC TERM LOAN B						30 Jul 2027		
	1,330,000.000	Local		98.575188	1,311,050.00	99.089300	1,317,887.69	6,837.69	0.33
		Base		98.575188	1,311,050.00	99.089300	1,317,887.69	6,837.69	0.28
938VDYI13	MILANO ACQUISITION CORP TERM LOAN						13 Aug 2027		
	860,000.000	Local		99.000000	851,400.00	98.750000	849,250.00	-2,150.00	0.21
		Base		99.000000	851,400.00	98.750000	849,250.00	-2,150.00	0.18
938VEYI12	TUTOR PERINI CORPORATION TERM LOAN B						13 Aug 2027		
	570,000.000	Local		98.010567	558,660.23	98.500000	561,450.00	2,789.77	0.14
		Base		98.010567	558,660.23	98.500000	561,450.00	2,789.77	0.12
938VFSI14	ASPLUNDH TREE EXPERT LLC ASPLUNDH TREE EXPERT LLC						07 Sep 2027		
	300,000.000	Local		99.500000	298,500.00	99.812500	299,437.50	937.50	0.07
		Base		99.500000	298,500.00	99.812500	299,437.50	937.50	0.06
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	725,000.000	Local	102.338546	741,954.46	104.625000	758,531.25	16,576.79	0.19	
		Base	102.338546	741,954.46	104.625000	758,531.25	16,576.79	0.16	
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local	99.240802	1,885,575.24	94.399260	1,793,585.94	-91,989.30	0.45	
Original Face:	1,900,000.000	Base	99.240802	1,885,575.24	94.399260	1,793,585.94	-91,989.30	0.38	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	570,000.000	Local	121.580533	693,009.04	136.864750	780,129.08	87,120.04	0.19	
		Base	121.580533	693,009.04	136.864750	780,129.08	87,120.04	0.17	
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025		
	640,000.000	Local	102.463594	655,767.00	109.000000	697,600.00	41,833.00	0.17	
		Base	102.463594	655,767.00	109.000000	697,600.00	41,833.00	0.15	
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	109,399.860	Local	100.191463	109,609.32	98.937500	108,237.49	-1,371.83	0.03	
		Base	100.191463	109,609.32	98.937500	108,237.49	-1,371.83	0.02	
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	450,000.000	Local	91.413338	411,360.02	100.592500	452,666.25	41,306.23	0.11	
		Base	91.413338	411,360.02	100.592500	452,666.25	41,306.23	0.10	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	1,140,000.000	Local	91.936332	1,048,074.18	85.500000	974,700.00	-73,374.18	0.24	
		Base	91.936332	1,048,074.18	85.500000	974,700.00	-73,374.18	0.21	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	830,000.000	Local	78.467724	651,282.11	80.500000	668,150.00	16,867.89	0.17	
		Base	78.467724	651,282.11	80.500000	668,150.00	16,867.89	0.14	
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
	139,649.120	Local	95.288141	133,069.05	97.541700	136,216.13	3,147.08	0.03	
		Base	95.288141	133,069.05	97.541700	136,216.13	3,147.08	0.03	
96466CAA6	WHITEBOX CLO I LTD WBOX 2020 2A A1 144A					1.991660	24 Oct 2031		
	250,000.000	Local	100.000000	250,000.00	100.054000	250,135.00	135.00	0.06	
Original Face:	250,000.000	Base	100.000000	250,000.00	100.054000	250,135.00	135.00	0.05	
96525YAC3	WHITEHORSE LTD WITEH 2018 12A A 144A					1.525000	15 Oct 2031		

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Holdings

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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
	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
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local		124.738400	199,581.44	142.539787	228,063.66	28,482.22	0.06
		Base		124.738400	199,581.44	142.539787	228,063.66	28,482.22	0.05
97381JAE3	WINDSTREAM SERVICES LLC 2020 EXIT TERM LOAN B						21 Sep 2027		
	870,000.000	Local		96.009001	835,278.31	96.562500	840,093.75	4,815.44	0.21
		Base		96.009001	835,278.31	96.562500	840,093.75	4,815.44	0.18
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	60,000.000	Local		69.855983	41,913.59	101.500000	60,900.00	18,986.41	0.02
		Base		69.855983	41,913.59	101.500000	60,900.00	18,986.41	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	1,040,000.000	Local		96.720255	1,005,890.65	98.313500	1,022,460.40	16,569.75	0.26
		Base		96.720255	1,005,890.65	98.313500	1,022,460.40	16,569.75	0.22
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	324,225.000	Local		100.150513	324,713.00	96.250000	312,066.56	-12,646.44	0.08
		Base		100.150513	324,713.00	96.250000	312,066.56	-12,646.44	0.07
98311AAB1	WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375					4.375000	15 Aug 2028		
	300,000.000	Local		100.000000	300,000.00	97.000000	291,000.00	-9,000.00	0.07
		Base		100.000000	300,000.00	97.000000	291,000.00	-9,000.00	0.06
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
	880,000.000	Local		101.722848	895,161.06	105.908500	931,994.80	36,833.74	0.23
		Base		101.722848	895,161.06	105.908500	931,994.80	36,833.74	0.20
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	340,000.000	Local		100.000000	340,000.00	95.947500	326,221.50	-13,778.50	0.08
		Base		100.000000	340,000.00	95.947500	326,221.50	-13,778.50	0.07
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	1,090,000.000	Local		100.000000	1,090,000.00	97.000000	1,057,300.00	-32,700.00	0.26
		Base		100.000000	1,090,000.00	97.000000	1,057,300.00	-32,700.00	0.23
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		

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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
	230,000.000	Local	99.580896	229,036.06	93.950000	216,085.00	-12,951.06	0.05	
		Base	99.580896	229,036.06	93.950000	216,085.00	-12,951.06	0.05	
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A					5.769680	20 Oct 2031		
	390,000.000	Local	94.010387	366,640.51	93.882000	366,139.80	-500.71	0.09	
Original Face:	390,000.000	Base	94.010387	366,640.51	93.882000	366,139.80	-500.71	0.08	
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local	101.188216	455,346.97	114.375000	514,687.50	59,340.53	0.13	
		Base	101.188216	455,346.97	114.375000	514,687.50	59,340.53	0.11	
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local	102.186904	255,467.26	108.603491	271,508.73	16,041.47	0.07	
		Base	102.186904	255,467.26	108.603491	271,508.73	16,041.47	0.06	
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local	100.705208	402,820.83	108.336000	433,344.00	30,523.17	0.11	
		Base	100.705208	402,820.83	108.336000	433,344.00	30,523.17	0.09	
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	210,000.000	Local	101.906795	214,004.27	99.792200	209,563.62	-4,440.65	0.05	
Original Face:	210,000.000	Base	101.906795	214,004.27	99.792200	209,563.62	-4,440.65	0.04	
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local	99.679412	428,621.47	105.472800	453,533.04	24,911.57	0.11	
		Base	99.679412	428,621.47	105.472800	453,533.04	24,911.57	0.10	
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local	99.793856	409,154.81	115.649800	474,164.18	65,009.37	0.12	
		Base	99.793856	409,154.81	115.649800	474,164.18	65,009.37	0.10	
BYZ39BI9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95						09 Jun 2021		
	1,870,000.000	Local	61.571719	1,151,391.14	39.500000	738,650.00	-412,741.14	0.18	
Original Face:	1,870,000.000	Base	61.571719	1,151,391.14	39.500000	738,650.00	-412,741.14	0.16	
C0102MAK1	AIR CANADA 2019 TERM LOAN						06 Oct 2023		
	1,250,000.000	Local	93.942267	1,174,278.34	95.166700	1,189,583.75	15,305.41	0.30	
		Base	93.942267	1,174,278.34	95.166700	1,189,583.75	15,305.41	0.25	
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 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
	968,762.170	Local	98.205240	951,375.21	99.125000	960,285.50	8,910.29	0.24	
		Base	98.205240	951,375.21	99.125000	960,285.50	8,910.29	0.20	
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625000	15 Jan 2025		
	320,000.000	Local	103.771131	332,067.62	101.750000	325,600.00	-6,467.62	0.08	
		Base	103.771131	332,067.62	101.750000	325,600.00	-6,467.62	0.07	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	524,126.450	Local	99.400255	520,983.03	99.431800	521,148.36	165.33	0.13	
		Base	99.400255	520,983.03	99.431800	521,148.36	165.33	0.11	
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		
	702,900.000	Local	99.328758	698,181.84	97.375000	684,448.88	-13,732.96	0.17	
		Base	99.328758	698,181.84	97.375000	684,448.88	-13,732.96	0.15	
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
	632,538.400	Local	98.355927	622,139.01	97.854200	618,965.39	-3,173.62	0.15	
		Base	98.355927	622,139.01	97.854200	618,965.39	-3,173.62	0.13	
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375					7.375000	01 May 2026		
	250,000.000	Local	101.410804	253,527.01	104.790000	261,975.00	8,447.99	0.07	
		Base	101.410804	253,527.01	104.790000	261,975.00	8,447.99	0.06	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						31 Jan 2027		
	380,000.000	Local	99.769142	379,122.74	96.031200	364,918.56	-14,204.18	0.09	
		Base	99.769142	379,122.74	96.031200	364,918.56	-14,204.18	0.08	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
	210,000.000	Local	102.571752	215,400.68	100.762457	211,601.16	-3,799.52	0.05	
		Base	102.571752	215,400.68	100.762457	211,601.16	-3,799.52	0.05	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	550,000.000	Local	104.050395	572,277.17	109.611174	602,861.46	30,584.29	0.15	
		Base	104.050395	572,277.17	109.611174	602,861.46	30,584.29	0.13	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,115,495.000	Local	98.638080	1,100,302.85	97.000000	1,082,030.15	-18,272.70	0.27	
		Base	98.638080	1,100,302.85	97.000000	1,082,030.15	-18,272.70	0.23	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		

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		680,000.000	Local 98.500000	669,800.00	98.214300	667,857.24	-1,942.76	0.17
			Base 98.500000	669,800.00	98.214300	667,857.24	-1,942.76	0.14
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B					29 Apr 2024		
		218,307.700	Local 98.037715	214,023.88	95.267900	207,977.16	-6,046.72	0.05
			Base 98.037715	214,023.88	95.267900	207,977.16	-6,046.72	0.04
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN					14 May 2027		
		359,100.000	Local 94.150810	338,095.56	98.500000	353,713.50	15,617.94	0.09
			Base 94.150810	338,095.56	98.500000	353,713.50	15,617.94	0.08
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7				7.000000	30 Sep 2026		
		220,000.000	Local 104.877086	230,729.59	104.750000	230,450.00	-279.59	0.06
			Base 104.877086	230,729.59	104.750000	230,450.00	-279.59	0.05
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.750000	02 Nov 2026		
		230,000.000	Local 100.142922	230,328.72	111.236400	255,843.72	25,515.00	0.06
			Base 100.142922	230,328.72	111.236400	255,843.72	25,515.00	0.05
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B					10 Jul 2025		
		316,979.510	Local 99.369902	314,982.23	99.927100	316,748.43	1,766.20	0.08
			Base 99.369902	314,982.23	99.927100	316,748.43	1,766.20	0.07
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					15 Feb 2023		
		3,850,000.000	Local 72.390713	2,787,042.45	39.000000	1,501,500.00	-1,285,542.45	0.38
Original Face:		3,850,000.000	Base 72.390713	2,787,042.45	39.000000	1,501,500.00	-1,285,542.45	0.32
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875					26 Jan 2021		
		66,666.730	Local 68.228740	45,485.87	41.500000	27,666.69	-17,819.18	0.01
Original Face:		200,000.000	Base 68.228740	45,485.87	41.500000	27,666.69	-17,819.18	0.01
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					09 Jun 2021		
		500,000.000	Local 82.223208	411,116.04	39.500000	197,500.00	-213,616.04	0.05
Original Face:		500,000.000	Base 82.223208	411,116.04	39.500000	197,500.00	-213,616.04	0.04
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5				8.500000	23 Mar 2021		
		940,000.000	Local 97.729111	918,653.64	93.950000	883,130.00	-35,523.64	0.22
			Base 97.729111	918,653.64	93.950000	883,130.00	-35,523.64	0.19
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5				8.500000	31 Jan 2027		

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	700,000.000	Local		111.238901	778,672.31	109.875000	769,125.00	-9,547.31	0.19
		Base		111.238901	778,672.31	109.875000	769,125.00	-9,547.31	0.16
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032		
	290,500.000	Local		99.504871	289,061.65	92.500000	268,712.50	-20,349.15	0.07
Original Face:	350,000.000	Base		99.504871	289,061.65	92.500000	268,712.50	-20,349.15	0.06
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	340,000.000	Local		99.564538	338,519.43	99.792200	339,293.48	774.05	0.08
Original Face:	340,000.000	Base		99.564538	338,519.43	99.792200	339,293.48	774.05	0.07
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	500,000.000	Local		100.380232	501,901.16	105.472800	527,364.00	25,462.84	0.13
		Base		100.380232	501,901.16	105.472800	527,364.00	25,462.84	0.11
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125					6.125000	15 Jun 2033		
	640,000.000	Local		101.411606	649,034.28	93.625000	599,200.00	-49,834.28	0.15
Original Face:	640,000.000	Base		101.411606	649,034.28	93.625000	599,200.00	-49,834.28	0.13
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
	2,010,000.000	Local		109.529284	2,201,538.60	126.425067	2,541,143.85	339,605.25	0.64
		Base		109.529284	2,201,538.60	126.425067	2,541,143.85	339,605.25	0.54
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	560,000.000	Local		108.680343	608,609.92	115.649800	647,638.88	39,028.96	0.16
		Base		108.680343	608,609.92	115.649800	647,638.88	39,028.96	0.14
US DOLLAR Total									
	351,702,575.330	Local			337,013,027.99		339,720,544.68	2,707,516.69	84.90
Original Face:	159,399,101.240	Base			337,013,027.20		339,720,544.68	2,707,517.48	72.30
FIXED INCOME Total									
	124,998,164,115.330	Base			362,793,083.25		364,282,006.82	1,488,923.57	77.53
Original Face:	165,214,641.240								

& 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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEIA32035	USGBC0028 USDC GBPP OCT20 1.2773 CALL					01 Oct 2020		
3,980,000.000	3,980,000.000	Local	0.006375	25,372.50	0.000076	302.48	-25,070.02	0.00
		Base	0.006375	25,372.50	0.000076	302.48	-25,070.02	0.00

US DOLLAR Total								
3,980,000.000	3,980,000.000	Local		25,372.50		302.48	-25,070.02	0.00
		Base		25,372.50		302.48	-25,070.02	0.00

OPTIONS PURCHASED - CALLS Total

3,980,000.000	3,980,000.000	Base		25,372.50		302.48	-25,070.02	0.00
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1P9665	S+P EMINI 3RD WK OCT20P 3000 OCT20 3000 PUT					16 Oct 2020			
2,900.000		58.000	Local	81.589414	236,609.30	5.250000	15,225.00	-221,384.30	0.00
			Base	81.589414	236,609.30	5.250000	15,225.00	-221,384.30	0.00
ADI1Q1BJ7	S+P500 EMINI OPTN DEC20P 3000 DEC20 3000 PUT					18 Dec 2020			
700.000		14.000	Local	75.542000	52,879.40	68.000000	47,600.00	-5,279.40	0.01
			Base	75.542000	52,879.40	68.000000	47,600.00	-5,279.40	0.01
ADI1QYX69	S+P EMINI 3RD WK NOV20P 3000 NOV20 3000 PUT					20 Nov 2020			
1,750.000		35.000	Local	63.220571	110,636.00	41.000000	71,750.00	-38,886.00	0.02
			Base	63.220571	110,636.00	41.000000	71,750.00	-38,886.00	0.02
ADI1QYZ34	S+P500 EMINI OPTN DEC20P 3200 DEC20 3200 PUT					18 Dec 2020			
800.000		16.000	Local	101.042000	80,833.60	116.250000	93,000.00	12,166.40	0.02
			Base	101.042000	80,833.60	116.250000	93,000.00	12,166.40	0.02
AEIA45607	USRUP0073 USDP RUBC OCT20 72.0565 PUT					19 Oct 2020			
1,620,000.000		1,620,000.000	Local	0.012570	20,363.40	0.000421	682.02	-19,681.38	0.00
			Base	0.012570	20,363.40	0.000421	682.02	-19,681.38	0.00
AEIA87187	USMXP0273 USDP MXNC DEC20 21.75 PUT					23 Dec 2020			
2,630,000.000		2,630,000.000	Local	0.015500	40,765.00	0.023320	61,331.60	20,566.60	0.02
			Base	0.015500	40,765.00	0.023320	61,331.60	20,566.60	0.01
US DOLLAR Total									
4,256,150.000		4,250,123.000	Local		542,086.70		289,588.62	-252,498.08	0.07
			Base		542,086.70		289,588.62	-252,498.08	0.06
OPTIONS PURCHASED - PUTS Total									
4,256,150.000		4,250,123.000	Base		542,086.70		289,588.62	-252,498.08	0.06

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
AEIA45615	USRUC0031 USDC RUBP OCT20 75.283 CALL					19 Oct 2020		
-1,620,000.000	-1,620,000.000	Local	0.014180	-22,971.60	0.035716	-57,859.92	-34,888.32	0.01
		Base	0.014180	-22,971.60	0.035716	-57,859.92	-34,888.32	0.01
AEIA87179	USMXC0145 USDC MXNP DEC20 24.415 CALL					23 Dec 2020		
-2,630,000.000	-2,630,000.000	Local	0.015500	-40,765.00	0.011334	-29,808.42	10,956.58	0.01
		Base	0.015500	-40,765.00	0.011334	-29,808.42	10,956.58	0.01
US DOLLAR Total								
-4,250,000.000	-4,250,000.000	Local		-63,736.60		-87,668.34	-23,931.74	0.02
		Base		-63,736.60		-87,668.34	-23,931.74	0.02
OPTIONS WRITTEN - CALLS Total								
-4,250,000.000	-4,250,000.000	Base		-63,736.60		-87,668.34	-23,931.74	0.02

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1NDX84	S+P500 EMINI OPTN DEC20P 2900 DEC20 2900 PUT					18 Dec 2020			
-800.000		-16.000	Local	55.458000	-44,366.40	50.500000	-40,400.00	3,966.40	0.01
			Base	55.458000	-44,366.40	50.500000	-40,400.00	3,966.40	0.01

ADI1PKK98	S+P EMINI 3RD WK OCT20P 2800 OCT20 2800 PUT					16 Oct 2020			
-1,000.000		-20.000	Local	55.008000	-55,008.00	1.750000	-1,750.00	53,258.00	0.00
			Base	55.008000	-55,008.00	1.750000	-1,750.00	53,258.00	0.00

ADI1PS8T1	S+P EMINI 3RD WK OCT20P 2750 OCT20 2750 PUT					16 Oct 2020			
-1,900.000		-38.000	Local	38.839579	-73,795.20	1.400000	-2,660.00	71,135.20	0.00
			Base	38.839579	-73,795.20	1.400000	-2,660.00	71,135.20	0.00

ADI1Q6MK1	S+P500 EMINI OPTN DEC20P 2600 DEC20 2600 PUT					18 Dec 2020			
-700.000		-14.000	Local	21.958000	-15,370.60	19.750000	-13,825.00	1,545.60	0.00
			Base	21.958000	-15,370.60	19.750000	-13,825.00	1,545.60	0.00

AEIA79150	USMXP0269 USDP MXNC NOV20 20.68 PUT					13 Nov 2020			
-1,720,000.000		-1,720,000.000	Local	0.013160	-22,635.20	0.003843	-6,609.96	16,025.24	0.00
			Base	0.013160	-22,635.20	0.003843	-6,609.96	16,025.24	0.00

US DOLLAR Total									
-1,724,400.000	-1,720,088.000		Local		-211,175.40		-65,244.96	145,930.44	0.02
			Base		-211,175.40		-65,244.96	145,930.44	0.01

OPTIONS WRITTEN - PUTS Total

-1,724,400.000	-1,720,088.000		Base		-211,175.40		-65,244.96	145,930.44	0.01
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.615900

99S19OPI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
		3,000,000.000	Local	100.000000	3,000,000.00	101.505592	3,045,167.76	45,167.76	5.05
			Base	26.592916	797,787.48	18.074679	542,240.38	-255,547.10	0.12

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,000,000.000	Local 100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00		4.97
			Base 26.592916	-797,787.48	17.806585	-534,197.55	263,589.93		0.11
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
		2,400,000.000	Local 100.000000	2,400,000.00	101.597601	2,438,342.42	38,342.42		4.04
			Base 26.592916	638,229.99	18.091063	434,185.51	-204,044.48		0.09
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-2,400,000.000	Local 100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00		3.98
			Base 26.592916	-638,229.99	17.806585	-427,358.04	210,871.95		0.09
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,500,000.000	Local 100.165626	3,505,796.92	101.505592	3,552,695.72	46,898.80		5.89
			Base 26.866488	940,327.09	18.074679	632,613.78	-307,713.31		0.13
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,500,000.000	Local 100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00		5.80
			Base 26.820437	-938,715.30	17.806585	-623,230.47	315,484.83		0.13
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,799,000.000	Local 100.192681	3,806,319.95	101.505592	3,856,197.44	49,877.49		6.39
			Base 26.741308	1,015,902.29	18.074679	686,657.07	-329,245.22		0.15
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,799,000.000	Local 100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00		6.30
			Base 26.688037	-1,013,878.53	17.806585	-676,472.16	337,406.37		0.14
99S19SWF2	OWP296890 IRS BRL R F 6.87000 IRS JPM 20270104 L				6.870000	04 Jan 2027			
		12,270,000.000	Local 100.000000	12,270,000.00	101.288230	12,428,065.82	158,065.82		20.60
			Base 26.538222	3,256,239.81	18.035975	2,213,014.09	-1,043,225.72		0.47
99S19SWG0	OWP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S				1.000000	04 Jan 2027			
		-12,270,000.000	Local 100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00		20.34
			Base 26.538222	-3,256,239.81	17.806585	-2,184,867.96	1,071,371.85		0.46
BRAZILIAN REAL Total									
			Local	13,116.87		351,469.16	338,352.29		83.35
			Base	3,635.55		62,584.65	58,949.10		1.91

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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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

Exchange Rate: 0.852915

UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02
			Base	0.000000	-0.02	0.000000	0.00	0.02
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local	100.962619	1,060,107.50	100.560817	1,055,888.58	-4,218.92
			Base	111.059569	1,166,125.47	117.902507	1,237,976.33	71,850.86
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00
			Base	110.004951	-1,155,051.99	117.244978	-1,231,072.26	-76,020.27
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local	98.003378	1,029,035.47	98.375515	1,032,942.91	3,907.44
			Base	107.817500	1,132,083.75	115.340350	1,211,073.68	78,989.93
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00
			Base	110.004951	-1,155,051.99	117.244978	-1,231,072.26	-76,020.27

UNITED STATES OF AMERICA (THE) Total

Base -11,894.78 -13,094.51 -1,199.73 1.05

EURO CURRENCY Total

Local -10,857.05 -11,168.51 -311.46 46.43
Base -11,894.78 -13,094.51 -1,199.73 1.05

MEXICAN PESO

Exchange Rate: 22.111500

99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
		211,305,600.000	Local	100.000000	211,305,600.00	108.383362	229,020,113.37	17,714,513.37
			Base	5.213153	11,015,683.77	4.901674	10,357,511.40	-658,172.37
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.742200	17 Jul 2024		
		-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	5.213153	-11,015,683.77	4.522534	-9,556,366.60	1,459,317.17	2.03
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.728147	30,057,278.93	112.413277	33,544,121.86	3,486,842.93	5.67
		Base	5.200960	1,551,966.53	5.083928	1,517,044.16	-34,922.37	0.32
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.732500	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.04
		Base	5.163436	-1,540,769.34	4.522534	-1,349,524.00	191,245.34	0.29
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.880983	31,323,545.37	112.340895	34,881,847.90	3,558,302.53	5.89
		Base	5.176906	1,607,429.40	5.080655	1,577,543.26	-29,886.14	0.34
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.727500	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.25
		Base	5.131392	-1,593,297.36	4.522534	-1,404,246.66	189,050.70	0.30
MEXICAN PESO Total								
		Local		490,824.30		25,250,483.13	24,759,658.83	96.24
		Base		25,329.23		1,141,961.56	1,116,632.33	5.48
SWEDISH KRONA							Exchange Rate:	8.955850
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.000000	20 Jun 2023		
	0.000	Local	0.000000	-8.58	0.000000	0.00	8.58	0.00
		Base	0.000000	-8.58	0.000000	0.00	8.58	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1BLMU2	SWS032706 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2024			
		0.010	Local	100.000000	0.01	105.114140	0.01	0.00	0.00
			Base	100.000000	0.01	105.114140	0.01	0.00	0.00
99S1BLMV0	SWS032706 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
		-0.010	Local	100.000000	-0.01	100.000000	-0.01	0.00	0.00
			Base	100.000000	-0.01	100.000000	-0.01	0.00	0.00
99S1F6A91	SWS035428 IRS USD R F .38000 2 CCPVANILLA				0.380000	31 Aug 2024			
		16,078,000.000	Local	100.055309	16,086,892.51	100.379882	16,139,077.43	52,184.92	4.03
			Base	100.055309	16,086,892.51	100.379882	16,139,077.43	52,184.92	3.43
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.275880	31 Aug 2024			
		-16,078,000.000	Local	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	4.02
			Base	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	3.42
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L				1.000000	20 Jul 2045			
		5,690,000.000	Local	100.259959	5,704,791.67	100.000000	5,690,000.00	-14,791.67	1.42
			Base	100.259959	5,704,791.67	100.000000	5,690,000.00	-14,791.67	1.21
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045			
		-5,690,000.000	Local	100.000000	-5,690,000.00	93.821556	-5,338,446.54	351,553.46	1.33
			Base	100.000000	-5,690,000.00	93.821556	-5,338,446.54	351,553.46	1.14
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045			
		750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.19
			Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.16
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045			
		-750,000.000	Local	100.000000	-750,000.00	97.911500	-734,336.25	15,663.75	0.18
			Base	100.000000	-750,000.00	97.911500	-734,336.25	15,663.75	0.16
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Feb 2047			
		1,693,000.000	Local	101.208148	1,713,453.94	100.000000	1,693,000.00	-20,453.94	0.42
			Base	101.208148	1,713,453.94	100.000000	1,693,000.00	-20,453.94	0.36
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047			
		-1,693,000.000	Local	100.000000	-1,693,000.00	96.945019	-1,641,279.17	51,720.83	0.41
			Base	100.000000	-1,693,000.00	96.945019	-1,641,279.17	51,720.83	0.35

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1107R5	BWS039529 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025		
		1,372,000.000	Local 95.879921	1,315,472.51	100.000000	1,372,000.00	56,527.49	0.34
			Base 95.879921	1,315,472.51	100.000000	1,372,000.00	56,527.49	0.29
99S1107S3	BWS039529 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Dec 2025		
		-1,372,000.000	Local 100.000000	-1,372,000.00	104.097400	-1,428,216.33	-56,216.33	0.36
			Base 100.000000	-1,372,000.00	104.097400	-1,428,216.33	-56,216.33	0.30
US DOLLAR Total								
			Local	-12,397.95		423,799.14	436,197.09	12.71
			Base	-12,397.95		423,799.14	436,197.09	10.82
SWAPS FIXED INCOME Total								
		0.000	Base	4,672.05		1,615,250.84	1,610,578.79	19.26

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
2,261,750.000	127,882,810,505.680	Base		375,619,175.21		378,263,757.19	2,644,581.98	99.91
Original Face:	165,214,641.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.396161

ADI1NF085	AUST 10Y BOND FUT DEC20 XSFE 20201215						15 Dec 2020			
17.000	1,700,000.000	Local	2,539,677.94	2,516,370.43	99.160000	23,307.51		25,369.95	-2,062.44	
		Base	1,819,043.75		71.023328	16,694.00		18,171.22	-1,477.22	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,539,677.94	2,516,370.43		23,307.51		25,369.95	-2,062.44	
		Base				16,694.00		18,171.22	-1,477.22	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1M4958	US ULTRA BOND CBT DEC20 XCBT 20201221						21 Dec 2020			
127.000	12,700,000.000	Local	28,170,187.50	28,546,312.22	221.812500	-376,124.72		-122,124.72	-254,000.00	
		Base	28,170,187.50		221.812500	-376,124.72		-122,124.72	-254,000.00	0.05

ADI1M49D1	US 10YR ULTRA FUT DEC20 XCBT 20201221						21 Dec 2020			
3.000	300,000.000	Local	479,765.63	480,263.00	159.921875	-497.37		908.88	-1,406.25	
		Base	479,765.63		159.921875	-497.37		908.88	-1,406.25	0.00

ADI1M5MP6	US 2YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020			
457.000	91,400,000.000	Local	100,979,148.67	100,950,782.34	110.480469	28,366.33		31,936.41	-3,570.08	
		Base	100,979,148.67		110.480469	28,366.33		31,936.41	-3,570.08	0.00

US DOLLAR Total

587.000	104,400,000.000	Local	129,629,101.80	129,977,357.56		-348,255.76		-89,279.43	-258,976.33	
		Base				-348,255.76		-89,279.43	-258,976.33	0.06

FUTURES LONG Total

604.000	106,100,000.000	Base				-331,561.76		-71,108.21	-260,453.55	0.06
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& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.852915

GERMANY

ADI1LNJ56	EURO-BUND FUTURE DEC20 XEUR 20201208						08 Dec 2020			
-35.000	-3,500,000.000	Local	-6,108,200.00	-6,053,688.00	174.520000	-54,512.00		-66,762.00	12,250.00	
		Base	-7,161,557.72		204.615935	-63,912.58		-78,275.09	14,362.51	0.00

ADI1M5FH2	EURO-BUXL 30Y BND DEC20 XEUR 20201208						08 Dec 2020			
-1.000	-100,000.000	Local	-222,680.00	-215,158.80	222.680000	-7,521.20		-8,661.20	1,140.00	
		Base	-261,081.12		261.081116	-8,818.23		-10,154.82	1,336.59	0.00

GERMANY Total										
-36.000	-3,600,000.000	Local	-6,330,880.00	-6,268,846.80		-62,033.20		-75,423.20	13,390.00	
		Base				-72,730.81		-88,429.91	15,699.10	0.00

EURO CURRENCY Total										
-36.000	-3,600,000.000	Local	-6,330,880.00	-6,268,846.80		-62,033.20		-75,423.20	13,390.00	
		Base				-72,730.81		-88,429.91	15,699.10	0.00

POUND STERLING

Exchange Rate: 0.774984

ADI1LQM06	LONG GILT FUTURE DEC20 IFLL 20201229						29 Dec 2020			
-6.000	-600,000.000	Local	-816,660.00	-817,661.72	136.110000	1,001.72		-1,698.28	2,700.00	
		Base	-1,053,776.59		175.629432	1,292.57		-2,191.37	3,483.94	0.00

POUND STERLING Total										
-6.000	-600,000.000	Local	-816,660.00	-817,661.72		1,001.72		-1,698.28	2,700.00	
		Base				1,292.57		-2,191.37	3,483.94	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
-166.000	-41,500,000.000	Local	-41,419,075.00	-41,362,126.40	99.805000	-56,948.60		-54,873.60	-2,075.00	
		Base	-41,419,075.00		99.805000	-56,948.60		-54,873.60	-2,075.00	0.00

ADI1M5FK5	US LONG BOND(CBT) DEC20 XCBT 20201221						21 Dec 2020			
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& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
-107.000	-10,700,000.000	Local -18,862,093.75	-19,004,162.32	176.281250	142,068.57		41,756.07	100,312.50	
		Base -18,862,093.75		176.281250	142,068.57		41,756.07	100,312.50	0.02
ADI1M5FZ2	US 10YR NOTE (CBT)DEC20 XCBT 20201221					21 Dec 2020			
-43.000	-4,300,000.000	Local -5,999,843.75	-5,988,778.24	139.531250	-11,065.51		-21,815.51	10,750.00	
		Base -5,999,843.75		139.531250	-11,065.51		-21,815.51	10,750.00	0.00
ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231					31 Dec 2020			
-296.000	-29,600,000.000	Local -37,305,250.00	-37,285,907.20	126.031250	-19,342.80		-49,405.45	30,062.65	
		Base -37,305,250.00		126.031250	-19,342.80		-49,405.45	30,062.65	0.01
US DOLLAR Total									
-612.000	-86,100,000.000	Local -103,586,262.50	-103,640,974.16		54,711.66		-84,338.49	139,050.15	
		Base			54,711.66		-84,338.49	139,050.15	0.03
FUTURES SHORT Total									
-654.000	-90,300,000.000	Base			-16,726.58		-174,959.77	158,233.19	0.03

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-50.000	15,800,000.000	Base			-348,288.34		-246,067.98	-102,220.36	0.09



As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 76.177500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,000.970	Local 1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base 0.013756	687.79	0.013127	656.37	-31.42	0.00

ARGENTINE PESO Total

		50,000.970	Local	50,000.97		50,000.97	0.00	100.00
			Base	687.79		656.37	-31.42	0.00

EURO CURRENCY

Exchange Rate: 0.852915

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		56,401.420	Local 1.000000	56,401.42	1.000000	56,401.42	0.00	14.83
			Base 1.126466	63,534.30	1.172450	66,127.83	2,593.53	0.02

INTERNATIONAL Total

		56,401.420	Local	56,401.42		56,401.42	0.00	14.83
			Base	63,534.30		66,127.83	2,593.53	0.02

EURO CURRENCY Total

		56,401.420	Local	56,401.42		56,401.42	0.00	14.83
			Base	63,534.30		66,127.83	2,593.53	0.02

POUND STERLING

Exchange Rate: 0.774984

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		61,774.650	Local 1.000000	61,774.65	1.000000	61,774.65	0.00	15.02
			Base 1.266843	78,258.77	1.290349	79,710.87	1,452.10	0.02

POUND STERLING Total

		61,774.650	Local	61,774.65		61,774.65	0.00	15.02
			Base	78,258.77		79,710.87	1,452.10	0.02

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUSSIAN RUBLE							Exchange Rate:	77.705000	
RUB	RUSSIAN RUBLE								
		2,712,884.400	Local	1.000000	2,712,884.40	1.000000	2,712,884.40	0.00	6.14
			Base	0.015073	40,890.54	0.012869	34,912.61	-5,977.93	0.01
RUSSIAN RUBLE Total									
		2,712,884.400	Local		2,712,884.40		2,712,884.40	0.00	6.14
			Base		40,890.54		34,912.61	-5,977.93	0.01
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		1,526,912.580	Local	1.000000	1,526,912.58	1.000000	1,526,912.58	0.00	0.37
			Base	1.000000	1,526,912.58	1.000000	1,526,912.58	0.00	0.37
US DOLLAR Total									
		1,526,912.580	Local		1,526,912.58		1,526,912.58	0.00	0.37
			Base		1,526,912.58		1,526,912.58	0.00	0.37
CASH Total									
		4,407,974.020	Base		1,710,283.98		1,708,320.26	-1,963.72	0.42
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				0.047653	31 Dec 2030			
		8,947,501.930	Local	100.000000	8,947,501.93	100.000000	8,947,501.93	0.00	2.20
			Base	100.000000	8,947,501.93	100.000000	8,947,501.93	0.00	2.19
US DOLLAR Total									
		8,947,501.930	Local		8,947,501.93		8,947,501.93	0.00	2.20
			Base		8,947,501.93		8,947,501.93	0.00	2.19

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

8,947,501.930	Base	8,947,501.93	8,947,501.93	8,947,501.93	0.00	2.19
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EQUITY

US DOLLAR Exchange Rate: 1.000000

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	18.650000	59,680.00	-20,288.00	0.01
			Base	24.990000	79,968.00	18.650000	59,680.00	-20,288.00	0.01

US DOLLAR Total

3,200.000	Local	79,968.00	59,680.00	-20,288.00	0.01
	Base	79,968.00	59,680.00	-20,288.00	0.01

EQUITY Total

3,200.000	Base	79,968.00	59,680.00	-20,288.00	0.01
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FIXED INCOME

ARGENTINE PESO Exchange Rate: 76.177500

ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021			
		0.000	Local	0.000000	423.37	0.000000	0.00	-423.37	0.00
			Base	0.000000	-103.50	0.000000	0.00	103.50	0.00

ARGENTINE PESO Total

	Local	423.37	0.00	-423.37	0.00
	Base	-103.50	0.00	103.50	0.00

EURO CURRENCY

Exchange Rate: 0.852915

INTERNATIONAL

B2Q3BCI14	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038			
		240,000.000	Local	150.292175	360,701.22	134.482394	322,757.75	-37,943.47	84.89
			Base	167.385354	401,724.85	157.673853	378,417.25	-23,307.60	0.09

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL Total								
		240,000.000	Local	360,701.22		322,757.75	-37,943.47	84.89
			Base	401,724.85		378,417.25	-23,307.60	0.09
EURO CURRENCY Total								
		240,000.000	Local	360,701.22		322,757.75	-37,943.47	84.89
			Base	401,724.85		378,417.25	-23,307.60	0.09
POUND STERLING							Exchange Rate:	0.774984
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
		240,000.000	Local	157.110608	377,065.46	144.830000	347,592.00	84.54
			Base	207.577979	498,187.15	186.881278	448,515.07	0.11
POUND STERLING Total								
		240,000.000	Local	377,065.46		347,592.00	-29,473.46	84.54
			Base	498,187.15		448,515.07	-49,672.08	0.11
RUSSIAN RUBLE							Exchange Rate:	77.705000
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		39,420,000.000	Local	97.817387	38,559,613.94	105.250000	41,489,550.00	93.86
			Base	1.543846	608,583.94	1.354482	533,936.68	0.13
RUSSIAN RUBLE Total								
		39,420,000.000	Local	38,559,613.94		41,489,550.00	2,929,936.06	93.86
			Base	608,583.94		533,936.68	-74,647.26	0.13
US DOLLAR							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local	104.861507	146,806.11	111.927422	156,698.39	9,892.28
			Base	104.861507	146,806.11	111.927422	156,698.39	9,892.28
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
		130,000.000	Local	99.964338	129,953.64	116.613972	151,598.16	21,644.52
			Base	99.964338	129,953.64	116.613972	151,598.16	21,644.52

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2					3.200000	16 Sep 2040		
	380,000.000	Local	99.839237	379,389.10	103.263000	392,399.40	13,010.30	0.10	
		Base	99.839237	379,389.10	103.263000	392,399.40	13,010.30	0.10	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	8,000.000	Local	92.318125	7,385.45	112.041796	8,963.34	1,577.89	0.00	
		Base	92.318125	7,385.45	112.041796	8,963.34	1,577.89	0.00	
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	141,000.000	Local	98.901291	139,450.82	119.181946	168,046.54	28,595.72	0.04	
		Base	98.901291	139,450.82	119.181946	168,046.54	28,595.72	0.04	
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	3,285,000.000	Local	96.774076	3,179,028.40	114.761473	3,769,914.39	590,885.99	0.92	
		Base	96.774076	3,179,028.40	114.761473	3,769,914.39	590,885.99	0.92	
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	1,970,000.000	Local	100.304494	1,975,998.53	97.534406	1,921,427.80	-54,570.73	0.47	
		Base	100.304494	1,975,998.53	97.534406	1,921,427.80	-54,570.73	0.47	
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
	500,000.000	Local	100.988008	504,940.04	95.218171	476,090.86	-28,849.18	0.12	
		Base	100.988008	504,940.04	95.218171	476,090.86	-28,849.18	0.12	
00206RMC3	AT+T INC SR UNSECURED 144A 09/53 3.5					3.500000	15 Sep 2053		
	320,000.000	Local	99.125166	317,200.53	96.682407	309,383.70	-7,816.83	0.08	
		Base	99.125166	317,200.53	96.682407	309,383.70	-7,816.83	0.08	
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
	311,000.000	Local	98.640955	306,773.37	96.917269	301,412.71	-5,360.66	0.07	
		Base	98.640955	306,773.37	96.917269	301,412.71	-5,360.66	0.07	
00206RME9	AT+T INC SR UNSECURED 144A 09/59 3.65					3.650000	15 Sep 2059		
	636,000.000	Local	97.094964	617,523.97	98.234952	624,774.29	7,250.32	0.15	
		Base	97.094964	617,523.97	98.234952	624,774.29	7,250.32	0.15	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local	104.629106	345,276.05	133.851830	441,711.04	96,434.99	0.11	
		Base	104.629106	345,276.05	133.851830	441,711.04	96,434.99	0.11	

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002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	490,000.000	Local	113.735935	557,306.08	141.780061	694,722.30	137,416.22	0.17	
		Base	113.735935	557,306.08	141.780061	694,722.30	137,416.22	0.17	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local	101.485600	253,714.00	123.130094	307,825.24	54,111.24	0.08	
		Base	101.485600	253,714.00	123.130094	307,825.24	54,111.24	0.08	
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05					4.050000	21 Nov 2039		
	1,760,000.000	Local	103.507132	1,821,725.52	114.995816	2,023,926.36	202,200.84	0.50	
		Base	103.507132	1,821,725.52	114.995816	2,023,926.36	202,200.84	0.49	
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	2,770,000.000	Local	102.080975	2,827,643.00	118.717699	3,288,480.26	460,837.26	0.81	
		Base	102.080975	2,827,643.00	118.717699	3,288,480.26	460,837.26	0.80	
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	1,280,000.000	Local	99.976855	1,279,703.75	110.171629	1,410,196.85	130,493.10	0.35	
		Base	99.976855	1,279,703.75	110.171629	1,410,196.85	130,493.10	0.34	
00287YCK3	ABBVIE INC SR UNSECURED 144A 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local	116.045551	406,159.43	122.943374	430,301.81	24,142.38	0.11	
		Base	116.045551	406,159.43	122.943374	430,301.81	24,142.38	0.11	
00287YCN7	ABBVIE INC SR UNSECURED 144A 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local	113.746097	35,261.29	120.849205	37,463.25	2,201.96	0.01	
		Base	113.746097	35,261.29	120.849205	37,463.25	2,201.96	0.01	
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	200,000.000	Local	99.962160	199,924.32	124.189400	248,378.80	48,454.48	0.06	
		Base	99.962160	199,924.32	124.189400	248,378.80	48,454.48	0.06	
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5					2.500000	15 Sep 2050		
	520,000.000	Local	99.725877	518,574.56	93.184650	484,560.18	-34,014.38	0.12	
		Base	99.725877	518,574.56	93.184650	484,560.18	-34,014.38	0.12	
00772BAF8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/21 4.5					4.500000	15 May 2021		
	530,000.000	Local	97.962000	519,198.60	101.905225	540,097.69	20,899.09	0.13	
		Base	97.962000	519,198.60	101.905225	540,097.69	20,899.09	0.13	

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00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.000000	01 Oct 2021		
		540,000.000	Local 96.902507	523,273.54	103.072559	556,591.82	33,318.28	0.14
			Base 96.902507	523,273.54	103.072559	556,591.82	33,318.28	0.14
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.500000	15 Jan 2025		
		300,000.000	Local 99.246147	297,738.44	97.420349	292,261.05	-5,477.39	0.07
			Base 99.246147	297,738.44	97.420349	292,261.05	-5,477.39	0.07
00774MAH8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 12/21 4.45				4.450000	16 Dec 2021		
		240,000.000	Local 95.077621	228,186.29	102.176510	245,223.62	17,037.33	0.06
			Base 95.077621	228,186.29	102.176510	245,223.62	17,037.33	0.06
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
		860,000.000	Local 99.411169	854,936.05	103.055078	886,273.67	31,337.62	0.22
			Base 99.411169	854,936.05	103.055078	886,273.67	31,337.62	0.22
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
		563,000.000	Local 101.577471	571,881.16	111.710571	628,930.51	57,049.35	0.15
			Base 101.577471	571,881.16	111.710571	628,930.51	57,049.35	0.15
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75				7.750000	15 Apr 2021		
		350,000.000	Local 97.782454	342,238.59	100.250000	350,875.00	8,636.41	0.09
			Base 97.782454	342,238.59	100.250000	350,875.00	8,636.41	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		880,000.000	Local 99.025685	871,426.03	102.186000	899,236.80	27,810.77	0.22
			Base 99.025685	871,426.03	102.186000	899,236.80	27,810.77	0.22
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263000	15 Sep 2032		
		120,000.000	Local 100.000000	120,000.00	119.327000	143,192.40	23,192.40	0.04
			Base 100.000000	120,000.00	119.327000	143,192.40	23,192.40	0.03
01400EAB9	ALCON FINANCE CORP COMPANY GUAR 144A 09/29 3				3.000000	23 Sep 2029		
		560,000.000	Local 99.664725	558,122.46	108.155743	605,672.16	47,549.70	0.15
			Base 99.664725	558,122.46	108.155743	605,672.16	47,549.70	0.15
01400EAC7	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8				3.800000	23 Sep 2049		
		200,000.000	Local 99.825335	199,650.67	113.057954	226,115.91	26,465.24	0.06
			Base 99.825335	199,650.67	113.057954	226,115.91	26,465.24	0.06

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020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067			
		110,000.000	Local	90.371664	99,408.83	131.472477	144,619.72	45,210.89	0.04
			Base	90.371664	99,408.83	131.472477	144,619.72	45,210.89	0.04
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040			
		380,000.000	Local	99.375013	377,625.05	96.206707	365,585.49	-12,039.56	0.09
			Base	99.375013	377,625.05	96.206707	365,585.49	-12,039.56	0.09
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
		410,000.000	Local	99.158166	406,548.48	93.599048	383,756.10	-22,792.38	0.09
			Base	99.158166	406,548.48	93.599048	383,756.10	-22,792.38	0.09
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25				2.250000	15 Aug 2060			
		970,000.000	Local	99.009373	960,390.92	94.557754	917,210.21	-43,180.71	0.23
			Base	99.009373	960,390.92	94.557754	917,210.21	-43,180.71	0.22
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042			
		150,000.000	Local	95.847380	143,771.07	107.637734	161,456.60	17,685.53	0.04
			Base	95.847380	143,771.07	107.637734	161,456.60	17,685.53	0.04
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		450,000.000	Local	98.676176	444,042.79	102.792220	462,564.99	18,522.20	0.11
			Base	98.676176	444,042.79	102.792220	462,564.99	18,522.20	0.11
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039			
		1,130,000.000	Local	104.192201	1,177,371.87	127.971187	1,446,074.41	268,702.54	0.35
			Base	104.192201	1,177,371.87	127.971187	1,446,074.41	268,702.54	0.35
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		1,630,000.000	Local	113.388871	1,848,238.60	133.953620	2,183,444.01	335,205.41	0.54
			Base	113.388871	1,848,238.60	133.953620	2,183,444.01	335,205.41	0.53
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		820,000.000	Local	102.703898	842,171.96	136.733065	1,121,211.13	279,039.17	0.28
			Base	102.703898	842,171.96	136.733065	1,121,211.13	279,039.17	0.27
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037			
		310,000.000	Local	101.764742	315,470.70	124.502749	385,958.52	70,487.82	0.09
			Base	101.764742	315,470.70	124.502749	385,958.52	70,487.82	0.09

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023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047			
		700,000.000	Local	111.370607	779,594.25	129.920797	909,445.58	129,851.33	0.22
			Base	111.370607	779,594.25	129.920797	909,445.58	129,851.33	0.22
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050			
		1,260,000.000	Local	98.984513	1,247,204.86	102.001938	1,285,224.42	38,019.56	0.32
			Base	98.984513	1,247,204.86	102.001938	1,285,224.42	38,019.56	0.31
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035			
		200,000.000	Local	124.983795	249,967.59	144.838000	289,676.00	39,708.41	0.07
			Base	124.983795	249,967.59	144.838000	289,676.00	39,708.41	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037			
		130,000.000	Local	96.134562	124,974.93	141.312000	183,705.60	58,730.67	0.05
			Base	96.134562	124,974.93	141.312000	183,705.60	58,730.67	0.04
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.250000	15 Mar 2087			
		125,000.000	Local	82.655448	103,319.31	110.210014	137,762.52	34,443.21	0.03
			Base	82.655448	103,319.31	110.210014	137,762.52	34,443.21	0.03
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.500000	16 Jul 2044			
		80,000.000	Local	103.098525	82,478.82	116.655615	93,324.49	10,845.67	0.02
			Base	103.098525	82,478.82	116.655615	93,324.49	10,845.67	0.02
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048			
		240,000.000	Local	99.705917	239,294.20	122.515799	294,037.92	54,743.72	0.07
			Base	99.705917	239,294.20	122.515799	294,037.92	54,743.72	0.07
026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4				3.400000	30 Jun 2030			
		170,000.000	Local	100.090618	170,154.05	110.736380	188,251.85	18,097.80	0.05
			Base	100.090618	170,154.05	110.736380	188,251.85	18,097.80	0.05
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045			
		130,000.000	Local	97.974108	127,366.34	123.889313	161,056.11	33,689.77	0.04
			Base	97.974108	127,366.34	123.889313	161,056.11	33,689.77	0.04
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		237,000.000	Local	104.160143	246,859.54	130.184404	308,537.04	61,677.50	0.08
			Base	104.160143	246,859.54	130.184404	308,537.04	61,677.50	0.08

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034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027			
		270,000.000	Local	101.248404	273,370.69	114.898187	310,225.10	36,854.41	0.08
			Base	101.248404	273,370.69	114.898187	310,225.10	36,854.41	0.08
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027			
		400,000.000	Local	99.722295	398,889.18	110.400857	441,603.43	42,714.25	0.11
			Base	99.722295	398,889.18	110.400857	441,603.43	42,714.25	0.11
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036			
		140,000.000	Local	96.912800	135,677.92	120.802002	169,122.80	33,444.88	0.04
			Base	96.912800	135,677.92	120.802002	169,122.80	33,444.88	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		300,000.000	Local	95.766383	287,299.15	123.302940	369,908.82	82,609.67	0.09
			Base	95.766383	287,299.15	123.302940	369,908.82	82,609.67	0.09
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439000	06 Oct 2048			
		107,000.000	Local	105.163364	112,524.80	116.758940	124,932.07	12,407.27	0.03
			Base	105.163364	112,524.80	116.758940	124,932.07	12,407.27	0.03
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		1,680,000.000	Local	114.024649	1,915,614.10	134.438443	2,258,565.84	342,951.74	0.55
			Base	114.024649	1,915,614.10	134.438443	2,258,565.84	342,951.74	0.55
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059			
		1,690,000.000	Local	103.821845	1,754,589.18	142.942901	2,415,735.03	661,145.85	0.59
			Base	103.821845	1,754,589.18	142.942901	2,415,735.03	661,145.85	0.59
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038			
		610,000.000	Local	102.494593	625,217.02	116.507509	710,695.80	85,478.78	0.17
			Base	102.494593	625,217.02	116.507509	710,695.80	85,478.78	0.17
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048			
		250,000.000	Local	99.457144	248,642.86	119.244556	298,111.39	49,468.53	0.07
			Base	99.457144	248,642.86	119.244556	298,111.39	49,468.53	0.07
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375				4.375000	01 Dec 2047			
		130,000.000	Local	101.187492	131,543.74	122.482467	159,227.21	27,683.47	0.04
			Base	101.187492	131,543.74	122.482467	159,227.21	27,683.47	0.04

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036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	270,000.000	Local		104.745589	282,813.09	126.009450	340,225.52	57,412.43	0.08
		Base		104.745589	282,813.09	126.009450	340,225.52	57,412.43	0.08
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local		115.373750	32,304.65	95.493000	26,738.04	-5,566.61	0.01
		Base		115.373750	32,304.65	95.493000	26,738.04	-5,566.61	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	590,000.000	Local		101.584085	599,346.10	89.500000	528,050.00	-71,296.10	0.13
		Base		101.584085	599,346.10	89.500000	528,050.00	-71,296.10	0.13
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	130,000.000	Local		95.949385	124,734.20	85.000000	110,500.00	-14,234.20	0.03
		Base		95.949385	124,734.20	85.000000	110,500.00	-14,234.20	0.03
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	240,000.000	Local		102.521846	246,052.43	88.250000	211,800.00	-34,252.43	0.05
		Base		102.521846	246,052.43	88.250000	211,800.00	-34,252.43	0.05
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.566343	346,195.47	116.745735	431,959.22	85,763.75	0.11
		Base		93.566343	346,195.47	116.745735	431,959.22	85,763.75	0.11
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	80,000.000	Local		100.895925	80,716.74	124.522777	99,618.22	18,901.48	0.02
		Base		100.895925	80,716.74	124.522777	99,618.22	18,901.48	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
	1,600,000.000	Local		99.745643	1,595,930.28	104.788293	1,676,612.69	80,682.41	0.41
		Base		99.745643	1,595,930.28	104.788293	1,676,612.69	80,682.41	0.41
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
	822,011.000	Local		52.256295	429,552.49	42.000000	345,244.62	-84,307.87	0.08
	Original Face:		Base	52.256295	429,552.49	42.000000	345,244.62	-84,307.87	0.08
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
	2,291,687.000	Local		46.925280	1,075,380.54	37.600000	861,674.31	-213,706.23	0.21
	Original Face:		Base	46.925280	1,075,380.54	37.600000	861,674.31	-213,706.23	0.21

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WESTERN ASSET MANAGEMENT COMPANY

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040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
		144,400.000	Local 55.385055	79,976.02	45.600000	65,846.40	-14,129.62	0.02
Original Face:		144,400.000	Base 55.385055	79,976.02	45.600000	65,846.40	-14,129.62	0.02
05367AAD5	AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75				6.750000	06 Apr 2021		
		180,000.000	Local 94.148411	169,467.14	101.937820	183,488.08	14,020.94	0.05
			Base 94.148411	169,467.14	101.937820	183,488.08	14,020.94	0.04
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5				5.500000	15 Dec 2024		
		460,000.000	Local 99.082867	455,781.19	103.173546	474,598.31	18,817.12	0.12
			Base 99.082867	455,781.19	103.173546	474,598.31	18,817.12	0.12
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
		370,000.000	Local 100.023535	370,087.08	99.758241	369,105.49	-981.59	0.09
			Base 100.023535	370,087.08	99.758241	369,105.49	-981.59	0.09
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95				3.950000	01 Jul 2024		
		800,000.000	Local 94.862849	758,902.79	94.919171	759,353.37	450.58	0.19
			Base 94.862849	758,902.79	94.919171	759,353.37	450.58	0.19
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375				4.375000	01 May 2026		
		150,000.000	Local 99.611660	149,417.49	95.037214	142,555.82	-6,861.67	0.03
			Base 99.611660	149,417.49	95.037214	142,555.82	-6,861.67	0.03
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39				4.390000	15 Aug 2037		
		100,000.000	Local 101.674970	101,674.97	108.129289	108,129.29	6,454.32	0.03
			Base 101.674970	101,674.97	108.129289	108,129.29	6,454.32	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
		480,000.000	Local 101.402679	486,732.86	107.087420	514,019.62	27,286.76	0.13
			Base 101.402679	486,732.86	107.087420	514,019.62	27,286.76	0.13
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734				3.734000	25 Sep 2040		
		290,000.000	Local 100.048041	290,139.32	100.349549	291,013.69	874.37	0.07
			Base 100.048041	290,139.32	100.349549	291,013.69	874.37	0.07
05526DBU8	BAT CAPITAL CORP COMPANY GUAR 09/50 3.984				3.984000	25 Sep 2050		
		300,000.000	Local 100.000000	300,000.00	98.602545	295,807.64	-4,192.36	0.07
			Base 100.000000	300,000.00	98.602545	295,807.64	-4,192.36	0.07

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05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	350,000.000	Local	100.000000	350,000.00	115.375000	403,812.50	53,812.50	0.10	
		Base	100.000000	350,000.00	115.375000	403,812.50	53,812.50	0.10	
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A					2.003000	20 Nov 2030		
	720,000.000	Local	100.000000	720,000.00	100.005000	720,036.00	36.00	0.18	
	Original Face: 720,000.000	Base	100.000000	720,000.00	100.005000	720,036.00	36.00	0.18	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	300,000.000	Local	104.960053	314,880.16	99.690000	299,070.00	-15,810.16	0.07	
		Base	104.960053	314,880.16	99.690000	299,070.00	-15,810.16	0.07	
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local	100.000000	200,000.00	108.772332	217,544.66	17,544.66	0.05	
		Base	100.000000	200,000.00	108.772332	217,544.66	17,544.66	0.05	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	200,000.000	Local	100.000000	200,000.00	104.895304	209,790.61	9,790.61	0.05	
		Base	100.000000	200,000.00	104.895304	209,790.61	9,790.61	0.05	
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
	660,000.000	Local	100.000000	660,000.00	104.500000	689,700.00	29,700.00	0.17	
		Base	100.000000	660,000.00	104.500000	689,700.00	29,700.00	0.17	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	1,000,000.000	Local	112.005742	1,120,057.42	138.085401	1,380,854.01	260,796.59	0.34	
		Base	112.005742	1,120,057.42	138.085401	1,380,854.01	260,796.59	0.34	
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local	107.772691	1,088,504.18	130.195122	1,314,970.73	226,466.55	0.32	
		Base	107.772691	1,088,504.18	130.195122	1,314,970.73	226,466.55	0.32	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local	100.124791	230,287.02	117.306219	269,804.30	39,517.28	0.07	
		Base	100.124791	230,287.02	117.306219	269,804.30	39,517.28	0.07	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local	108.183519	508,462.54	115.879413	544,633.24	36,170.70	0.13	
		Base	108.183519	508,462.54	115.879413	544,633.24	36,170.70	0.13	

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06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local	101.455453	476,840.63	127.135766	597,538.10	120,697.47	0.15	
		Base	101.455453	476,840.63	127.135766	597,538.10	120,697.47	0.15	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	990,000.000	Local	108.604809	1,075,187.61	123.834077	1,225,957.36	150,769.75	0.30	
		Base	108.604809	1,075,187.61	123.834077	1,225,957.36	150,769.75	0.30	
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local	100.000000	540,000.00	103.330000	557,982.00	17,982.00	0.14	
		Base	100.000000	540,000.00	103.330000	557,982.00	17,982.00	0.14	
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	490,000.000	Local	100.256090	491,254.84	106.500000	521,850.00	30,595.16	0.13	
		Base	100.256090	491,254.84	106.500000	521,850.00	30,595.16	0.13	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,790,000.000	Local	103.522330	1,853,049.70	112.016278	2,005,091.38	152,041.68	0.49	
		Base	103.522330	1,853,049.70	112.016278	2,005,091.38	152,041.68	0.49	
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	250,000.000	Local	106.149216	265,373.04	109.996018	274,990.05	9,617.01	0.07	
		Base	106.149216	265,373.04	109.996018	274,990.05	9,617.01	0.07	
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	550,000.000	Local	118.289164	650,590.40	145.613342	800,873.38	150,282.98	0.20	
		Base	118.289164	650,590.40	145.613342	800,873.38	150,282.98	0.20	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	390,000.000	Local	113.858854	444,049.53	142.630870	556,260.39	112,210.86	0.14	
		Base	113.858854	444,049.53	142.630870	556,260.39	112,210.86	0.14	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	508,000.000	Local	107.461437	545,904.10	123.644442	628,113.77	82,209.67	0.15	
		Base	107.461437	545,904.10	123.644442	628,113.77	82,209.67	0.15	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	21,000.000	Local	108.748429	22,837.17	121.423821	25,499.00	2,661.83	0.01	
		Base	108.748429	22,837.17	121.423821	25,499.00	2,661.83	0.01	

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075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047		
		510,000.000	Local 111.768037	570,016.99	123.480033	629,748.17	59,731.18	0.15
			Base 111.768037	570,016.99	123.480033	629,748.17	59,731.18	0.15
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048		
		730,000.000	Local 106.281771	775,856.93	128.301722	936,602.57	160,745.64	0.23
			Base 106.281771	775,856.93	128.301722	936,602.57	160,745.64	0.23
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375				3.375000	20 Aug 2050		
		290,000.000	Local 99.719624	289,186.91	102.750000	297,975.00	8,788.09	0.07
			Base 99.719624	289,186.91	102.750000	297,975.00	8,788.09	0.07
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044		
		110,000.000	Local 98.724155	108,596.57	132.663884	145,930.27	37,333.70	0.04
			Base 98.724155	108,596.57	132.663884	145,930.27	37,333.70	0.04
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
		1,460,000.000	Local 96.883992	1,414,506.28	96.130000	1,403,498.00	-11,008.28	0.34
			Base 96.883992	1,414,506.28	96.130000	1,403,498.00	-11,008.28	0.34
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR				3.052000	13 Jan 2031		
		740,000.000	Local 99.918955	739,400.27	107.246344	793,622.95	54,222.68	0.19
			Base 99.918955	739,400.27	107.246344	793,622.95	54,222.68	0.19
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
		70,000.000	Local 103.044171	72,130.92	118.645685	83,051.98	10,921.06	0.02
			Base 103.044171	72,130.92	118.645685	83,051.98	10,921.06	0.02
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
		200,000.000	Local 143.280080	286,560.16	124.828608	249,657.22	-36,902.94	0.06
			Base 143.280080	286,560.16	124.828608	249,657.22	-36,902.94	0.06
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
		50,000.000	Local 120.808080	60,404.04	113.619225	56,809.61	-3,594.43	0.01
			Base 120.808080	60,404.04	113.619225	56,809.61	-3,594.43	0.01
097023CK9	BOEING CO SR UNSECURED 05/49 3.9				3.900000	01 May 2049		
		690,000.000	Local 98.406651	679,005.89	92.168554	635,963.02	-43,042.87	0.16
			Base 98.406651	679,005.89	92.168554	635,963.02	-43,042.87	0.16

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097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	50,000.000	Local	99.172660	49,586.33	91.516184	45,758.09	-3,828.24	0.01	
		Base	99.172660	49,586.33	91.516184	45,758.09	-3,828.24	0.01	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,100,000.000	Local	101.603444	1,117,637.88	90.526322	995,789.54	-121,848.34	0.24	
		Base	101.603444	1,117,637.88	90.526322	995,789.54	-121,848.34	0.24	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	117.892231	377,255.14	57,255.14	0.09	
		Base	100.000000	320,000.00	117.892231	377,255.14	57,255.14	0.09	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	720,000.000	Local	99.817935	718,689.13	120.978011	871,041.68	152,352.55	0.21	
		Base	99.817935	718,689.13	120.978011	871,041.68	152,352.55	0.21	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	320,000.000	Local	100.000000	320,000.00	123.763941	396,044.61	76,044.61	0.10	
		Base	100.000000	320,000.00	123.763941	396,044.61	76,044.61	0.10	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	2,670,000.000	Local	98.062852	2,618,278.16	96.259348	2,570,124.59	-48,153.57	0.63	
		Base	98.062852	2,618,278.16	96.259348	2,570,124.59	-48,153.57	0.63	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local	99.270380	198,540.76	116.470954	232,941.91	34,401.15	0.06	
		Base	99.270380	198,540.76	116.470954	232,941.91	34,401.15	0.06	
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local	111.985828	1,422,220.01	131.324567	1,667,822.00	245,601.99	0.41	
		Base	111.985828	1,422,220.01	131.324567	1,667,822.00	245,601.99	0.41	
110122DH8	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local	119.721656	107,749.49	133.980091	120,582.08	12,832.59	0.03	
		Base	119.721656	107,749.49	133.980091	120,582.08	12,832.59	0.03	
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local	126.960046	330,096.12	140.626589	365,629.13	35,533.01	0.09	
		Base	126.960046	330,096.12	140.626589	365,629.13	35,533.01	0.09	

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110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		117.515886	82,261.12	132.071344	92,449.94	10,188.82	0.02
		Base		117.515886	82,261.12	132.071344	92,449.94	10,188.82	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		138.524285	360,163.14	160.333018	416,865.85	56,702.71	0.10
		Base		138.524285	360,163.14	160.333018	416,865.85	56,702.71	0.10
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	550,000.000	Local		99.892395	549,408.17	112.334378	617,839.08	68,430.91	0.15
		Base		99.892395	549,408.17	112.334378	617,839.08	68,430.91	0.15
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
	960,000.000	Local		99.877068	958,819.85	114.239099	1,096,695.35	137,875.50	0.27
		Base		99.877068	958,819.85	114.239099	1,096,695.35	137,875.50	0.27
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		103.150550	288,821.54	134.011496	375,232.19	86,410.65	0.09
		Base		103.150550	288,821.54	134.011496	375,232.19	86,410.65	0.09
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local		99.527900	29,858.37	130.444958	39,133.49	9,275.12	0.01
		Base		99.527900	29,858.37	130.444958	39,133.49	9,275.12	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local		133.001325	53,200.53	148.138023	59,255.21	6,054.68	0.01
		Base		133.001325	53,200.53	148.138023	59,255.21	6,054.68	0.01
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	1,300,000.000	Local		100.000000	1,300,000.00	104.375000	1,356,875.00	56,875.00	0.33
		Base		100.000000	1,300,000.00	104.375000	1,356,875.00	56,875.00	0.33
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	1,410,000.000	Local		107.011178	1,508,857.61	124.136798	1,750,328.85	241,471.24	0.43
		Base		107.011178	1,508,857.61	124.136798	1,750,328.85	241,471.24	0.43
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	1,550,000.000	Local		109.332583	1,694,655.03	129.801109	2,011,917.19	317,262.16	0.49
		Base		109.332583	1,694,655.03	129.801109	2,011,917.19	317,262.16	0.49

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125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047			
		100,000.000	Local	95.793390	95,793.39	110.776627	110,776.63	14,983.24	0.03
			Base	95.793390	95,793.39	110.776627	110,776.63	14,983.24	0.03
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040			
		140,000.000	Local	99.855871	139,798.22	106.008571	148,412.00	8,613.78	0.04
			Base	99.855871	139,798.22	106.008571	148,412.00	8,613.78	0.04
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050			
		130,000.000	Local	99.814962	129,759.45	104.687298	136,093.49	6,334.04	0.03
			Base	99.814962	129,759.45	104.687298	136,093.49	6,334.04	0.03
12572QAH8	CME GROUP INC SR UNSECURED 06/48 4.15				4.150000	15 Jun 2048			
		220,000.000	Local	99.559491	219,030.88	132.807185	292,175.81	73,144.93	0.07
			Base	99.559491	219,030.88	132.807185	292,175.81	73,144.93	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043			
		210,000.000	Local	103.774590	217,926.64	127.889041	268,566.99	50,640.35	0.07
			Base	103.774590	217,926.64	127.889041	268,566.99	50,640.35	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
		520,000.000	Local	107.886271	561,008.61	126.348908	657,014.32	96,005.71	0.16
			Base	107.886271	561,008.61	126.348908	657,014.32	96,005.71	0.16
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038			
		2,000,000.000	Local	106.473366	2,129,467.31	121.838768	2,436,775.36	307,308.05	0.60
			Base	106.473366	2,129,467.31	121.838768	2,436,775.36	307,308.05	0.60
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048			
		2,120,000.000	Local	103.727891	2,199,031.28	127.640837	2,705,985.74	506,954.46	0.66
			Base	103.727891	2,199,031.28	127.640837	2,705,985.74	506,954.46	0.66
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3				3.000000	15 Aug 2026			
		180,000.000	Local	99.903644	179,826.56	109.484822	197,072.68	17,246.12	0.05
			Base	99.903644	179,826.56	109.484822	197,072.68	17,246.12	0.05
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029			
		360,000.000	Local	99.184517	357,064.26	110.000835	396,003.01	38,938.75	0.10
			Base	99.184517	357,064.26	110.000835	396,003.01	38,938.75	0.10

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13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111			
		150,000.000	Local	99.087973	148,631.96	136.632227	204,948.34	56,316.38	0.05
			Base	99.087973	148,631.96	136.632227	204,948.34	56,316.38	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119			
		490,000.000	Local	99.747218	488,761.37	109.328173	535,708.05	46,946.68	0.13
			Base	99.747218	488,761.37	109.328173	535,708.05	46,946.68	0.13
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034			
		390,000.000	Local	142.709244	556,566.05	166.195000	648,160.50	91,594.45	0.16
			Base	142.709244	556,566.05	166.195000	648,160.50	91,594.45	0.16
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039			
		1,295,000.000	Local	145.221009	1,880,612.07	174.962000	2,265,757.90	385,145.83	0.56
			Base	145.221009	1,880,612.07	174.962000	2,265,757.90	385,145.83	0.55
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039			
		220,000.000	Local	108.139977	237,907.95	164.226000	361,297.20	123,389.25	0.09
			Base	108.139977	237,907.95	164.226000	361,297.20	123,389.25	0.09
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035			
		460,000.000	Local	108.762293	500,306.55	112.825500	518,997.30	18,690.75	0.13
			Base	108.762293	500,306.55	112.825500	518,997.30	18,690.75	0.13
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039			
		200,000.000	Local	100.000000	200,000.00	112.294569	224,589.14	24,589.14	0.06
			Base	100.000000	200,000.00	112.294569	224,589.14	24,589.14	0.05
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043			
		500,000.000	Local	110.928394	554,641.97	124.864178	624,320.89	69,678.92	0.15
			Base	110.928394	554,641.97	124.864178	624,320.89	69,678.92	0.15
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048			
		180,000.000	Local	99.916406	179,849.53	129.267248	232,681.05	52,831.52	0.06
			Base	99.916406	179,849.53	129.267248	232,681.05	52,831.52	0.06
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5				3.500000	19 Sep 2029			
		160,000.000	Local	99.854981	159,767.97	108.213426	173,141.48	13,373.51	0.04
			Base	99.854981	159,767.97	108.213426	173,141.48	13,373.51	0.04

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144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		106.940794	171,105.27	122.166578	195,466.52	24,361.25	0.05
		Base		106.940794	171,105.27	122.166578	195,466.52	24,361.25	0.05
14448CAA2	CARRIER GLOBAL CORP SR UNSECURED 144A 02/30 2.722					2.722000	15 Feb 2030		
	430,000.000	Local		99.992419	429,967.40	104.603617	449,795.55	19,828.15	0.11
		Base		99.992419	429,967.40	104.603617	449,795.55	19,828.15	0.11
14448CAB0	CARRIER GLOBAL CORP SR UNSECURED 144A 04/40 3.377					3.377000	05 Apr 2040		
	870,000.000	Local		96.496720	839,521.46	104.772414	911,520.00	71,998.54	0.22
		Base		96.496720	839,521.46	104.772414	911,520.00	71,998.54	0.22
14448CAC8	CARRIER GLOBAL CORP SR UNSECURED 144A 04/50 3.577					3.577000	05 Apr 2050		
	990,000.000	Local		100.276604	992,738.38	106.233072	1,051,707.41	58,969.03	0.26
		Base		100.276604	992,738.38	106.233072	1,051,707.41	58,969.03	0.26
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		96.988643	426,750.03	108.722933	478,380.91	51,630.88	0.12
		Base		96.988643	426,750.03	108.722933	478,380.91	51,630.88	0.12
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	470,000.000	Local		102.144949	480,081.26	102.780000	483,066.00	2,984.74	0.12
		Base		102.144949	480,081.26	102.780000	483,066.00	2,984.74	0.12
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	200,000.000	Local		99.233340	198,466.68	104.643000	209,286.00	10,819.32	0.05
		Base		99.233340	198,466.68	104.643000	209,286.00	10,819.32	0.05
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	740,000.000	Local		101.657957	752,268.88	107.866000	798,208.40	45,939.52	0.20
		Base		101.657957	752,268.88	107.866000	798,208.40	45,939.52	0.20
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	1,090,000.000	Local		100.095211	1,091,037.80	103.750000	1,130,875.00	39,837.20	0.28
		Base		100.095211	1,091,037.80	103.750000	1,130,875.00	39,837.20	0.28
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
	670,000.000	Local		100.000000	670,000.00	102.020000	683,534.00	13,534.00	0.17
		Base		100.000000	670,000.00	102.020000	683,534.00	13,534.00	0.17

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15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.694617	248,867.08	131.388425	315,332.22	66,465.14	0.08
		Base		103.694617	248,867.08	131.388425	315,332.22	66,465.14	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.016324	250,040.81	129.179988	322,949.97	72,909.16	0.08
		Base		100.016324	250,040.81	129.179988	322,949.97	72,909.16	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,640,000.000	Local		103.636184	1,699,633.41	118.736103	1,947,272.09	247,638.68	0.48
		Base		103.636184	1,699,633.41	118.736103	1,947,272.09	247,638.68	0.48
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	2,230,000.000	Local		109.849824	2,449,651.07	124.758705	2,782,119.12	332,468.05	0.68
		Base		109.849824	2,449,651.07	124.758705	2,782,119.12	332,468.05	0.68
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
	140,000.000	Local		100.000000	140,000.00	94.703441	132,584.82	-7,415.18	0.03
		Base		100.000000	140,000.00	94.703441	132,584.82	-7,415.18	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	220,000.000	Local		100.156750	220,344.85	100.782565	221,721.64	1,376.79	0.05
		Base		100.156750	220,344.85	100.782565	221,721.64	1,376.79	0.05
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local		105.849117	127,018.94	103.466512	124,159.81	-2,859.13	0.03
		Base		105.849117	127,018.94	103.466512	124,159.81	-2,859.13	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	670,000.000	Local		123.223715	825,598.89	139.712990	936,077.03	110,478.14	0.23
		Base		123.223715	825,598.89	139.712990	936,077.03	110,478.14	0.23
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local		93.739854	198,728.49	134.226675	284,560.55	85,832.06	0.07
		Base		93.739854	198,728.49	134.226675	284,560.55	85,832.06	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	1,670,000.000	Local		154.762837	2,584,539.38	174.058805	2,906,782.04	322,242.66	0.71
		Base		154.762837	2,584,539.38	174.058805	2,906,782.04	322,242.66	0.71

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	Units								
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	140,000.000	Local	103.471214	144,859.70	118.535054	165,949.08		21,089.38	0.04
		Base	103.471214	144,859.70	118.535054	165,949.08		21,089.38	0.04
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	760,000.000	Local	115.075836	874,576.35	131.879249	1,002,282.29		127,705.94	0.25
		Base	115.075836	874,576.35	131.879249	1,002,282.29		127,705.94	0.24
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	450,000.000	Local	117.232358	527,545.61	141.553016	636,988.57		109,442.96	0.16
		Base	117.232358	527,545.61	141.553016	636,988.57		109,442.96	0.16
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local	114.921603	448,194.25	139.050052	542,295.20		94,100.95	0.13
		Base	114.921603	448,194.25	139.050052	542,295.20		94,100.95	0.13
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local	100.000000	30,000.00	142.750098	42,825.03		12,825.03	0.01
		Base	100.000000	30,000.00	142.750098	42,825.03		12,825.03	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	80,000.000	Local	101.246638	80,997.31	104.853466	83,882.77		2,885.46	0.02
		Base	101.246638	80,997.31	104.853466	83,882.77		2,885.46	0.02
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	370,000.000	Local	98.230684	363,453.53	100.410253	371,517.94		8,064.41	0.09
		Base	98.230684	363,453.53	100.410253	371,517.94		8,064.41	0.09
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	380,000.000	Local	99.386484	377,668.64	99.900430	379,621.63		1,952.99	0.09
		Base	99.386484	377,668.64	99.900430	379,621.63		1,952.99	0.09
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	590,000.000	Local	117.954241	695,930.02	128.250000	756,675.00		60,744.98	0.19
		Base	117.954241	695,930.02	128.250000	756,675.00		60,744.98	0.18
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local	128.789082	141,667.99	152.603321	167,863.65		26,195.66	0.04
		Base	128.789082	141,667.99	152.603321	167,863.65		26,195.66	0.04

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20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.400000	15 May 2038		
	389,000.000	Local		127.629910	496,480.35	151.390236	588,908.02	92,427.67	0.14
		Base		127.629910	496,480.35	151.390236	588,908.02	92,427.67	0.14
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
	250,000.000	Local		107.781940	269,454.85	130.481972	326,204.93	56,750.08	0.08
		Base		107.781940	269,454.85	130.481972	326,204.93	56,750.08	0.08
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.503383	262,510.15	119.538799	358,616.40	96,106.25	0.09
		Base		87.503383	262,510.15	119.538799	358,616.40	96,106.25	0.09
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	1,003,000.000	Local		108.494127	1,088,196.09	121.341852	1,217,058.78	128,862.69	0.30
		Base		108.494127	1,088,196.09	121.341852	1,217,058.78	128,862.69	0.30
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	686,000.000	Local		99.467974	682,350.30	122.811690	842,488.19	160,137.89	0.21
		Base		99.467974	682,350.30	122.811690	842,488.19	160,137.89	0.21
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.600000	15 Oct 2038		
	2,180,000.000	Local		106.425076	2,320,066.66	127.814742	2,786,361.38	466,294.72	0.68
		Base		106.425076	2,320,066.66	127.814742	2,786,361.38	466,294.72	0.68
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	200,000.000	Local		106.213755	212,427.51	133.360041	266,720.08	54,292.57	0.07
		Base		106.213755	212,427.51	133.360041	266,720.08	54,292.57	0.07
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	820,000.000	Local		101.436555	831,779.75	143.283330	1,174,923.31	343,143.56	0.29
		Base		101.436555	831,779.75	143.283330	1,174,923.31	343,143.56	0.29
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.618687	150,928.03	122.803943	184,205.91	33,277.88	0.05
		Base		100.618687	150,928.03	122.803943	184,205.91	33,277.88	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	70,000.000	Local		99.830686	69,881.48	115.386292	80,770.40	10,888.92	0.02
		Base		99.830686	69,881.48	115.386292	80,770.40	10,888.92	0.02

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20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	200,000.000	Local		99.465460	198,930.92	116.947966	233,895.93	34,965.01	0.06
		Base		99.465460	198,930.92	116.947966	233,895.93	34,965.01	0.06
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743					3.743000	12 Sep 2039		
	420,000.000	Local		100.000000	420,000.00	110.577630	464,426.05	44,426.05	0.11
		Base		100.000000	420,000.00	110.577630	464,426.05	44,426.05	0.11
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	340,000.000	Local		101.684974	345,728.91	123.026214	418,289.13	72,560.22	0.10
		Base		101.684974	345,728.91	123.026214	418,289.13	72,560.22	0.10
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.850000	15 Aug 2048		
	150,000.000	Local		111.139747	166,709.62	110.005990	165,008.99	-1,700.63	0.04
		Base		111.139747	166,709.62	110.005990	165,008.99	-1,700.63	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	125.811821	50,324.73	10,324.73	0.01
		Base		100.000000	40,000.00	125.811821	50,324.73	10,324.73	0.01
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	160,000.000	Local		110.503481	176,805.57	138.858473	222,173.56	45,367.99	0.05
		Base		110.503481	176,805.57	138.858473	222,173.56	45,367.99	0.05
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	360,000.000	Local		97.911611	352,481.80	94.013778	338,449.60	-14,032.20	0.08
		Base		97.911611	352,481.80	94.013778	338,449.60	-14,032.20	0.08
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	730,000.000	Local		111.553085	814,337.52	136.257164	994,677.30	180,339.78	0.24
		Base		111.553085	814,337.52	136.257164	994,677.30	180,339.78	0.24
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	423,500.000	Local		97.026857	410,908.74	97.750000	413,971.25	3,062.51	0.10
		Base		97.026857	410,908.74	97.750000	413,971.25	3,062.51	0.10
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
	260,000.000	Local		99.724358	259,283.33	114.574561	297,893.86	38,610.53	0.07
		Base		99.724358	259,283.33	114.574561	297,893.86	38,610.53	0.07

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22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	210,000.000	Local	99.860557	209,707.17	101.673193	213,513.71	3,806.54	0.05	
		Base	99.860557	209,707.17	101.673193	213,513.71	3,806.54	0.05	
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	300,000.000	Local	99.801903	299,405.71	102.597026	307,791.08	8,385.37	0.08	
		Base	99.801903	299,405.71	102.597026	307,791.08	8,385.37	0.08	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local	109.304531	316,983.14	117.500000	340,750.00	23,766.86	0.08	
		Base	109.304531	316,983.14	117.500000	340,750.00	23,766.86	0.08	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,400,000.000	Local	101.761132	1,424,655.85	106.875000	1,496,250.00	71,594.15	0.37	
		Base	101.761132	1,424,655.85	106.875000	1,496,250.00	71,594.15	0.37	
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	810,000.000	Local	102.486741	830,142.60	115.449000	935,136.90	104,994.30	0.23	
		Base	102.486741	830,142.60	115.449000	935,136.90	104,994.30	0.23	
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
	790,000.000	Local	100.000000	790,000.00	100.200000	791,580.00	1,580.00	0.19	
		Base	100.000000	790,000.00	100.200000	791,580.00	1,580.00	0.19	
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local	122.471892	146,966.27	151.931600	182,317.92	35,351.65	0.04	
		Base	122.471892	146,966.27	151.931600	182,317.92	35,351.65	0.04	
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	180,000.000	Local	99.815200	179,667.36	111.855547	201,339.98	21,672.62	0.05	
		Base	99.815200	179,667.36	111.855547	201,339.98	21,672.62	0.05	
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local	99.760200	9,976.02	113.337477	11,333.75	1,357.73	0.00	
		Base	99.760200	9,976.02	113.337477	11,333.75	1,357.73	0.00	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	170,000.000	Local	94.750724	161,076.23	65.500000	111,350.00	-49,726.23	0.03	
		Base	94.750724	161,076.23	65.500000	111,350.00	-49,726.23	0.03	

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23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local		99.949213	229,883.19	119.363632	274,536.35	44,653.16	0.07
		Base		99.949213	229,883.19	119.363632	274,536.35	44,653.16	0.07
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
	490,000.000	Local		98.686804	483,565.34	100.130473	490,639.32	7,073.98	0.12
		Base		98.686804	483,565.34	100.130473	490,639.32	7,073.98	0.12
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
	550,000.000	Local		96.023895	528,131.42	99.599861	547,799.24	19,667.82	0.13
		Base		96.023895	528,131.42	99.599861	547,799.24	19,667.82	0.13
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	160,000.000	Local		89.665875	143,465.40	96.825062	154,920.10	11,454.70	0.04
		Base		89.665875	143,465.40	96.825062	154,920.10	11,454.70	0.04
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	280,000.000	Local		99.626461	278,954.09	85.281212	238,787.39	-40,166.70	0.06
		Base		99.626461	278,954.09	85.281212	238,787.39	-40,166.70	0.06
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	610,000.000	Local		100.005707	610,034.81	109.802450	669,794.95	59,760.14	0.16
		Base		100.005707	610,034.81	109.802450	669,794.95	59,760.14	0.16
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	740,000.000	Local		99.986596	739,900.81	104.834338	775,774.10	35,873.29	0.19
		Base		99.986596	739,900.81	104.834338	775,774.10	35,873.29	0.19
24736CBM5	DELTA AIR LINES INC 2020 TERM LOAN B						29 Apr 2023		
	279,300.000	Local		97.360537	271,927.98	99.727300	278,538.35	6,610.37	0.07
		Base		97.360537	271,927.98	99.727300	278,538.35	6,610.37	0.07
24736CBS2	DELTA AIR LINES INC 2020 1ST LIEN TERM LOAN B						16 Sep 2027		
	460,000.000	Local		99.000000	455,400.00	100.750000	463,450.00	8,050.00	0.11
		Base		99.000000	455,400.00	100.750000	463,450.00	8,050.00	0.11
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	350,000.000	Local		140.628471	492,199.65	155.373066	543,805.73	51,606.08	0.13
		Base		140.628471	492,199.65	155.373066	543,805.73	51,606.08	0.13

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	740,000.000	Local	111.749854	826,948.92	101.167306	748,638.06	-78,310.86	0.18	
		Base	111.749854	826,948.92	101.167306	748,638.06	-78,310.86	0.18	
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	90,000.000	Local	81.443133	73,298.82	92.925591	83,633.03	10,334.21	0.02	
		Base	81.443133	73,298.82	92.925591	83,633.03	10,334.21	0.02	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	910,000.000	Local	108.731734	989,458.78	94.917766	863,751.67	-125,707.11	0.21	
		Base	108.731734	989,458.78	94.917766	863,751.67	-125,707.11	0.21	
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local	125.033500	12,503.35	147.783597	14,778.36	2,275.01	0.00	
		Base	125.033500	12,503.35	147.783597	14,778.36	2,275.01	0.00	
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local	126.686111	68,410.50	151.616770	81,873.06	13,462.56	0.02	
		Base	126.686111	68,410.50	151.616770	81,873.06	13,462.56	0.02	
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	370,000.000	Local	132.045846	488,569.63	151.027828	558,802.96	70,233.33	0.14	
		Base	132.045846	488,569.63	151.027828	558,802.96	70,233.33	0.14	
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local	118.766725	332,546.83	139.536699	390,702.76	58,155.93	0.10	
		Base	118.766725	332,546.83	139.536699	390,702.76	58,155.93	0.10	
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local	112.752230	112,752.23	133.917293	133,917.29	21,165.06	0.03	
		Base	112.752230	112,752.23	133.917293	133,917.29	21,165.06	0.03	
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local	109.474903	317,477.22	128.477492	372,584.73	55,107.51	0.09	
		Base	109.474903	317,477.22	128.477492	372,584.73	55,107.51	0.09	
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	300,000.000	Local	99.036977	297,110.93	112.752932	338,258.80	41,147.87	0.08	
		Base	99.036977	297,110.93	112.752932	338,258.80	41,147.87	0.08	

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263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local		99.837340	149,756.01	118.690173	178,035.26	28,279.25	0.04
		Base		99.837340	149,756.01	118.690173	178,035.26	28,279.25	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local		104.857940	104,857.94	95.828000	95,828.00	-9,029.94	0.02
		Base		104.857940	104,857.94	95.828000	95,828.00	-9,029.94	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	540,000.000	Local		124.030031	669,762.17	146.946519	793,511.20	123,749.03	0.19
		Base		124.030031	669,762.17	146.946519	793,511.20	123,749.03	0.19
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local		99.302800	9,930.28	122.293702	12,229.37	2,299.09	0.00
		Base		99.302800	9,930.28	122.293702	12,229.37	2,299.09	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	570,000.000	Local		107.799909	614,459.48	126.533499	721,240.94	106,781.46	0.18
		Base		107.799909	614,459.48	126.533499	721,240.94	106,781.46	0.18
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.308495	190,586.14	126.887931	241,087.07	50,500.93	0.06
		Base		100.308495	190,586.14	126.887931	241,087.07	50,500.93	0.06
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local		97.807536	215,176.58	111.615091	245,553.20	30,376.62	0.06
		Base		97.807536	215,176.58	111.615091	245,553.20	30,376.62	0.06
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	390,000.000	Local		99.416026	387,722.50	122.872749	479,203.72	91,481.22	0.12
		Base		99.416026	387,722.50	122.872749	479,203.72	91,481.22	0.12
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	140,000.000	Local		99.961500	139,946.10	117.828484	164,959.88	25,013.78	0.04
		Base		99.961500	139,946.10	117.828484	164,959.88	25,013.78	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.516339	231,187.58	123.444120	283,921.48	52,733.90	0.07
		Base		100.516339	231,187.58	123.444120	283,921.48	52,733.90	0.07

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279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	498,000.000	Local	100.361886	499,802.19	109.000000	542,820.00	43,017.81	0.13	
		Base	100.361886	499,802.19	109.000000	542,820.00	43,017.81	0.13	
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	60,000.000	Local	139.888583	83,933.15	138.378324	83,026.99	-906.16	0.02	
		Base	139.888583	83,933.15	138.378324	83,026.99	-906.16	0.02	
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	470,000.000	Local	102.113117	479,931.65	125.853000	591,509.10	111,577.45	0.15	
		Base	102.113117	479,931.65	125.853000	591,509.10	111,577.45	0.14	
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	740,000.000	Local	97.737309	723,256.09	107.000000	791,800.00	68,543.91	0.19	
		Base	97.737309	723,256.09	107.000000	791,800.00	68,543.91	0.19	
29135LAH3	ABU DHABI GOVT INT L SR UNSECURED 144A 04/30 3.125					3.125000	16 Apr 2030		
	200,000.000	Local	112.531475	225,062.95	111.788000	223,576.00	-1,486.95	0.05	
		Base	112.531475	225,062.95	111.788000	223,576.00	-1,486.95	0.05	
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875					3.875000	16 Apr 2050		
	350,000.000	Local	96.166569	336,582.99	122.000000	427,000.00	90,417.01	0.10	
		Base	96.166569	336,582.99	122.000000	427,000.00	90,417.01	0.10	
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	1,100,000.000	Local	99.696139	1,096,657.53	98.921400	1,088,135.40	-8,522.13	0.27	
		Base	99.696139	1,096,657.53	98.921400	1,088,135.40	-8,522.13	0.27	
29248HAC7	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 09/51 3.075					3.075000	17 Sep 2051		
	280,000.000	Local	100.000000	280,000.00	103.842550	290,759.14	10,759.14	0.07	
		Base	100.000000	280,000.00	103.842550	290,759.14	10,759.14	0.07	
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
	120,000.000	Local	111.206858	133,448.23	108.103959	129,724.75	-3,723.48	0.03	
		Base	111.206858	133,448.23	108.103959	129,724.75	-3,723.48	0.03	
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
	30,000.000	Local	112.261833	33,678.55	118.520721	35,556.22	1,877.67	0.01	
		Base	112.261833	33,678.55	118.520721	35,556.22	1,877.67	0.01	

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29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		
	120,000.000	Local		93.707033	112,448.44	98.436150	118,123.38	5,674.94	0.03
		Base		93.707033	112,448.44	98.436150	118,123.38	5,674.94	0.03
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8					5.800000	15 Jun 2038		
	210,000.000	Local		102.991510	216,282.17	100.594515	211,248.48	-5,033.69	0.05
		Base		102.991510	216,282.17	100.594515	211,248.48	-5,033.69	0.05
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
	400,000.000	Local		98.932530	395,730.12	100.578909	402,315.64	6,585.52	0.10
		Base		98.932530	395,730.12	100.578909	402,315.64	6,585.52	0.10
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5					5.000000	15 May 2050		
	200,000.000	Local		100.921600	201,843.20	92.590733	185,181.47	-16,661.73	0.05
		Base		100.921600	201,843.20	92.590733	185,181.47	-16,661.73	0.05
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	700,000.000	Local		100.270489	701,893.42	77.000000	539,000.00	-162,893.42	0.13
		Base		100.270489	701,893.42	77.000000	539,000.00	-162,893.42	0.13
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	1,130,000.000	Local		100.271423	1,133,067.08	79.000000	892,700.00	-240,367.08	0.22
		Base		100.271423	1,133,067.08	79.000000	892,700.00	-240,367.08	0.22
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local		115.905322	417,259.16	103.351985	372,067.15	-45,192.01	0.09
		Base		115.905322	417,259.16	103.351985	372,067.15	-45,192.01	0.09
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	390,000.000	Local		109.796379	428,205.88	127.882635	498,742.28	70,536.40	0.12
		Base		109.796379	428,205.88	127.882635	498,742.28	70,536.40	0.12
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	128,000.000	Local		132.952086	170,178.67	140.185718	179,437.72	9,259.05	0.04
		Base		132.952086	170,178.67	140.185718	179,437.72	9,259.05	0.04
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	40,000.000	Local		99.390600	39,756.24	126.184516	50,473.81	10,717.57	0.01
		Base		99.390600	39,756.24	126.184516	50,473.81	10,717.57	0.01

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29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046			
		210,000.000	Local	101.443876	213,032.14	112.699405	236,668.75	23,636.61	0.06
			Base	101.443876	213,032.14	112.699405	236,668.75	23,636.61	0.06
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048			
		570,000.000	Local	100.964418	575,497.18	106.169092	605,163.82	29,666.64	0.15
			Base	100.964418	575,497.18	106.169092	605,163.82	29,666.64	0.15
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078			
		320,000.000	Local	88.297247	282,551.19	89.000000	284,800.00	2,248.81	0.07
			Base	88.297247	282,551.19	89.000000	284,800.00	2,248.81	0.07
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049			
		1,590,000.000	Local	106.633691	1,695,475.69	115.323379	1,833,641.73	138,166.04	0.45
			Base	106.633691	1,695,475.69	115.323379	1,833,641.73	138,166.04	0.45
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051			
		170,000.000	Local	95.503076	162,355.23	98.612435	167,641.14	5,285.91	0.04
			Base	95.503076	162,355.23	98.612435	167,641.14	5,285.91	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060			
		160,000.000	Local	102.753775	164,406.04	98.678194	157,885.11	-6,520.93	0.04
			Base	102.753775	164,406.04	98.678194	157,885.11	-6,520.93	0.04
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125				3.125000	01 Dec 2049			
		280,000.000	Local	98.790454	276,613.27	110.102783	308,287.79	31,674.52	0.08
			Base	98.790454	276,613.27	110.102783	308,287.79	31,674.52	0.08
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375				2.375000	01 Dec 2029			
		160,000.000	Local	99.119013	158,590.42	107.563930	172,102.29	13,511.87	0.04
			Base	99.119013	158,590.42	107.563930	172,102.29	13,511.87	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035			
		680,000.000	Local	106.218099	722,283.07	132.827799	903,229.03	180,945.96	0.22
			Base	106.218099	722,283.07	132.827799	903,229.03	180,945.96	0.22
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046			
		260,000.000	Local	103.749935	269,749.83	121.351829	315,514.76	45,764.93	0.08
			Base	103.749935	269,749.83	121.351829	315,514.76	45,764.93	0.08

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30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05				4.050000	15 Apr 2030			
		170,000.000	Local	99.802418	169,664.11	117.303842	199,416.53	29,752.42	0.05
			Base	99.802418	169,664.11	117.303842	199,416.53	29,752.42	0.05
30161NAY7	EXELON CORP SR UNSECURED 04/50 4.7				4.700000	15 Apr 2050			
		110,000.000	Local	99.886882	109,875.57	127.182202	139,900.42	30,024.85	0.03
			Base	99.886882	109,875.57	127.182202	139,900.42	30,024.85	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		140,000.000	Local	104.407657	146,170.72	118.825517	166,355.72	20,185.00	0.04
			Base	104.407657	146,170.72	118.825517	166,355.72	20,185.00	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039			
		200,000.000	Local	100.000000	200,000.00	105.741345	211,482.69	11,482.69	0.05
			Base	100.000000	200,000.00	105.741345	211,482.69	11,482.69	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049			
		140,000.000	Local	100.000000	140,000.00	102.260192	143,164.27	3,164.27	0.04
			Base	100.000000	140,000.00	102.260192	143,164.27	3,164.27	0.03
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227				4.227000	19 Mar 2040			
		410,000.000	Local	100.000000	410,000.00	122.353258	501,648.36	91,648.36	0.12
			Base	100.000000	410,000.00	122.353258	501,648.36	91,648.36	0.12
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		340,000.000	Local	100.000000	340,000.00	125.175951	425,598.23	85,598.23	0.10
			Base	100.000000	340,000.00	125.175951	425,598.23	85,598.23	0.10
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		600,000.000	Local	104.279892	625,679.35	109.875427	659,252.56	33,573.21	0.16
			Base	104.279892	625,679.35	109.875427	659,252.56	33,573.21	0.16
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5				5.500000	01 May 2025			
		400,000.000	Local	99.505520	398,022.08	112.125000	448,500.00	50,477.92	0.11
			Base	99.505520	398,022.08	112.125000	448,500.00	50,477.92	0.11
335934AH8	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 05/22 7.25				7.250000	15 May 2022			
		620,000.000	Local	98.681121	611,822.95	100.090000	620,558.00	8,735.05	0.15
			Base	98.681121	611,822.95	100.090000	620,558.00	8,735.05	0.15

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	Units								
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	710,000.000	Local	100.619641	714,399.45	99.875000	709,112.50	-5,286.95	0.17	
		Base	100.619641	714,399.45	99.875000	709,112.50	-5,286.95	0.17	
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
	220,000.000	Local	98.324445	216,313.78	95.875000	210,925.00	-5,388.78	0.05	
		Base	98.324445	216,313.78	95.875000	210,925.00	-5,388.78	0.05	
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	900,000.000	Local	99.208333	892,875.00	96.375000	867,375.00	-25,500.00	0.21	
		Base	99.208333	892,875.00	96.375000	867,375.00	-25,500.00	0.21	
337358BD6	WELLS FARGO + COMPANY SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	750,000.000	Local	124.772209	935,791.57	137.886895	1,034,151.71	98,360.14	0.25	
		Base	124.772209	935,791.57	137.886895	1,034,151.71	98,360.14	0.25	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	2,262,000.000	Local	127.459800	2,883,140.67	140.206300	3,171,466.51	288,325.84	0.78	
		Base	127.459800	2,883,140.67	140.206300	3,171,466.51	288,325.84	0.78	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	1,000,000.000	Local	113.818522	1,138,185.22	120.465137	1,204,651.37	66,466.15	0.30	
		Base	113.818522	1,138,185.22	120.465137	1,204,651.37	66,466.15	0.29	
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	250,000.000	Local	99.376560	248,441.40	113.520938	283,802.35	35,360.95	0.07	
		Base	99.376560	248,441.40	113.520938	283,802.35	35,360.95	0.07	
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
	330,000.000	Local	98.057333	323,589.20	106.375801	351,040.14	27,450.94	0.09	
		Base	98.057333	323,589.20	106.375801	351,040.14	27,450.94	0.09	
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
	270,000.000	Local	121.085296	326,930.30	115.375000	311,512.50	-15,417.80	0.08	
		Base	121.085296	326,930.30	115.375000	311,512.50	-15,417.80	0.08	
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	200,000.000	Local	98.768515	197,537.03	97.250000	194,500.00	-3,037.03	0.05	
		Base	98.768515	197,537.03	97.250000	194,500.00	-3,037.03	0.05	

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35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	1,450,000.000	Local		109.523246	1,588,087.06	133.766564	1,939,615.18	351,528.12	0.48
		Base		109.523246	1,588,087.06	133.766564	1,939,615.18	351,528.12	0.47
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
	710,000.000	Local		114.715215	814,478.03	138.135655	980,763.15	166,285.12	0.24
		Base		114.715215	814,478.03	138.135655	980,763.15	166,285.12	0.24
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	40,000.000	Local		85.859000	34,343.60	110.878000	44,351.20	10,007.60	0.01
		Base		85.859000	34,343.60	110.878000	44,351.20	10,007.60	0.01
358070AB6	FRESNILLO PLC INDUSTRY 10/50 4.25					4.250000	02 Oct 2050		
	680,000.000	Local		98.005000	666,434.00	98.558000	670,194.40	3,760.40	0.16
		Base		98.005000	666,434.00	98.558000	670,194.40	3,760.40	0.16
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	690,000.000	Local		109.005081	752,135.06	125.811925	868,102.28	115,967.22	0.21
		Base		109.005081	752,135.06	125.811925	868,102.28	115,967.22	0.21
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	200,000.000	Local		98.542615	197,085.23	130.605287	261,210.57	64,125.34	0.06
		Base		98.542615	197,085.23	130.605287	261,210.57	64,125.34	0.06
369550BM9	GENERAL DYNAMICS CORP COMPANY GUAR 04/30 3.625					3.625000	01 Apr 2030		
	510,000.000	Local		98.992480	504,861.65	118.923580	606,510.26	101,648.61	0.15
		Base		98.992480	504,861.65	118.923580	606,510.26	101,648.61	0.15
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	497,000.000	Local		115.297907	573,030.60	119.887650	595,841.62	22,811.02	0.15
		Base		115.297907	573,030.60	119.887650	595,841.62	22,811.02	0.15
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	840,000.000	Local		121.128362	1,017,478.24	116.935570	982,258.79	-35,219.45	0.24
		Base		121.128362	1,017,478.24	116.935570	982,258.79	-35,219.45	0.24

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		4,501,000.000	Local	132.159812	5,948,513.16	128.459425	5,781,958.72	-166,554.44	1.42
			Base	132.159812	5,948,513.16	128.459425	5,781,958.72	-166,554.44	1.41
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		150,000.000	Local	106.070907	159,106.36	125.803631	188,705.45	29,599.09	0.05
			Base	106.070907	159,106.36	125.803631	188,705.45	29,599.09	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		350,000.000	Local	112.290343	393,016.20	121.706071	425,971.25	32,955.05	0.10
			Base	112.290343	393,016.20	121.706071	425,971.25	32,955.05	0.10
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046			
		490,000.000	Local	118.128327	578,828.80	123.097689	603,178.68	24,349.88	0.15
			Base	118.128327	578,828.80	123.097689	603,178.68	24,349.88	0.15
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		140,000.000	Local	96.776857	135,487.60	117.173578	164,043.01	28,555.41	0.04
			Base	96.776857	135,487.60	117.173578	164,043.01	28,555.41	0.04
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025			
		80,000.000	Local	99.905225	79,924.18	116.165893	92,932.71	13,008.53	0.02
			Base	99.905225	79,924.18	116.165893	92,932.71	13,008.53	0.02
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4				5.400000	02 Oct 2023			
		290,000.000	Local	99.906993	289,730.28	110.236240	319,685.10	29,954.82	0.08
			Base	99.906993	289,730.28	110.236240	319,685.10	29,954.82	0.08
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027			
		200,000.000	Local	102.020000	204,040.00	94.876000	189,752.00	-14,288.00	0.05
		Original Face: 200,000.000	Base	102.020000	204,040.00	94.876000	189,752.00	-14,288.00	0.05
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051			
		400,000.000	Local	100.043100	400,172.40	86.346400	345,385.60	-54,786.80	0.08
		Original Face: 400,000.000	Base	100.043100	400,172.40	86.346400	345,385.60	-54,786.80	0.08
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041			
		130,000.000	Local	106.263708	138,142.82	140.292084	182,379.71	44,236.89	0.04
			Base	106.263708	138,142.82	140.292084	182,379.71	44,236.89	0.04

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375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local		99.825740	99,825.74	128.893126	128,893.13	29,067.39	0.03
		Base		99.825740	99,825.74	128.893126	128,893.13	29,067.39	0.03
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	330,000.000	Local		105.698452	348,804.89	125.129911	412,928.71	64,123.82	0.10
		Base		105.698452	348,804.89	125.129911	412,928.71	64,123.82	0.10
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	300,000.000	Local		131.259490	393,778.47	130.272745	390,818.24	-2,960.23	0.10
		Base		131.259490	393,778.47	130.272745	390,818.24	-2,960.23	0.10
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	410,000.000	Local		102.379407	419,755.57	121.130432	496,634.77	76,879.20	0.12
		Base		102.379407	419,755.57	121.130432	496,634.77	76,879.20	0.12
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	220,000.000	Local		100.497950	221,095.49	109.038000	239,883.60	18,788.11	0.06
		Base		100.497950	221,095.49	109.038000	239,883.60	18,788.11	0.06
378272AX6	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625					1.625000	01 Sep 2025		
	160,000.000	Local		99.506988	159,211.18	99.161000	158,657.60	-553.58	0.04
		Base		99.506988	159,211.18	99.161000	158,657.60	-553.58	0.04
378272AY4	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/30 2.5					2.500000	01 Sep 2030		
	530,000.000	Local		99.573149	527,737.69	97.269361	515,527.61	-12,210.08	0.13
		Base		99.573149	527,737.69	97.269361	515,527.61	-12,210.08	0.13
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	974,075.000	Local		100.045377	974,517.01	55.750000	543,046.81	-431,470.20	0.13
		Base		100.045377	974,517.01	55.750000	543,046.81	-431,470.20	0.13
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	550,000.000	Local		110.389309	607,141.20	130.881928	719,850.60	112,709.40	0.18
		Base		110.389309	607,141.20	130.881928	719,850.60	112,709.40	0.18
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,400,000.000	Local		116.729014	1,634,206.20	145.292845	2,034,099.83	399,893.63	0.50
		Base		116.729014	1,634,206.20	145.292845	2,034,099.83	399,893.63	0.50

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38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	370,000.000	Local	99.413919	367,831.50	149.390000	552,743.00	184,911.50	0.14	
		Base	99.413919	367,831.50	149.390000	552,743.00	184,911.50	0.14	
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	110,000.000	Local	111.662273	122,828.50	131.548674	144,703.54	21,875.04	0.04	
		Base	111.662273	122,828.50	131.548674	144,703.54	21,875.04	0.04	
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local	99.239225	436,652.59	115.905771	509,985.39	73,332.80	0.13	
		Base	99.239225	436,652.59	115.905771	509,985.39	73,332.80	0.12	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,420,000.000	Local	109.306407	1,552,150.98	131.792198	1,871,449.21	319,298.23	0.46	
		Base	109.306407	1,552,150.98	131.792198	1,871,449.21	319,298.23	0.46	
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	145.317000	87,190.20	27,190.20	0.02	
		Base	100.000000	60,000.00	145.317000	87,190.20	27,190.20	0.02	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	260,000.000	Local	101.258538	263,272.20	123.796051	321,869.73	58,597.53	0.08	
		Base	101.258538	263,272.20	123.796051	321,869.73	58,597.53	0.08	
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
	240,000.000	Local	102.225583	245,341.40	121.356217	291,254.92	45,913.52	0.07	
		Base	102.225583	245,341.40	121.356217	291,254.92	45,913.52	0.07	
404119BZ1	HCA INC SR SECURED 06/49 5.25					5.250000	15 Jun 2049		
	150,000.000	Local	101.486480	152,229.72	122.414098	183,621.15	31,391.43	0.05	
		Base	101.486480	152,229.72	122.414098	183,621.15	31,391.43	0.04	
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	150,000.000	Local	139.120280	208,680.42	142.339784	213,509.68	4,829.26	0.05	
		Base	139.120280	208,680.42	142.339784	213,509.68	4,829.26	0.05	
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	600,000.000	Local	126.483933	758,903.60	135.700489	814,202.93	55,299.33	0.20	
		Base	126.483933	758,903.60	135.700489	814,202.93	55,299.33	0.20	

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404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	740,000.000	Local		102.405216	757,798.60	111.646857	826,186.74	68,388.14	0.20
		Base		102.405216	757,798.60	111.646857	826,186.74	68,388.14	0.20
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
	870,000.000	Local		100.000000	870,000.00	103.540083	900,798.72	30,798.72	0.22
		Base		100.000000	870,000.00	103.540083	900,798.72	30,798.72	0.22
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
	320,000.000	Local		99.558472	318,587.11	98.649651	315,678.88	-2,908.23	0.08
		Base		99.558472	318,587.11	98.649651	315,678.88	-2,908.23	0.08
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
	240,000.000	Local		105.966808	254,320.34	106.166192	254,798.86	478.52	0.06
		Base		105.966808	254,320.34	106.166192	254,798.86	478.52	0.06
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
	50,000.000	Local		106.855980	53,427.99	103.145094	51,572.55	-1,855.44	0.01
		Base		106.855980	53,427.99	103.145094	51,572.55	-1,855.44	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
	260,000.000	Local		99.975296	259,935.77	98.537331	256,197.06	-3,738.71	0.06
		Base		99.975296	259,935.77	98.537331	256,197.06	-3,738.71	0.06
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	780,000.000	Local		108.614412	847,192.41	131.714998	1,027,376.98	180,184.57	0.25
		Base		108.614412	847,192.41	131.714998	1,027,376.98	180,184.57	0.25
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	260,000.000	Local		107.495288	279,487.75	135.764031	352,986.48	73,498.73	0.09
		Base		107.495288	279,487.75	135.764031	352,986.48	73,498.73	0.09
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
	240,000.000	Local		99.673408	239,216.18	102.705177	246,492.42	7,276.24	0.06
		Base		99.673408	239,216.18	102.705177	246,492.42	7,276.24	0.06
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	130,000.000	Local		100.725969	130,943.76	104.430000	135,759.00	4,815.24	0.03
		Base		100.725969	130,943.76	104.430000	135,759.00	4,815.24	0.03

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432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
		50,000.000	Local 100.000000	50,000.00	105.375000	52,687.50	2,687.50	0.01
			Base 100.000000	50,000.00	105.375000	52,687.50	2,687.50	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000	Local 101.430883	121,717.06	129.611108	155,533.33	33,816.27	0.04
			Base 101.430883	121,717.06	129.611108	155,533.33	33,816.27	0.04
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000	Local 108.975290	217,950.58	127.755429	255,510.86	37,560.28	0.06
			Base 108.975290	217,950.58	127.755429	255,510.86	37,560.28	0.06
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
		740,000.000	Local 115.587041	855,344.10	133.668930	989,150.08	133,805.98	0.24
			Base 115.587041	855,344.10	133.668930	989,150.08	133,805.98	0.24
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
		140,000.000	Local 99.129857	138,781.80	113.601630	159,042.28	20,260.48	0.04
			Base 99.129857	138,781.80	113.601630	159,042.28	20,260.48	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
		100,000.000	Local 98.869190	98,869.19	115.760851	115,760.85	16,891.66	0.03
			Base 98.869190	98,869.19	115.760851	115,760.85	16,891.66	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
		150,000.000	Local 101.154000	151,731.00	124.474795	186,712.19	34,981.19	0.05
			Base 101.154000	151,731.00	124.474795	186,712.19	34,981.19	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		890,000.000	Local 109.965900	978,696.51	132.393353	1,178,300.84	199,604.33	0.29
			Base 109.965900	978,696.51	132.393353	1,178,300.84	199,604.33	0.29
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
		620,000.000	Local 106.572289	660,748.19	130.911250	811,649.75	150,901.56	0.20
			Base 106.572289	660,748.19	130.911250	811,649.75	150,901.56	0.20
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483000	01 Dec 2027		
		250,000.000	Local 100.000000	250,000.00	109.138634	272,846.59	22,846.59	0.07
			Base 100.000000	250,000.00	109.138634	272,846.59	22,846.59	0.07

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44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					2.980000	21 Dec 2065		
	240,000.000	Local		78.690888	188,858.13	51.000000	122,400.00	-66,458.13	0.03
		Base		78.690888	188,858.13	51.000000	122,400.00	-66,458.13	0.03
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					3.230000	21 Dec 2065		
	110,000.000	Local		97.741136	107,515.25	54.250000	59,675.00	-47,840.25	0.01
		Base		97.741136	107,515.25	54.250000	59,675.00	-47,840.25	0.01
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	20,000.000	Local		97.040800	19,408.16	101.059000	20,211.80	803.64	0.00
		Base		97.040800	19,408.16	101.059000	20,211.80	803.64	0.00
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.511105	312,658.87	110.265000	336,308.25	23,649.38	0.08
		Base		102.511105	312,658.87	110.265000	336,308.25	23,649.38	0.08
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	90,000.000	Local		103.321789	92,989.61	104.693000	94,223.70	1,234.09	0.02
		Base		103.321789	92,989.61	104.693000	94,223.70	1,234.09	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	640,000.000	Local		102.667805	657,073.95	115.203225	737,300.64	80,226.69	0.18
		Base		102.667805	657,073.95	115.203225	737,300.64	80,226.69	0.18
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
	230,000.000	Local		99.119230	227,974.23	107.035639	246,181.97	18,207.74	0.06
		Base		99.119230	227,974.23	107.035639	246,181.97	18,207.74	0.06
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.467356	174,813.20	119.422935	207,795.91	32,982.71	0.05
		Base		100.467356	174,813.20	119.422935	207,795.91	32,982.71	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	90,000.000	Local		99.889889	89,900.90	137.712014	123,940.81	34,039.91	0.03
		Base		99.889889	89,900.90	137.712014	123,940.81	34,039.91	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	630,000.000	Local		116.016484	730,903.85	145.905954	919,207.51	188,303.66	0.23
		Base		116.016484	730,903.85	145.905954	919,207.51	188,303.66	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	240,000.000	Local		99.135767	237,925.84	102.072600	244,974.24	7,048.40	0.06
		Base		99.135767	237,925.84	102.072600	244,974.24	7,048.40	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.423785	200,847.57	105.093287	210,186.57	9,339.00	0.05
		Base		100.423785	200,847.57	105.093287	210,186.57	9,339.00	0.05
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local		97.045586	281,432.20	106.104284	307,702.42	26,270.22	0.08
		Base		97.045586	281,432.20	106.104284	307,702.42	26,270.22	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		89.115785	1,211,974.68	106.969003	1,454,778.44	242,803.76	0.36
		Base		89.115785	1,211,974.68	106.969003	1,454,778.44	242,803.76	0.36
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	670,000.000	Local		101.246239	678,349.80	112.022306	750,549.45	72,199.65	0.18
		Base		101.246239	678,349.80	112.022306	750,549.45	72,199.65	0.18
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	290,000.000	Local		100.000000	290,000.00	120.000000	348,000.00	58,000.00	0.09
		Base		100.000000	290,000.00	120.000000	348,000.00	58,000.00	0.09
46513YJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.141488	337,081.06	126.506000	430,120.40	93,039.34	0.11
		Base		99.141488	337,081.06	126.506000	430,120.40	93,039.34	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	1,220,000.000	Local		110.156834	1,343,913.37	135.517828	1,653,317.50	309,404.13	0.41
		Base		110.156834	1,343,913.37	135.517828	1,653,317.50	309,404.13	0.40
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		106.315005	893,046.04	125.843755	1,057,087.54	164,041.50	0.26
		Base		106.315005	893,046.04	125.843755	1,057,087.54	164,041.50	0.26

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46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	250,000.000	Local	98.198260	245,495.65	121.518628	303,796.57	58,300.92	0.07	
		Base	98.198260	245,495.65	121.518628	303,796.57	58,300.92	0.07	
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	200,000.000	Local	96.993925	193,987.85	120.339082	240,678.16	46,690.31	0.06	
		Base	96.993925	193,987.85	120.339082	240,678.16	46,690.31	0.06	
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	500,000.000	Local	101.298996	506,494.98	107.312188	536,560.94	30,065.96	0.13	
		Base	101.298996	506,494.98	107.312188	536,560.94	30,065.96	0.13	
46647PBPO	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	960,000.000	Local	100.500858	964,808.24	107.290429	1,029,988.12	65,179.88	0.25	
		Base	100.500858	964,808.24	107.290429	1,029,988.12	65,179.88	0.25	
47770VAZ3	JOB SOHIO BEVERAGE SYS STWD LIQ JOB GEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	190,000.000	Local	109.145905	207,377.22	128.389000	243,939.10	36,561.88	0.06	
		Base	109.145905	207,377.22	128.389000	243,939.10	36,561.88	0.06	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.520250	20,904.05	153.064472	30,612.89	9,708.84	0.01	
		Base	104.520250	20,904.05	153.064472	30,612.89	9,708.84	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	105.018300	21,003.66	135.581181	27,116.24	6,112.58	0.01	
		Base	105.018300	21,003.66	135.581181	27,116.24	6,112.58	0.01	
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
	210,000.000	Local	99.734162	209,441.74	117.265755	246,258.09	36,816.35	0.06	
		Base	99.734162	209,441.74	117.265755	246,258.09	36,816.35	0.06	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.337730	427,152.24	99.839565	429,310.13	2,157.89	0.11	
		Base	99.337730	427,152.24	99.839565	429,310.13	2,157.89	0.10	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	790,000.000	Local	98.966552	781,835.76	101.217040	799,614.62	17,778.86	0.20	
		Base	98.966552	781,835.76	101.217040	799,614.62	17,778.86	0.20	

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48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	570,000.000	Local		113.254381	645,549.97	127.173993	724,891.76	79,341.79	0.18
		Base		113.254381	645,549.97	127.173993	724,891.76	79,341.79	0.18
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
	90,000.000	Local		111.570011	100,413.01	124.878445	112,390.60	11,977.59	0.03
		Base		111.570011	100,413.01	124.878445	112,390.60	11,977.59	0.03
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	110,000.000	Local		98.768864	108,645.75	103.945264	114,339.79	5,694.04	0.03
		Base		98.768864	108,645.75	103.945264	114,339.79	5,694.04	0.03
48252MAA3	KKR GROUP FINAN CO VIII COMPANY GUAR 144A 08/50 3.5					3.500000	25 Aug 2050		
	690,000.000	Local		99.101714	683,801.83	101.903688	703,135.45	19,333.62	0.17
		Base		99.101714	683,801.83	101.903688	703,135.45	19,333.62	0.17
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	300,000.000	Local		102.578157	307,734.47	125.915195	377,745.59	70,011.12	0.09
		Base		102.578157	307,734.47	125.915195	377,745.59	70,011.12	0.09
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	310,000.000	Local		100.136406	310,422.86	111.711135	346,304.52	35,881.66	0.08
		Base		100.136406	310,422.86	111.711135	346,304.52	35,881.66	0.08
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	710,000.000	Local		99.512169	706,536.40	109.851363	779,944.68	73,408.28	0.19
		Base		99.512169	706,536.40	109.851363	779,944.68	73,408.28	0.19
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local		117.401040	117,401.04	136.202648	136,202.65	18,801.61	0.03
		Base		117.401040	117,401.04	136.202648	136,202.65	18,801.61	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	450,000.000	Local		119.073856	535,832.35	130.865932	588,896.69	53,064.34	0.14
		Base		119.073856	535,832.35	130.865932	588,896.69	53,064.34	0.14
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	410,000.000	Local		111.490512	457,111.10	114.670857	470,150.51	13,039.41	0.12
		Base		111.490512	457,111.10	114.670857	470,150.51	13,039.41	0.11

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49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local	116.300762	122,115.80	117.893948	123,788.65	1,672.85	0.03	
		Base	116.300762	122,115.80	117.893948	123,788.65	1,672.85	0.03	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	260,000.000	Local	123.243604	320,433.37	118.709404	308,644.45	-11,788.92	0.08	
		Base	123.243604	320,433.37	118.709404	308,644.45	-11,788.92	0.08	
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local	114.439266	732,411.30	117.178932	749,945.16	17,533.86	0.18	
		Base	114.439266	732,411.30	117.178932	749,945.16	17,533.86	0.18	
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
	220,000.000	Local	99.739264	219,426.38	103.378898	227,433.58	8,007.20	0.06	
		Base	99.739264	219,426.38	103.378898	227,433.58	8,007.20	0.06	
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	380,000.000	Local	99.880574	379,546.18	107.095826	406,964.14	27,417.96	0.10	
		Base	99.880574	379,546.18	107.095826	406,964.14	27,417.96	0.10	
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	1,050,000.000	Local	100.100624	1,051,056.55	101.336009	1,064,028.09	12,971.54	0.26	
		Base	100.100624	1,051,056.55	101.336009	1,064,028.09	12,971.54	0.26	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	120,000.000	Local	97.694433	117,233.32	99.873207	119,847.85	2,614.53	0.03	
		Base	97.694433	117,233.32	99.873207	119,847.85	2,614.53	0.03	
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	350,000.000	Local	106.200986	371,703.45	104.875000	367,062.50	-4,640.95	0.09	
		Base	106.200986	371,703.45	104.875000	367,062.50	-4,640.95	0.09	
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	570,000.000	Local	100.000000	570,000.00	106.500000	607,050.00	37,050.00	0.15	
		Base	100.000000	570,000.00	106.500000	607,050.00	37,050.00	0.15	
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	260,000.000	Local	100.000000	260,000.00	104.375000	271,375.00	11,375.00	0.07	
		Base	100.000000	260,000.00	104.375000	271,375.00	11,375.00	0.07	

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539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
	20,000.000	Local		98.082900	19,616.58	124.923948	24,984.79	5,368.21	0.01
		Base		98.082900	19,616.58	124.923948	24,984.79	5,368.21	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	50,000.000	Local		98.424360	49,212.18	127.127609	63,563.80	14,351.62	0.02
		Base		98.424360	49,212.18	127.127609	63,563.80	14,351.62	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
	131,000.000	Local		101.684511	133,206.71	128.763506	168,680.19	35,473.48	0.04
		Base		101.684511	133,206.71	128.763506	168,680.19	35,473.48	0.04
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
	220,000.000	Local		99.139759	218,107.47	105.104573	231,230.06	13,122.59	0.06
		Base		99.139759	218,107.47	105.104573	231,230.06	13,122.59	0.06
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
	20,000.000	Local		100.000000	20,000.00	170.875000	34,175.00	14,175.00	0.01
		Base		100.000000	20,000.00	170.875000	34,175.00	14,175.00	0.01
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5					5.000000	15 Apr 2040		
	160,000.000	Local		99.540113	159,264.18	131.082427	209,731.88	50,467.70	0.05
		Base		99.540113	159,264.18	131.082427	209,731.88	50,467.70	0.05
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125					5.125000	15 Apr 2050		
	330,000.000	Local		115.807770	382,165.64	138.011294	455,437.27	73,271.63	0.11
		Base		115.807770	382,165.64	138.011294	455,437.27	73,271.63	0.11
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	400,000.000	Local		100.576833	402,307.33	121.000000	484,000.00	81,692.67	0.12
		Base		100.576833	402,307.33	121.000000	484,000.00	81,692.67	0.12
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
	480,000.000	Local		100.128971	480,619.06	89.683000	430,478.40	-50,140.66	0.11
		Base		100.128971	480,619.06	89.683000	430,478.40	-50,140.66	0.11
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7					3.700000	07 Nov 2049		
	430,000.000	Local		100.000000	430,000.00	111.789800	480,696.14	50,696.14	0.12
		Base		100.000000	430,000.00	111.789800	480,696.14	50,696.14	0.12

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55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	160,000.000	Local		101.913094	163,060.95	109.034532	174,455.25	11,394.30	0.04
		Base		101.913094	163,060.95	109.034532	174,455.25	11,394.30	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	920,000.000	Local		98.681903	907,873.51	102.374715	941,847.38	33,973.87	0.23
		Base		98.681903	907,873.51	102.374715	941,847.38	33,973.87	0.23
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	140,000.000	Local		107.225786	150,116.10	112.312474	157,237.46	7,121.36	0.04
		Base		107.225786	150,116.10	112.312474	157,237.46	7,121.36	0.04
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	290,000.000	Local		100.054007	290,156.62	104.270000	302,383.00	12,226.38	0.07
		Base		100.054007	290,156.62	104.270000	302,383.00	12,226.38	0.07
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	300,000.000	Local		99.547733	298,643.20	104.047000	312,141.00	13,497.80	0.08
		Base		99.547733	298,643.20	104.047000	312,141.00	13,497.80	0.08
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.900000	22 Sep 2024		
	1,050,000.000	Local		98.684366	1,036,185.84	102.921000	1,080,670.50	44,484.66	0.27
		Base		98.684366	1,036,185.84	102.921000	1,080,670.50	44,484.66	0.26
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	322,000.000	Local		99.862922	321,558.61	104.721100	337,201.94	15,643.33	0.08
		Base		99.862922	321,558.61	104.721100	337,201.94	15,643.33	0.08
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local		99.660650	79,728.52	120.259881	96,207.90	16,479.38	0.02
		Base		99.660650	79,728.52	120.259881	96,207.90	16,479.38	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	290,000.000	Local		104.633517	303,437.20	117.785280	341,577.31	38,140.11	0.08
		Base		104.633517	303,437.20	117.785280	341,577.31	38,140.11	0.08
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	510,000.000	Local		109.251282	557,181.54	127.671795	651,126.15	93,944.61	0.16
		Base		109.251282	557,181.54	127.671795	651,126.15	93,944.61	0.16

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	710,000.000	Local	99.968259	709,774.64	100.003376	710,023.97	249.33	0.17	
		Base	99.968259	709,774.64	100.003376	710,023.97	249.33	0.17	
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local	135.836055	346,381.94	172.996257	441,140.46	94,758.52	0.11	
		Base	135.836055	346,381.94	172.996257	441,140.46	94,758.52	0.11	
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local	103.352431	361,733.51	131.069027	458,741.59	97,008.08	0.11	
		Base	103.352431	361,733.51	131.069027	458,741.59	97,008.08	0.11	
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local	99.212952	416,694.40	103.114640	433,081.49	16,387.09	0.11	
		Base	99.212952	416,694.40	103.114640	433,081.49	16,387.09	0.11	
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	480,000.000	Local	99.382738	477,037.14	102.089150	490,027.92	12,990.78	0.12	
		Base	99.382738	477,037.14	102.089150	490,027.92	12,990.78	0.12	
57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35					3.350000	26 Mar 2030		
	230,000.000	Local	99.814465	229,573.27	117.255888	269,688.54	40,115.27	0.07	
		Base	99.814465	229,573.27	117.255888	269,688.54	40,115.27	0.07	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	1,350,000.000	Local	115.769724	1,562,891.28	127.672159	1,723,574.15	160,682.87	0.42	
		Base	115.769724	1,562,891.28	127.672159	1,723,574.15	160,682.87	0.42	
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	124.780691	49,912.28	9,912.28	0.01	
		Base	100.000000	40,000.00	124.780691	49,912.28	9,912.28	0.01	
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
	160,000.000	Local	103.522769	165,636.43	127.881602	204,610.56	38,974.13	0.05	
		Base	103.522769	165,636.43	127.881602	204,610.56	38,974.13	0.05	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	280,000.000	Local	107.693354	301,541.39	129.672623	363,083.34	61,541.95	0.09	
		Base	107.693354	301,541.39	129.672623	363,083.34	61,541.95	0.09	

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58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
	190,000.000	Local		99.843521	189,702.69	124.706697	236,942.72	47,240.03	0.06
		Base		99.843521	189,702.69	124.706697	236,942.72	47,240.03	0.06
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
	1,650,000.000	Local		105.697147	1,744,002.92	124.522132	2,054,615.18	310,612.26	0.50
		Base		105.697147	1,744,002.92	124.522132	2,054,615.18	310,612.26	0.50
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	19,000.000	Local		109.051789	20,719.84	137.661366	26,155.66	5,435.82	0.01
		Base		109.051789	20,719.84	137.661366	26,155.66	5,435.82	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
	540,000.000	Local		100.000000	540,000.00	99.398391	536,751.31	-3,248.69	0.13
		Base		100.000000	540,000.00	99.398391	536,751.31	-3,248.69	0.13
58933YBA2	MERCK + CO INC SR UNSECURED 06/40 2.35					2.350000	24 Jun 2040		
	420,000.000	Local		99.015550	415,865.31	101.476912	426,203.03	10,337.72	0.10
		Base		99.015550	415,865.31	101.476912	426,203.03	10,337.72	0.10
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45					2.450000	24 Jun 2050		
	460,000.000	Local		97.659235	449,232.48	100.379556	461,745.96	12,513.48	0.11
		Base		97.659235	449,232.48	100.379556	461,745.96	12,513.48	0.11
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	155,000.000	Local		86.430587	133,967.41	124.405847	192,829.06	58,861.65	0.05
		Base		86.430587	133,967.41	124.405847	192,829.06	58,861.65	0.05
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55					4.550000	23 Mar 2030		
	0.000	Local		0.000000	-1.69	0.000000	0.00	1.69	0.00
		Base		0.000000	-1.69	0.000000	0.00	1.69	0.00
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	190,000.000	Local		103.745011	197,115.52	125.569863	238,582.74	41,467.22	0.06
		Base		103.745011	197,115.52	125.569863	238,582.74	41,467.22	0.06
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	207,000.000	Local		95.858836	198,427.79	131.715145	272,650.35	74,222.56	0.07
		Base		95.858836	198,427.79	131.715145	272,650.35	74,222.56	0.07

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594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	421,000.000	Local	105.036677	442,204.41	129.641219	545,789.53	103,585.12	0.13	
		Base	105.036677	442,204.41	129.641219	545,789.53	103,585.12	0.13	
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	849,000.000	Local	98.032600	832,296.77	104.581897	887,900.31	55,603.54	0.22	
		Base	98.032600	832,296.77	104.581897	887,900.31	55,603.54	0.22	
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	43,000.000	Local	95.861349	41,220.38	105.487542	45,359.64	4,139.26	0.01	
		Base	95.861349	41,220.38	105.487542	45,359.64	4,139.26	0.01	
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	340,000.000	Local	111.936524	380,584.18	129.613625	440,686.33	60,102.15	0.11	
		Base	111.936524	380,584.18	129.613625	440,686.33	60,102.15	0.11	
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	270,000.000	Local	99.446744	268,506.21	110.815703	299,202.40	30,696.19	0.07	
		Base	99.446744	268,506.21	110.815703	299,202.40	30,696.19	0.07	
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local	114.653323	1,003,216.58	142.756556	1,249,119.87	245,903.29	0.31	
		Base	114.653323	1,003,216.58	142.756556	1,249,119.87	245,903.29	0.31	
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	750,000.000	Local	98.785696	740,892.72	104.125000	780,937.50	40,044.78	0.19	
		Base	98.785696	740,892.72	104.125000	780,937.50	40,044.78	0.19	
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	80,000.000	Local	101.535600	81,228.48	93.000000	74,400.00	-6,828.48	0.02	
		Base	101.535600	81,228.48	93.000000	74,400.00	-6,828.48	0.02	
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	190,000.000	Local	99.444916	188,945.34	97.088652	184,468.44	-4,476.90	0.05	
		Base	99.444916	188,945.34	97.088652	184,468.44	-4,476.90	0.05	
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local	99.836213	229,623.29	140.757445	323,742.12	94,118.83	0.08	
		Base	99.836213	229,623.29	140.757445	323,742.12	94,118.83	0.08	

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6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	1,560,000.000	Local	100.000000	1,560,000.00	106.519522	1,661,704.54	101,704.54	0.41	
		Base	100.000000	1,560,000.00	106.519522	1,661,704.54	101,704.54	0.41	
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	840,000.000	Local	114.689993	963,395.94	150.354388	1,262,976.86	299,580.92	0.31	
		Base	114.689993	963,395.94	150.354388	1,262,976.86	299,580.92	0.31	
62954HAD0	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/30 3.4					3.400000	01 May 2030		
	240,000.000	Local	99.756871	239,416.49	109.470867	262,730.08	23,313.59	0.06	
		Base	99.756871	239,416.49	109.470867	262,730.08	23,313.59	0.06	
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local	146.589600	29,317.92	168.847390	33,769.48	4,451.56	0.01	
		Base	146.589600	29,317.92	168.847390	33,769.48	4,451.56	0.01	
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
	220,000.000	Local	100.000000	220,000.00	94.948000	208,885.60	-11,114.40	0.05	
		Base	100.000000	220,000.00	94.948000	208,885.60	-11,114.40	0.05	
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	130,000.000	Local	99.443077	129,276.00	122.716166	159,531.02	30,255.02	0.04	
		Base	99.443077	129,276.00	122.716166	159,531.02	30,255.02	0.04	
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	740,000.000	Local	102.815077	760,831.57	112.742183	834,292.15	73,460.58	0.20	
		Base	102.815077	760,831.57	112.742183	834,292.15	73,460.58	0.20	
654106AD5	NIKE INC SR UNSECURED 05/43 3.625					3.625000	01 May 2043		
	240,000.000	Local	115.834788	278,003.49	117.029022	280,869.65	2,866.16	0.07	
		Base	115.834788	278,003.49	117.029022	280,869.65	2,866.16	0.07	
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696					7.696000	23 Feb 2038		
	340,000.000	Local	100.000000	340,000.00	90.140000	306,476.00	-33,524.00	0.08	
		Base	100.000000	340,000.00	90.140000	306,476.00	-33,524.00	0.07	
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
	200,000.000	Local	100.000000	200,000.00	106.500000	213,000.00	13,000.00	0.05	
		Base	100.000000	200,000.00	106.500000	213,000.00	13,000.00	0.05	

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654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	250,000.000	Local		100.000000	250,000.00	100.174556	250,436.39	436.39	0.06
		Base		100.000000	250,000.00	100.174556	250,436.39	436.39	0.06
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
	620,000.000	Local		100.000000	620,000.00	100.600477	623,722.96	3,722.96	0.15
		Base		100.000000	620,000.00	100.600477	623,722.96	3,722.96	0.15
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
	250,000.000	Local		99.601288	249,003.22	132.578550	331,446.38	82,443.16	0.08
		Base		99.601288	249,003.22	132.578550	331,446.38	82,443.16	0.08
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
	500,000.000	Local		104.733384	523,666.92	129.767471	648,837.36	125,170.44	0.16
		Base		104.733384	523,666.92	129.767471	648,837.36	125,170.44	0.16
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	120,000.000	Local		107.391925	128,870.31	131.120434	157,344.52	28,474.21	0.04
		Base		107.391925	128,870.31	131.120434	157,344.52	28,474.21	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.228079	137,519.31	123.329336	172,661.07	35,141.76	0.04
		Base		98.228079	137,519.31	123.329336	172,661.07	35,141.76	0.04
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	509,000.000	Local		99.937503	508,681.89	106.228387	540,702.49	32,020.60	0.13
		Base		99.937503	508,681.89	106.228387	540,702.49	32,020.60	0.13
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		115.159915	391,543.71	130.241443	442,820.91	51,277.20	0.11
		Base		115.159915	391,543.71	130.241443	442,820.91	51,277.20	0.11
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	740,000.000	Local		100.855273	746,329.02	122.434327	906,014.02	159,685.00	0.22
		Base		100.855273	746,329.02	122.434327	906,014.02	159,685.00	0.22
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	570,000.000	Local		137.870454	785,861.59	143.449670	817,663.12	31,801.53	0.20
		Base		137.870454	785,861.59	143.449670	817,663.12	31,801.53	0.20

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668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,390,000.000	Local	100.729367	1,400,138.20	112.982383	1,570,455.12	170,316.92	0.39	
		Base	100.729367	1,400,138.20	112.982383	1,570,455.12	170,316.92	0.38	
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local	100.516039	381,960.95	109.164756	414,826.07	32,865.12	0.10	
		Base	100.516039	381,960.95	109.164756	414,826.07	32,865.12	0.10	
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
	160,000.000	Local	99.876038	159,801.66	107.968862	172,750.18	12,948.52	0.04	
		Base	99.876038	159,801.66	107.968862	172,750.18	12,948.52	0.04	
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	140,000.000	Local	99.803507	139,724.91	117.193955	164,071.54	24,346.63	0.04	
		Base	99.803507	139,724.91	117.193955	164,071.54	24,346.63	0.04	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	480,000.000	Local	100.271702	481,304.17	117.027911	561,733.97	80,429.80	0.14	
		Base	100.271702	481,304.17	117.027911	561,733.97	80,429.80	0.14	
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	520,000.000	Local	109.943567	571,706.55	119.219267	619,940.19	48,233.64	0.15	
		Base	109.943567	571,706.55	119.219267	619,940.19	48,233.64	0.15	
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7					2.700000	15 Feb 2023		
	380,000.000	Local	84.396621	320,707.16	91.500000	347,700.00	26,992.84	0.09	
		Base	84.396621	320,707.16	91.500000	347,700.00	26,992.84	0.08	
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	110,000.000	Local	99.362845	109,299.13	72.250000	79,475.00	-29,824.13	0.02	
		Base	99.362845	109,299.13	72.250000	79,475.00	-29,824.13	0.02	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	80,000.000	Local	101.121750	80,897.40	71.021000	56,816.80	-24,080.60	0.01	
		Base	101.121750	80,897.40	71.021000	56,816.80	-24,080.60	0.01	
674599CK9	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/22 2.6					2.600000	15 Apr 2022		
	170,000.000	Local	94.020588	159,835.00	94.250000	160,225.00	390.00	0.04	
		Base	94.020588	159,835.00	94.250000	160,225.00	390.00	0.04	

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	400,000.000	Local	100.911588	403,646.35	67.510000	270,040.00	-133,606.35	0.07	
		Base	100.911588	403,646.35	67.510000	270,040.00	-133,606.35	0.07	
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	440,000.000	Local	91.739636	403,654.40	93.437000	411,122.80	7,468.40	0.10	
		Base	91.739636	403,654.40	93.437000	411,122.80	7,468.40	0.10	
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR					1.730130	15 Aug 2022		
	210,000.000	Local	87.693738	184,156.85	89.016037	186,933.68	2,776.83	0.05	
		Base	87.693738	184,156.85	89.016037	186,933.68	2,776.83	0.05	
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	830,000.000	Local	102.406361	849,972.80	69.316000	575,322.80	-274,650.00	0.14	
		Base	102.406361	849,972.80	69.316000	575,322.80	-274,650.00	0.14	
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
	210,000.000	Local	100.602081	211,264.37	70.010500	147,022.05	-64,242.32	0.04	
		Base	100.602081	211,264.37	70.010500	147,022.05	-64,242.32	0.04	
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local	134.387717	80,632.63	97.000000	58,200.00	-22,432.63	0.01	
		Base	134.387717	80,632.63	97.000000	58,200.00	-22,432.63	0.01	
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local	121.946731	390,229.54	85.250000	272,800.00	-117,429.54	0.07	
		Base	121.946731	390,229.54	85.250000	272,800.00	-117,429.54	0.07	
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	460,000.000	Local	134.485426	618,632.96	93.500000	430,100.00	-188,532.96	0.11	
		Base	134.485426	618,632.96	93.500000	430,100.00	-188,532.96	0.11	
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local	120.339950	48,135.98	82.860000	33,144.00	-14,991.98	0.01	
		Base	120.339950	48,135.98	82.860000	33,144.00	-14,991.98	0.01	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	370,000.000	Local	100.603800	372,234.06	71.562500	264,781.25	-107,452.81	0.06	
		Base	100.603800	372,234.06	71.562500	264,781.25	-107,452.81	0.06	

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674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	510,000.000	Local		127.399845	649,739.21	86.125000	439,237.50	-210,501.71	0.11
		Base		127.399845	649,739.21	86.125000	439,237.50	-210,501.71	0.11
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		144.221850	115,377.48	159.633507	127,706.81	12,329.33	0.03
		Base		144.221850	115,377.48	159.633507	127,706.81	12,329.33	0.03
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local		98.996114	69,297.28	146.414000	102,489.80	33,192.52	0.03
		Base		98.996114	69,297.28	146.414000	102,489.80	33,192.52	0.03
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local		99.506900	89,556.21	109.903705	98,913.33	9,357.12	0.02
		Base		99.506900	89,556.21	109.903705	98,913.33	9,357.12	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	320,000.000	Local		99.707878	319,065.21	121.428220	388,570.30	69,505.09	0.10
		Base		99.707878	319,065.21	121.428220	388,570.30	69,505.09	0.09
68902VAL1	OTIS WORLDWIDE CORP SR UNSECURED 02/40 3.112					3.112000	15 Feb 2040		
	80,000.000	Local		99.986288	79,989.03	107.056116	85,644.89	5,655.86	0.02
		Base		99.986288	79,989.03	107.056116	85,644.89	5,655.86	0.02
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	400,000.000	Local		99.898448	399,593.79	95.146972	380,587.89	-19,005.90	0.09
		Base		99.898448	399,593.79	95.146972	380,587.89	-19,005.90	0.09
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	80,000.000	Local		99.505988	79,604.79	91.832117	73,465.69	-6,139.10	0.02
		Base		99.505988	79,604.79	91.832117	73,465.69	-6,139.10	0.02
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	220,000.000	Local		99.372386	218,619.25	90.162097	198,356.61	-20,262.64	0.05
		Base		99.372386	218,619.25	90.162097	198,356.61	-20,262.64	0.05
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
	430,000.000	Local		112.914133	485,530.77	114.350000	491,705.00	6,174.23	0.12
	Original Face:	430,000.000	Base	112.914133	485,530.77	114.350000	491,705.00	6,174.23	0.12

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698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	730,000.000	Local	100.000000	730,000.00	100.750000	735,475.00	5,475.00	0.18	
		Base	100.000000	730,000.00	100.750000	735,475.00	5,475.00	0.18	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	110,000.000	Local	100.754900	110,830.39	100.404541	110,445.00	-385.39	0.03	
		Base	100.754900	110,830.39	100.404541	110,445.00	-385.39	0.03	
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
	240,000.000	Local	105.749496	253,798.79	99.500000	238,800.00	-14,998.79	0.06	
		Base	105.749496	253,798.79	99.500000	238,800.00	-14,998.79	0.06	
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	440,000.000	Local	100.000000	440,000.00	94.000000	413,600.00	-26,400.00	0.10	
		Base	100.000000	440,000.00	94.000000	413,600.00	-26,400.00	0.10	
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	160,000.000	Local	99.896544	159,834.47	105.754384	169,207.01	9,372.54	0.04	
		Base	99.896544	159,834.47	105.754384	169,207.01	9,372.54	0.04	
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
	550,000.000	Local	101.211238	556,661.81	110.621275	608,417.01	51,755.20	0.15	
		Base	101.211238	556,661.81	110.621275	608,417.01	51,755.20	0.15	
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local	99.883092	129,848.02	109.659233	142,557.00	12,708.98	0.03	
		Base	99.883092	129,848.02	109.659233	142,557.00	12,708.98	0.03	
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
	330,000.000	Local	99.287797	327,649.73	115.496963	381,139.98	53,490.25	0.09	
		Base	99.287797	327,649.73	115.496963	381,139.98	53,490.25	0.09	
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	300,000.000	Local	100.001927	300,005.78	108.050000	324,150.00	24,144.22	0.08	
		Base	100.001927	300,005.78	108.050000	324,150.00	24,144.22	0.08	
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local	98.735692	25,671.28	111.199000	28,911.74	3,240.46	0.01	
		Base	98.735692	25,671.28	111.199000	28,911.74	3,240.46	0.01	

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71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	570,000.000	Local	105.506316	601,386.00	118.435000	675,079.50	73,693.50	0.17	
		Base	105.506316	601,386.00	118.435000	675,079.50	73,693.50	0.16	
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	580,000.000	Local	101.738871	590,085.45	111.750000	648,150.00	58,064.55	0.16	
		Base	101.738871	590,085.45	111.750000	648,150.00	58,064.55	0.16	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local	99.741367	29,922.41	131.703519	39,511.06	9,588.65	0.01	
		Base	99.741367	29,922.41	131.703519	39,511.06	9,588.65	0.01	
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
	90,000.000	Local	99.387178	89,448.46	103.958817	93,562.94	4,114.48	0.02	
		Base	99.387178	89,448.46	103.958817	93,562.94	4,114.48	0.02	
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	260,000.000	Local	99.191058	257,896.75	104.454746	271,582.34	13,685.59	0.07	
		Base	99.191058	257,896.75	104.454746	271,582.34	13,685.59	0.07	
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local	121.066900	351,094.01	148.444078	430,487.83	79,393.82	0.11	
		Base	121.066900	351,094.01	148.444078	430,487.83	79,393.82	0.11	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local	99.230644	89,307.58	113.340599	102,006.54	12,698.96	0.03	
		Base	99.230644	89,307.58	113.340599	102,006.54	12,698.96	0.02	
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	40,000.000	Local	108.880125	43,552.05	120.867292	48,346.92	4,794.87	0.01	
		Base	108.880125	43,552.05	120.867292	48,346.92	4,794.87	0.01	
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	380,000.000	Local	99.292042	377,309.76	109.430949	415,837.61	38,527.85	0.10	
		Base	99.292042	377,309.76	109.430949	415,837.61	38,527.85	0.10	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	560,000.000	Local	62.500050	350,000.28	63.440000	355,264.00	5,263.72	0.09	
		Base	62.500050	350,000.28	63.440000	355,264.00	5,263.72	0.09	

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73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062			
		770,000.000	Local	108.339549	834,214.53	127.915000	984,945.50	150,730.97	0.24
			Base	108.339549	834,214.53	127.915000	984,945.50	150,730.97	0.24
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55				5.550000	05 Mar 2037			
		15,000.000	Local	97.316800	14,597.52	151.547628	22,732.14	8,134.62	0.01
			Base	97.316800	14,597.52	151.547628	22,732.14	8,134.62	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5				3.500000	25 Oct 2047			
		210,000.000	Local	98.774290	207,426.01	125.098888	262,707.66	55,281.65	0.06
			Base	98.774290	207,426.01	125.098888	262,707.66	55,281.65	0.06
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030			
		150,000.000	Local	99.770713	149,656.07	115.994630	173,991.95	24,335.88	0.04
			Base	99.770713	149,656.07	115.994630	173,991.95	24,335.88	0.04
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55				3.550000	25 Mar 2040			
		130,000.000	Local	99.511900	129,365.47	121.781833	158,316.38	28,950.91	0.04
			Base	99.511900	129,365.47	121.781833	158,316.38	28,950.91	0.04
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6				3.600000	25 Mar 2050			
		330,000.000	Local	112.064552	369,813.02	126.799000	418,436.70	48,623.68	0.10
			Base	112.064552	369,813.02	126.799000	418,436.70	48,623.68	0.10
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031			
		200,000.000	Local	133.814215	267,628.43	146.404471	292,808.94	25,180.51	0.07
			Base	133.814215	267,628.43	146.404471	292,808.94	25,180.51	0.07
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125				2.125000	15 Oct 2050			
		290,000.000	Local	98.442224	285,482.45	90.044613	261,129.38	-24,353.07	0.06
			Base	98.442224	285,482.45	90.044613	261,129.38	-24,353.07	0.06
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024			
		420,000.000	Local	94.630862	397,449.62	39.500000	165,900.00	-231,549.62	0.04
		Original Face:	420,000.000	Base	94.630862	397,449.62	39.500000	165,900.00	-231,549.62
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125				7.125000	10 Jun 2021			
		230,000.000	Local	95.148213	218,840.89	61.000000	140,300.00	-78,540.89	0.03
			Base	95.148213	218,840.89	61.000000	140,300.00	-78,540.89	0.03

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74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7					3.700000	13 Mar 2051		
	310,000.000	Local	100.988465	313,064.24	110.285977	341,886.53	28,822.29	0.08	
		Base	100.988465	313,064.24	110.285977	341,886.53	28,822.29	0.08	
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3					3.000000	10 Mar 2040		
	960,000.000	Local	99.751222	957,611.73	107.257713	1,029,674.04	72,062.31	0.25	
		Base	99.751222	957,611.73	107.257713	1,029,674.04	72,062.31	0.25	
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	134.645000	565,509.00	145,509.00	0.14	
		Base	100.000000	420,000.00	134.645000	565,509.00	145,509.00	0.14	
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	460,000.000	Local	100.000000	460,000.00	128.670000	591,882.00	131,882.00	0.15	
		Base	100.000000	460,000.00	128.670000	591,882.00	131,882.00	0.14	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	290,000.000	Local	89.986452	260,960.71	90.260000	261,754.00	793.29	0.06	
		Base	89.986452	260,960.71	90.260000	261,754.00	793.29	0.06	
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
	350,000.000	Local	97.701091	341,953.82	98.500000	344,750.00	2,796.18	0.08	
		Base	97.701091	341,953.82	98.500000	344,750.00	2,796.18	0.08	
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	180,000.000	Local	94.739356	170,530.84	96.470000	173,646.00	3,115.16	0.04	
		Base	94.739356	170,530.84	96.470000	173,646.00	3,115.16	0.04	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	68,000.000	Local	94.341471	64,152.20	95.000000	64,600.00	447.80	0.02	
		Base	94.341471	64,152.20	95.000000	64,600.00	447.80	0.02	
75281ABC2	RANGE RESOURCES CORP COMPANY GUAR 144A 02/26 9.25					9.250000	01 Feb 2026		
	610,000.000	Local	100.000000	610,000.00	102.750000	626,775.00	16,775.00	0.15	
		Base	100.000000	610,000.00	102.750000	626,775.00	16,775.00	0.15	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	510,000.000	Local	112.436302	573,425.14	129.328851	659,577.14	86,152.00	0.16	
		Base	112.436302	573,425.14	129.328851	659,577.14	86,152.00	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
75886FAE7	REGENERON PHARMACEUTICAL SR UNSECURED 09/30 1.75					1.750000	15 Sep 2030		
	90,000.000	Local		99.899267	89,909.34	97.878005	88,090.20	-1,819.14	0.02
		Base		99.899267	89,909.34	97.878005	88,090.20	-1,819.14	0.02
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local		107.013530	321,040.59	134.500000	403,500.00	82,459.41	0.10
Original Face:	300,000.000	Base		107.013530	321,040.59	134.500000	403,500.00	82,459.41	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local		113.038589	497,369.79	121.514460	534,663.62	37,293.83	0.13
		Base		113.038589	497,369.79	121.514460	534,663.62	37,293.83	0.13
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local		124.694860	62,347.43	138.060720	69,030.36	6,682.93	0.02
		Base		124.694860	62,347.43	138.060720	69,030.36	6,682.93	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local		118.480944	189,569.51	142.303938	227,686.30	38,116.79	0.06
		Base		118.480944	189,569.51	142.303938	227,686.30	38,116.79	0.06
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	1,870,000.000	Local		99.087880	1,852,943.36	102.500000	1,916,750.00	63,806.64	0.47
		Base		99.087880	1,852,943.36	102.500000	1,916,750.00	63,806.64	0.47
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
	530,000.000	Local		100.000000	530,000.00	103.402000	548,030.60	18,030.60	0.13
		Base		100.000000	530,000.00	103.402000	548,030.60	18,030.60	0.13
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5					2.500000	01 Dec 2029		
	60,000.000	Local		99.845567	59,907.34	108.875390	65,325.23	5,417.89	0.02
		Base		99.845567	59,907.34	108.875390	65,325.23	5,417.89	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
	340,000.000	Local		99.252824	337,459.60	114.264103	388,497.95	51,038.35	0.10
		Base		99.252824	337,459.60	114.264103	388,497.95	51,038.35	0.09
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3					2.300000	15 Aug 2060		
	300,000.000	Local		98.430177	295,290.53	90.592614	271,777.84	-23,512.69	0.07
		Base		98.430177	295,290.53	90.592614	271,777.84	-23,512.69	0.07

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78409VAS3	S+P GLOBAL INC COMPANY GUAR 08/30 1.25				1.250000	15 Aug 2030		
		130,000.000	Local 99.520085	129,376.11	98.384927	127,900.41	-1,475.70	0.03
			Base 99.520085	129,376.11	98.384927	127,900.41	-1,475.70	0.03
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
		180,000.000	Local 126.961072	228,529.93	160.320000	288,576.00	60,046.07	0.07
			Base 126.961072	228,529.93	160.320000	288,576.00	60,046.07	0.07
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		460,000.000	Local 105.529826	485,437.20	117.222893	539,225.31	53,788.11	0.13
			Base 105.529826	485,437.20	117.222893	539,225.31	53,788.11	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.843396	254,608.49	114.228198	285,570.50	30,962.01	0.07
			Base 101.843396	254,608.49	114.228198	285,570.50	30,962.01	0.07
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32				3.320000	15 Apr 2050		
		140,000.000	Local 99.868264	139,815.57	109.237583	152,932.62	13,117.05	0.04
			Base 99.868264	139,815.57	109.237583	152,932.62	13,117.05	0.04
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFWTR 11/39 FIXED 3.303				3.303000	01 Nov 2039		
		170,000.000	Local 100.000000	170,000.00	108.006000	183,610.20	13,610.20	0.05
			Base 100.000000	170,000.00	108.006000	183,610.20	13,610.20	0.04
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		890,000.000	Local 105.550098	939,395.87	111.242000	990,053.80	50,657.93	0.24
			Base 105.550098	939,395.87	111.242000	990,053.80	50,657.93	0.24
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
		250,000.000	Local 100.701776	251,754.44	109.377412	273,443.53	21,689.09	0.07
			Base 100.701776	251,754.44	109.377412	273,443.53	21,689.09	0.07
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		550,000.000	Local 107.853391	593,193.65	122.229119	672,260.15	79,066.50	0.16
			Base 107.853391	593,193.65	122.229119	672,260.15	79,066.50	0.16
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028		
		140,000.000	Local 120.734471	169,028.26	124.473138	174,262.39	5,234.13	0.04
			Base 120.734471	169,028.26	124.473138	174,262.39	5,234.13	0.04

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81762PAE2	SERVICENOW INC SR UNSECURED 09/30 1.4					1.400000	01 Sep 2030		
	240,000.000	Local		99.630858	239,114.06	97.687283	234,449.48	-4,664.58	0.06
		Base		99.630858	239,114.06	97.687283	234,449.48	-4,664.58	0.06
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	20,000.000	Local		102.389000	20,477.80	122.638160	24,527.63	4,049.83	0.01
		Base		102.389000	20,477.80	122.638160	24,527.63	4,049.83	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	980,000.000	Local		102.018333	999,779.66	116.686996	1,143,532.56	143,752.90	0.28
		Base		102.018333	999,779.66	116.686996	1,143,532.56	143,752.90	0.28
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	850,000.000	Local		99.390247	844,817.10	106.389106	904,307.40	59,490.30	0.22
		Base		99.390247	844,817.10	106.389106	904,307.40	59,490.30	0.22
828807DJ3	SIMON PROPERTY GROUP LP SR UNSECURED 07/50 3.8					3.800000	15 Jul 2050		
	170,000.000	Local		99.310841	168,828.43	101.531091	172,602.85	3,774.42	0.04
		Base		99.310841	168,828.43	101.531091	172,602.85	3,774.42	0.04
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
	570,000.000	Local		99.665832	568,095.24	100.769266	574,384.82	6,289.58	0.14
		Base		99.665832	568,095.24	100.769266	574,384.82	6,289.58	0.14
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	470,000.000	Local		100.928843	474,365.56	102.685239	482,620.62	8,255.06	0.12
		Base		100.928843	474,365.56	102.685239	482,620.62	8,255.06	0.12
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	330,000.000	Local		101.088418	333,591.78	103.827913	342,632.11	9,040.33	0.08
		Base		101.088418	333,591.78	103.827913	342,632.11	9,040.33	0.08
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
	170,000.000	Local		106.561900	181,155.23	114.277821	194,272.30	13,117.07	0.05
		Base		106.561900	181,155.23	114.277821	194,272.30	13,117.07	0.05
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
	370,000.000	Local		103.170657	381,731.43	107.912631	399,276.73	17,545.30	0.10
		Base		103.170657	381,731.43	107.912631	399,276.73	17,545.30	0.10

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842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	430,000.000	Local	110.131595	473,565.86	115.432638	496,360.34	22,794.48	0.12	
		Base	110.131595	473,565.86	115.432638	496,360.34	22,794.48	0.12	
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	30,000.000	Local	94.789533	28,436.86	107.302112	32,190.63	3,753.77	0.01	
		Base	94.789533	28,436.86	107.302112	32,190.63	3,753.77	0.01	
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
	10,000.000	Local	95.540000	9,554.00	109.989718	10,998.97	1,444.97	0.00	
		Base	95.540000	9,554.00	109.989718	10,998.97	1,444.97	0.00	
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	470,000.000	Local	106.678428	501,388.61	103.333753	485,668.64	-15,719.97	0.12	
		Base	106.678428	501,388.61	103.333753	485,668.64	-15,719.97	0.12	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local	100.801620	151,202.43	143.958502	215,937.75	64,735.32	0.05	
		Base	100.801620	151,202.43	143.958502	215,937.75	64,735.32	0.05	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	540,000.000	Local	101.999019	550,794.70	126.120714	681,051.86	130,257.16	0.17	
		Base	101.999019	550,794.70	126.120714	681,051.86	130,257.16	0.17	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local	105.097568	388,861.00	141.956459	525,238.90	136,377.90	0.13	
		Base	105.097568	388,861.00	141.956459	525,238.90	136,377.90	0.13	
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	300,000.000	Local	115.073010	345,219.03	109.874971	329,624.91	-15,594.12	0.08	
		Base	115.073010	345,219.03	109.874971	329,624.91	-15,594.12	0.08	
844741BJ6	SOUTHWEST AIRLINES CO SR UNSECURED 05/25 5.25					5.250000	04 May 2025		
	710,000.000	Local	106.541117	756,441.93	110.135991	781,965.54	25,523.61	0.19	
		Base	106.541117	756,441.93	110.135991	781,965.54	25,523.61	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	114.006000	159,608.40	19,608.40	0.04	
		Base	100.000000	140,000.00	114.006000	159,608.40	19,608.40	0.04	

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86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local		99.123350	178,422.03	93.061703	167,511.07	-10,910.96	0.04
		Base		99.123350	178,422.03	93.061703	167,511.07	-10,910.96	0.04
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
	200,000.000	Local		109.626125	219,252.25	118.346000	236,692.00	17,439.75	0.06
		Base		109.626125	219,252.25	118.346000	236,692.00	17,439.75	0.06
87264AAW5	T MOBILE USA INC SR SECURED 144A 04/40 4.375					4.375000	15 Apr 2040		
	140,000.000	Local		101.134579	141,588.41	117.217000	164,103.80	22,515.39	0.04
		Base		101.134579	141,588.41	117.217000	164,103.80	22,515.39	0.04
87264AAY1	T MOBILE USA INC SR SECURED 144A 04/50 4.5					4.500000	15 Apr 2050		
	170,000.000	Local		99.578241	169,283.01	119.967500	203,944.75	34,661.74	0.05
		Base		99.578241	169,283.01	119.967500	203,944.75	34,661.74	0.05
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
	570,000.000	Local		99.459000	566,916.30	98.948000	564,003.60	-2,912.70	0.14
		Base		99.459000	566,916.30	98.948000	564,003.60	-2,912.70	0.14
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
	310,000.000	Local		99.793000	309,358.30	99.071000	307,120.10	-2,238.20	0.08
		Base		99.793000	309,358.30	99.071000	307,120.10	-2,238.20	0.08
872882AG0	TSMC GLOBAL LTD COMPANY GUAR 144A 09/30 1.375					1.375000	28 Sep 2030		
	1,160,000.000	Local		99.083708	1,149,371.01	98.000445	1,136,805.16	-12,565.85	0.28
		Base		99.083708	1,149,371.01	98.000445	1,136,805.16	-12,565.85	0.28
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.000000	01 Jul 2042		
	60,000.000	Local		98.125850	58,875.51	131.065698	78,639.42	19,763.91	0.02
		Base		98.125850	58,875.51	131.065698	78,639.42	19,763.91	0.02
87612EBF2	TARGET CORP SR UNSECURED 04/46 3.625					3.625000	15 Apr 2046		
	180,000.000	Local		130.197322	234,355.18	126.186854	227,136.34	-7,218.84	0.06
		Base		130.197322	234,355.18	126.186854	227,136.34	-7,218.84	0.06
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9					3.900000	15 Nov 2047		
	40,000.000	Local		108.333300	43,333.32	132.324702	52,929.88	9,596.56	0.01
		Base		108.333300	43,333.32	132.324702	52,929.88	9,596.56	0.01

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878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	580,000.000	Local		107.282793	622,240.20	126.181503	731,852.72	109,612.52	0.18
		Base		107.282793	622,240.20	126.181503	731,852.72	109,612.52	0.18
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
	300,000.000	Local		102.792530	308,377.59	117.081919	351,245.76	42,868.17	0.09
		Base		102.792530	308,377.59	117.081919	351,245.76	42,868.17	0.09
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
	480,000.000	Local		99.868050	479,366.64	102.187774	490,501.32	11,134.68	0.12
		Base		99.868050	479,366.64	102.187774	490,501.32	11,134.68	0.12
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
	90,000.000	Local		107.948744	97,153.87	115.601810	104,041.63	6,887.76	0.03
		Base		107.948744	97,153.87	115.601810	104,041.63	6,887.76	0.03
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.200000	18 Jul 2036		
	190,000.000	Local		103.829247	197,275.57	126.120000	239,628.00	42,352.43	0.06
		Base		103.829247	197,275.57	126.120000	239,628.00	42,352.43	0.06
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721000	04 Jun 2038		
	120,000.000	Local		107.995392	129,594.47	133.000000	159,600.00	30,005.53	0.04
		Base		107.995392	129,594.47	133.000000	159,600.00	30,005.53	0.04
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
	220,000.000	Local		121.679418	267,694.72	143.845942	316,461.07	48,766.35	0.08
		Base		121.679418	267,694.72	143.845942	316,461.07	48,766.35	0.08
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	300,000.000	Local		104.417570	313,252.71	118.825520	356,476.56	43,223.85	0.09
		Base		104.417570	313,252.71	118.825520	356,476.56	43,223.85	0.09
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038		
	570,000.000	Local		101.713837	579,768.87	115.253537	656,945.16	77,176.29	0.16
		Base		101.713837	579,768.87	115.253537	656,945.16	77,176.29	0.16
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
	280,000.000	Local		96.720539	270,817.51	97.047904	271,734.13	916.62	0.07
		Base		96.720539	270,817.51	97.047904	271,734.13	916.62	0.07

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88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	630,000.000	Local	99.032838	623,906.88	99.750000	628,425.00	4,518.12	0.15	
		Base	99.032838	623,906.88	99.750000	628,425.00	4,518.12	0.15	
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	40,000.000	Local	93.393975	37,357.59	97.213000	38,885.20	1,527.61	0.01	
		Base	93.393975	37,357.59	97.213000	38,885.20	1,527.61	0.01	
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	740,000.000	Local	98.138735	726,226.64	99.050000	732,970.00	6,743.36	0.18	
		Base	98.138735	726,226.64	99.050000	732,970.00	6,743.36	0.18	
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	110,000.000	Local	92.949700	102,244.67	95.625000	105,187.50	2,942.83	0.03	
		Base	92.949700	102,244.67	95.625000	105,187.50	2,942.83	0.03	
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	610,000.000	Local	72.238311	440,653.70	83.170000	507,337.00	66,683.30	0.12	
		Base	72.238311	440,653.70	83.170000	507,337.00	66,683.30	0.12	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
	290,000.000	Local	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.07	
		Base	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.07	
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
	1,050,000.000	Local	105.070853	1,103,243.96	122.936103	1,290,829.08	187,585.12	0.32	
		Base	105.070853	1,103,243.96	122.936103	1,290,829.08	187,585.12	0.32	
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
	150,000.000	Local	100.000000	150,000.00	113.194000	169,791.00	19,791.00	0.04	
		Base	100.000000	150,000.00	113.194000	169,791.00	19,791.00	0.04	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	1,110,000.000	Local	130.291032	1,446,230.46	153.160935	1,700,086.38	253,855.92	0.42	
		Base	130.291032	1,446,230.46	153.160935	1,700,086.38	253,855.92	0.42	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	60,000.000	Local	110.541050	66,324.63	132.946267	79,767.76	13,443.13	0.02	
		Base	110.541050	66,324.63	132.946267	79,767.76	13,443.13	0.02	

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88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	1,440,000.000	Local		118.727673	1,709,678.49	141.531364	2,038,051.64	328,373.15	0.50
		Base		118.727673	1,709,678.49	141.531364	2,038,051.64	328,373.15	0.50
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	570,000.000	Local		118.266347	674,118.18	135.231459	770,819.32	96,701.14	0.19
		Base		118.266347	674,118.18	135.231459	770,819.32	96,701.14	0.19
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		108.217525	86,574.02	124.607715	99,686.17	13,112.15	0.02
		Base		108.217525	86,574.02	124.607715	99,686.17	13,112.15	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		93.976817	385,304.95	108.626471	445,368.53	60,063.58	0.11
		Base		93.976817	385,304.95	108.626471	445,368.53	60,063.58	0.11
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	180,000.000	Local		103.500000	186,300.00	102.900000	185,220.00	-1,080.00	0.05
		Base		103.500000	186,300.00	102.900000	185,220.00	-1,080.00	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.411700	139,176.38	116.672822	163,341.95	24,165.57	0.04
		Base		99.411700	139,176.38	116.672822	163,341.95	24,165.57	0.04
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local		102.986588	82,389.27	110.410321	88,328.26	5,938.99	0.02
		Base		102.986588	82,389.27	110.410321	88,328.26	5,938.99	0.02
893574AN3	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 05/30 3.25					3.250000	15 May 2030		
	150,000.000	Local		99.794200	149,691.30	108.087168	162,130.75	12,439.45	0.04
		Base		99.794200	149,691.30	108.087168	162,130.75	12,439.45	0.04
893574AQ6	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 05/50 3.95					3.950000	15 May 2050		
	370,000.000	Local		100.646141	372,390.72	104.968591	388,383.79	15,993.07	0.10
		Base		100.646141	372,390.72	104.968591	388,383.79	15,993.07	0.09
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.750000	15 Apr 2026		
	60,000.000	Local		121.331667	72,799.00	131.736845	79,042.11	6,243.11	0.02
		Base		121.331667	72,799.00	131.736845	79,042.11	6,243.11	0.02

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89417EAQ2	TRAVELERS COS INC SR UNSECURED 04/50 2.55					2.550000	27 Apr 2050		
	350,000.000	Local	99.238343	347,334.20	98.135889	343,475.61	-3,858.59	0.08	
		Base	99.238343	347,334.20	98.135889	343,475.61	-3,858.59	0.08	
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
	600,000.000	Local	130.088993	780,533.96	138.904169	833,425.01	52,891.05	0.20	
		Base	130.088993	780,533.96	138.904169	833,425.01	52,891.05	0.20	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,340,000.000	Local	101.797248	1,364,083.12	106.750000	1,430,450.00	66,366.88	0.35	
		Base	101.797248	1,364,083.12	106.750000	1,430,450.00	66,366.88	0.35	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	550,000.000	Local	100.000000	550,000.00	106.121829	583,670.06	33,670.06	0.14	
		Base	100.000000	550,000.00	106.121829	583,670.06	33,670.06	0.14	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	2,690,000.000	Local	104.945056	2,823,022.00	115.069000	3,095,356.10	272,334.10	0.76	
		Base	104.945056	2,823,022.00	115.069000	3,095,356.10	272,334.10	0.76	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375000	15 Nov 2065		
	460,000.000	Local	102.739954	472,603.79	124.068271	570,714.05	98,110.26	0.14	
		Base	102.739954	472,603.79	124.068271	570,714.05	98,110.26	0.14	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	720,000.000	Local	102.185903	735,738.50	116.002873	835,220.69	99,482.19	0.20	
		Base	102.185903	735,738.50	116.002873	835,220.69	99,482.19	0.20	
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
	440,000.000	Local	99.961491	439,830.56	110.204850	484,901.34	45,070.78	0.12	
		Base	99.961491	439,830.56	110.204850	484,901.34	45,070.78	0.12	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	290,000.000	Local	100.939279	292,723.91	112.898952	327,406.96	34,683.05	0.08	
		Base	100.939279	292,723.91	112.898952	327,406.96	34,683.05	0.08	
907818FM5	UNION PACIFIC CORP SR UNSECURED 144A 09/62 2.973					2.973000	16 Sep 2062		
	170,000.000	Local	99.859600	169,761.32	98.144977	166,846.46	-2,914.86	0.04	
		Base	99.859600	169,761.32	98.144977	166,846.46	-2,914.86	0.04	

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90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	53,529.560	Local		100.000000	53,529.56	93.083550	49,827.21	-3,702.35	0.01
		Base		100.000000	53,529.56	93.083550	49,827.21	-3,702.35	0.01
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
	122,000.000	Local		115.721172	141,179.83	125.150000	152,683.00	11,503.17	0.04
		Base		115.721172	141,179.83	125.150000	152,683.00	11,503.17	0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,716,000.000	Local		99.920943	1,714,643.39	109.050000	1,871,298.00	156,654.61	0.46
		Base		99.920943	1,714,643.39	109.050000	1,871,298.00	156,654.61	0.46
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	340,000.000	Local		98.551988	335,076.76	103.775000	352,835.00	17,758.24	0.09
		Base		98.551988	335,076.76	103.775000	352,835.00	17,758.24	0.09
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	4,850,000.000	Local		98.314395	4,768,248.14	98.140625	4,759,820.31	-8,427.83	1.17
		Base		98.314395	4,768,248.14	98.140625	4,759,820.31	-8,427.83	1.16
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	210,000.000	Local		102.732600	215,738.46	126.252590	265,130.44	49,391.98	0.07
		Base		102.732600	215,738.46	126.252590	265,130.44	49,391.98	0.06
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
	250,000.000	Local		128.104860	320,262.15	119.953122	299,882.81	-20,379.34	0.07
		Base		128.104860	320,262.15	119.953122	299,882.81	-20,379.34	0.07
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	590,000.000	Local		113.636317	670,454.27	119.407340	704,503.31	34,049.04	0.17
		Base		113.636317	670,454.27	119.407340	704,503.31	34,049.04	0.17
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	380,000.000	Local		99.989558	379,960.32	123.137129	467,921.09	87,960.77	0.11
		Base		99.989558	379,960.32	123.137129	467,921.09	87,960.77	0.11
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local		108.616607	162,924.91	130.609170	195,913.76	32,988.85	0.05
		Base		108.616607	162,924.91	130.609170	195,913.76	32,988.85	0.05

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91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		93.950838	122,136.09	155.567770	202,238.10	80,102.01	0.05
		Base		93.950838	122,136.09	155.567770	202,238.10	80,102.01	0.05
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.852375	41,940.95	161.071291	64,428.52	22,487.57	0.02
		Base		104.852375	41,940.95	161.071291	64,428.52	22,487.57	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.902213	79,121.77	131.208058	104,966.45	25,844.68	0.03
		Base		98.902213	79,121.77	131.208058	104,966.45	25,844.68	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		110.630487	165,945.73	131.698619	197,547.93	31,602.20	0.05
		Base		110.630487	165,945.73	131.698619	197,547.93	31,602.20	0.05
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.339252	437,092.71	127.498298	560,992.51	123,899.80	0.14
		Base		99.339252	437,092.71	127.498298	560,992.51	123,899.80	0.14
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	540,000.000	Local		115.428420	623,313.47	132.439831	715,175.09	91,861.62	0.18
		Base		115.428420	623,313.47	132.439831	715,175.09	91,861.62	0.17
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local		100.200067	60,120.04	111.520081	66,912.05	6,792.01	0.02
		Base		100.200067	60,120.04	111.520081	66,912.05	6,792.01	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local		100.593508	643,798.45	114.881996	735,244.77	91,446.32	0.18
		Base		100.593508	643,798.45	114.881996	735,244.77	91,446.32	0.18
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	800,000.000	Local		101.296271	810,370.17	122.342826	978,742.61	168,372.44	0.24
		Base		101.296271	810,370.17	122.342826	978,742.61	168,372.44	0.24
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.123967	58,274.38	105.663880	63,398.33	5,123.95	0.02
		Base		97.123967	58,274.38	105.663880	63,398.33	5,123.95	0.02

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91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9				2.900000	15 May 2050		
		170,000.000	Local 97.202500	165,244.25	105.460763	179,283.30	14,039.05	0.04
			Base 97.202500	165,244.25	105.460763	179,283.30	14,039.05	0.04
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006				3.006000	15 May 2050		
		180,000.000	Local 100.000000	180,000.00	108.071000	194,527.80	14,527.80	0.05
			Base 100.000000	180,000.00	108.071000	194,527.80	14,527.80	0.05
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256				3.256000	15 May 2060		
		370,000.000	Local 100.000000	370,000.00	109.072000	403,566.40	33,566.40	0.10
			Base 100.000000	370,000.00	109.072000	403,566.40	33,566.40	0.10
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706				3.706000	15 May 2120		
		40,000.000	Local 100.000000	40,000.00	106.028000	42,411.20	2,411.20	0.01
			Base 100.000000	40,000.00	106.028000	42,411.20	2,411.20	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767				4.767000	15 May 2115		
		430,000.000	Local 101.516819	436,522.32	142.102000	611,038.60	174,516.28	0.15
			Base 101.516819	436,522.32	142.102000	611,038.60	174,516.28	0.15
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858000	15 May 2112		
		280,000.000	Local 102.107921	285,902.18	145.724000	408,027.20	122,125.02	0.10
			Base 102.107921	285,902.18	145.724000	408,027.20	122,125.02	0.10
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131				4.131000	15 May 2045		
		70,000.000	Local 100.000000	70,000.00	124.039000	86,827.30	16,827.30	0.02
Original Face:		70,000.000	Base 100.000000	70,000.00	124.039000	86,827.30	16,827.30	0.02
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
		300,000.000	Local 95.542913	286,628.74	133.633224	400,899.67	114,270.93	0.10
			Base 95.542913	286,628.74	133.633224	400,899.67	114,270.93	0.10
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		120,000.000	Local 88.041650	105,649.98	119.235012	143,082.01	37,432.03	0.04
			Base 88.041650	105,649.98	119.235012	143,082.01	37,432.03	0.03
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.550000	15 Sep 2043		
		90,000.000	Local 134.375644	120,938.08	162.778086	146,500.28	25,562.20	0.04
			Base 134.375644	120,938.08	162.778086	146,500.28	25,562.20	0.04

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92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local		99.380015	258,388.04	124.667477	324,135.44	65,747.40	0.08
		Base		99.380015	258,388.04	124.667477	324,135.44	65,747.40	0.08
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	4,275,000.000	Local		106.851528	4,567,902.81	131.011995	5,600,762.79	1,032,859.98	1.37
		Base		106.851528	4,567,902.81	131.011995	5,600,762.79	1,032,859.98	1.37
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
	37,000.000	Local		94.871622	35,102.50	138.553294	51,264.72	16,162.22	0.01
		Base		94.871622	35,102.50	138.553294	51,264.72	16,162.22	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local		88.424343	468,649.02	123.378535	653,906.24	185,257.22	0.16
		Base		88.424343	468,649.02	123.378535	653,906.24	185,257.22	0.16
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	690,000.000	Local		104.672936	722,243.26	138.485920	955,552.85	233,309.59	0.23
		Base		104.672936	722,243.26	138.485920	955,552.85	233,309.59	0.23
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		110.761750	22,152.35	150.624433	30,124.89	7,972.54	0.01
		Base		110.761750	22,152.35	150.624433	30,124.89	7,972.54	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	420,000.000	Local		104.340736	438,231.09	123.112532	517,072.63	78,841.54	0.13
		Base		104.340736	438,231.09	123.112532	517,072.63	78,841.54	0.13
92564RAD7	VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75					3.750000	15 Feb 2027		
	60,000.000	Local		100.000000	60,000.00	98.328000	58,996.80	-1,003.20	0.01
		Base		100.000000	60,000.00	98.328000	58,996.80	-1,003.20	0.01
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
	190,000.000	Local		100.000000	190,000.00	98.375000	186,912.50	-3,087.50	0.05
		Base		100.000000	190,000.00	98.375000	186,912.50	-3,087.50	0.05
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		120.300631	283,909.49	184.541821	435,518.70	151,609.21	0.11
		Base		120.300631	283,909.49	184.541821	435,518.70	151,609.21	0.11

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92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	640,000.000	Local	108.334031	693,337.80	132.822953	850,066.90	156,729.10	0.21	
		Base	108.334031	693,337.80	132.822953	850,066.90	156,729.10	0.21	
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
	690,000.000	Local	102.576155	707,775.47	108.168407	746,362.01	38,586.54	0.18	
		Base	102.576155	707,775.47	108.168407	746,362.01	38,586.54	0.18	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	250,000.000	Local	99.861508	249,653.77	107.141951	267,854.88	18,201.11	0.07	
		Base	99.861508	249,653.77	107.141951	267,854.88	18,201.11	0.07	
92826CAQ5	VISA INC SR UNSECURED 08/50 2					2.000000	15 Aug 2050		
	610,000.000	Local	98.931187	603,480.24	91.780749	559,862.57	-43,617.67	0.14	
		Base	98.931187	603,480.24	91.780749	559,862.57	-43,617.67	0.14	
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local	112.336669	179,738.67	137.796742	220,474.79	40,736.12	0.05	
		Base	112.336669	179,738.67	137.796742	220,474.79	40,736.12	0.05	
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	620,000.000	Local	99.521689	617,034.47	129.282244	801,549.91	184,515.44	0.20	
		Base	99.521689	617,034.47	129.282244	801,549.91	184,515.44	0.20	
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local	104.900269	335,680.86	124.613908	398,764.51	63,083.65	0.10	
		Base	104.900269	335,680.86	124.613908	398,764.51	63,083.65	0.10	
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local	100.083304	46,038.32	132.160088	60,793.64	14,755.32	0.01	
		Base	100.083304	46,038.32	132.160088	60,793.64	14,755.32	0.01	
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
	990,000.000	Local	110.746477	1,096,390.12	130.508833	1,292,037.45	195,647.33	0.32	
		Base	110.746477	1,096,390.12	130.508833	1,292,037.45	195,647.33	0.32	
938VFSI4	ASPLUNDH TREE EXPERT LLC ASPLUNDH TREE EXPERT LLC						07 Sep 2027		
	540,000.000	Local	100.083333	540,450.00	99.812500	538,987.50	-1,462.50	0.13	
		Base	100.083333	540,450.00	99.812500	538,987.50	-1,462.50	0.13	

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94106BAB7	WASTE CONNECTIONS INC SR UNSECURED 04/50 3.05				3.050000	01 Apr 2050		
		790,000.000	Local 99.305877	784,516.43	104.620740	826,503.85	41,987.42	0.20
			Base 99.305877	784,516.43	104.620740	826,503.85	41,987.42	0.20
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049		
		340,000.000	Local 100.428553	341,457.08	127.229860	432,581.52	91,124.44	0.11
			Base 100.428553	341,457.08	127.229860	432,581.52	91,124.44	0.11
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037		
		180,000.000	Local 94.438806	169,989.85	143.248032	257,846.46	87,856.61	0.06
			Base 94.438806	169,989.85	143.248032	257,846.46	87,856.61	0.06
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
		100,000.000	Local 107.504660	107,504.66	125.603417	125,603.42	18,098.76	0.03
			Base 107.504660	107,504.66	125.603417	125,603.42	18,098.76	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
		638,000.000	Local 106.062922	676,681.44	136.486660	870,784.89	194,103.45	0.21
			Base 106.062922	676,681.44	136.486660	870,784.89	194,103.45	0.21
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
		330,000.000	Local 114.871512	379,075.99	132.375107	436,837.85	57,761.86	0.11
			Base 114.871512	379,075.99	132.375107	436,837.85	57,761.86	0.11
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
		280,000.000	Local 97.594171	273,263.68	122.030640	341,685.79	68,422.11	0.08
			Base 97.594171	273,263.68	122.030640	341,685.79	68,422.11	0.08
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		640,000.000	Local 104.296973	667,500.63	119.454622	764,509.58	97,008.95	0.19
			Base 104.296973	667,500.63	119.454622	764,509.58	97,008.95	0.19
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		870,000.000	Local 110.875813	964,619.57	124.530728	1,083,417.33	118,797.76	0.27
			Base 110.875813	964,619.57	124.530728	1,083,417.33	118,797.76	0.26
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.611298	15 Sep 2048		
		100,000.000	Local 87.363580	87,363.58	65.904170	65,904.17	-21,459.41	0.02
Original Face:		100,000.000	Base 87.363580	87,363.58	65.904170	65,904.17	-21,459.41	0.02

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95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	460,000.000	Local	100.000000	460,000.00	121.365875	558,283.03	98,283.03	0.14	
		Base	100.000000	460,000.00	121.365875	558,283.03	98,283.03	0.14	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	2,070,000.000	Local	118.951156	2,462,288.93	136.864750	2,833,100.33	370,811.40	0.70	
		Base	118.951156	2,462,288.93	136.864750	2,833,100.33	370,811.40	0.69	
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	460,000.000	Local	100.000000	460,000.00	104.610061	481,206.28	21,206.28	0.12	
		Base	100.000000	460,000.00	104.610061	481,206.28	21,206.28	0.12	
958254AA2	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/21 5.375					5.375000	01 Jun 2021		
	280,000.000	Local	98.331732	275,328.85	100.750000	282,100.00	6,771.15	0.07	
		Base	98.331732	275,328.85	100.750000	282,100.00	6,771.15	0.07	
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	40,000.000	Local	84.285325	33,714.13	100.592500	40,237.00	6,522.87	0.01	
		Base	84.285325	33,714.13	100.592500	40,237.00	6,522.87	0.01	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	650,000.000	Local	96.047043	624,305.78	85.500000	555,750.00	-68,555.78	0.14	
		Base	96.047043	624,305.78	85.500000	555,750.00	-68,555.78	0.14	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00	
		Base	0.000000	0.03	0.000000	0.00	-0.03	0.00	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	840,000.000	Local	93.311583	783,817.30	80.500000	676,200.00	-107,617.30	0.17	
		Base	93.311583	783,817.30	80.500000	676,200.00	-107,617.30	0.17	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local	96.713951	493,241.15	82.500000	420,750.00	-72,491.15	0.10	
		Base	96.713951	493,241.15	82.500000	420,750.00	-72,491.15	0.10	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25					6.250000	01 Feb 2050		
	840,000.000	Local	100.165343	841,388.88	92.625000	778,050.00	-63,338.88	0.19	
		Base	100.165343	841,388.88	92.625000	778,050.00	-63,338.88	0.19	

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961214EG4	WESTPAC BANKING CORP SUBORDINATED 07/39 4.421					4.421000	24 Jul 2039		
	190,000.000	Local		100.000000	190,000.00	121.265804	230,405.03	40,405.03	0.06
		Base		100.000000	190,000.00	121.265804	230,405.03	40,405.03	0.06
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local		120.790678	1,256,223.05	131.726187	1,369,952.34	113,729.29	0.34
		Base		120.790678	1,256,223.05	131.726187	1,369,952.34	113,729.29	0.33
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		114.615357	80,230.75	131.538860	92,077.20	11,846.45	0.02
		Base		114.615357	80,230.75	131.538860	92,077.20	11,846.45	0.02
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local		128.672916	398,886.04	142.539787	441,873.34	42,987.30	0.11
		Base		128.672916	398,886.04	142.539787	441,873.34	42,987.30	0.11
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local		105.947410	614,494.98	106.639247	618,507.63	4,012.65	0.15
		Base		105.947410	614,494.98	106.639247	618,507.63	4,012.65	0.15
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local		99.874175	119,849.01	117.712810	141,255.37	21,406.36	0.03
		Base		99.874175	119,849.01	117.712810	141,255.37	21,406.36	0.03
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	40,000.000	Local		50.066175	20,026.47	101.500000	40,600.00	20,573.53	0.01
		Base		50.066175	20,026.47	101.500000	40,600.00	20,573.53	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	190,000.000	Local		100.000000	190,000.00	98.313500	186,795.65	-3,204.35	0.05
		Base		100.000000	190,000.00	98.313500	186,795.65	-3,204.35	0.05
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local		124.478400	460,570.08	148.279694	548,634.87	88,064.79	0.13
		Base		124.478400	460,570.08	148.279694	548,634.87	88,064.79	0.13
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
	550,000.000	Local		100.000000	550,000.00	105.908500	582,496.75	32,496.75	0.14
		Base		100.000000	550,000.00	105.908500	582,496.75	32,496.75	0.14

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98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	310,000.000	Local	100.000000	310,000.00	95.947500	297,437.25	-12,562.75	0.07	
		Base	100.000000	310,000.00	95.947500	297,437.25	-12,562.75	0.07	
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local	114.797100	80,357.97	128.083412	89,658.39	9,300.42	0.02	
		Base	114.797100	80,357.97	128.083412	89,658.39	9,300.42	0.02	
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	740,000.000	Local	104.422899	772,729.45	122.404830	905,795.74	133,066.29	0.22	
		Base	104.422899	772,729.45	122.404830	905,795.74	133,066.29	0.22	
98417EAR1	GLENORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	630,000.000	Local	105.561814	665,039.43	117.224008	738,511.25	73,471.82	0.18	
		Base	105.561814	665,039.43	117.224008	738,511.25	73,471.82	0.18	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,210,000.000	Local	100.678720	1,218,212.51	108.452054	1,312,269.85	94,057.34	0.32	
		Base	100.678720	1,218,212.51	108.452054	1,312,269.85	94,057.34	0.32	
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.700000	01 Feb 2043		
	30,000.000	Local	99.349033	29,804.71	131.675823	39,502.75	9,698.04	0.01	
		Base	99.349033	29,804.71	131.675823	39,502.75	9,698.04	0.01	
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	860,000.000	Local	102.735331	883,523.85	39.500000	339,700.00	-543,823.85	0.08	
Original Face:	860,000.000	Base	102.735331	883,523.85	39.500000	339,700.00	-543,823.85	0.08	
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR					7.875000	29 Dec 2049		
	310,000.000	Local	104.267745	323,230.01	102.875000	318,912.50	-4,317.51	0.08	
		Base	104.267745	323,230.01	102.875000	318,912.50	-4,317.51	0.08	
ACI0S3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR					7.125000	31 Dec 2099		
	220,000.000	Local	96.750364	212,850.80	104.125000	229,075.00	16,224.20	0.06	
		Base	96.750364	212,850.80	104.125000	229,075.00	16,224.20	0.06	
US DOLLAR Total									
	324,173,502.560	Local		338,740,094.34		371,775,807.82	33,035,713.48	91.21	
Original Face:	6,758,098.000	Base		338,740,094.34		371,775,807.82	33,035,713.48	90.86	

& 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, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

	364,073,502.560	Base		340,248,486.78		373,136,676.82	32,888,190.04	91.19
Original Face:	6,758,098.000							

SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1ENUX0	SWS035188 CDS USD R F	1.00000 2	CCPCDX		1.000000	20 Jun 2025		
	12,430,000.000	Local	101.044868	12,559,877.05	100.689500	12,515,704.85	-44,172.20	3.07
		Base	101.044868	12,559,877.05	100.689500	12,515,704.85	-44,172.20	3.06
99S1ENUY8	SWS035188 CDS USD P V	03MEVENT 1	CCPCDX		1.000000	20 Jun 2025		
	-12,430,000.000	Local	100.000000	-12,430,000.00	100.000000	-12,430,000.00	0.00	3.05
		Base	100.000000	-12,430,000.00	100.000000	-12,430,000.00	0.00	3.04

US DOLLAR Total

		Local		129,877.05		85,704.85	-44,172.20	6.12
		Base		129,877.05		85,704.85	-44,172.20	6.10

SWAPS FIXED INCOME Total

	0.000	Base		129,877.05		85,704.85	-44,172.20	6.10
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& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
	377,432,178.510	Base		351,116,117.74		383,937,883.86	32,821,766.12	99.91
Original Face:	6,758,098.000							

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1M5FK5	US LONG BOND(CBT) DEC20 XCBT 20201221	21 Dec 2020							
322.000	32,200,000.000		Local 56,762,562.50	56,934,012.39	176.281250	-171,449.89	130,425.11	-301,875.00	
			Base 56,762,562.50		176.281250	-171,449.89	130,425.11	-301,875.00	0.07

ADI1M5MP6	US 2YR NOTE (CBT) DEC20 XCBT 20201231	31 Dec 2020							
11.000	2,200,000.000		Local 2,430,570.32	2,429,850.63	110.480469	719.69	805.62	-85.93	
			Base 2,430,570.32		110.480469	719.69	805.62	-85.93	0.00

US DOLLAR Total									
333.000	34,400,000.000		Local 59,193,132.82	59,363,863.02		-170,730.20	131,230.73	-301,960.93	
			Base			-170,730.20	131,230.73	-301,960.93	0.07

FUTURES LONG Total									
333.000	34,400,000.000		Base			-170,730.20	131,230.73	-301,960.93	0.07

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.852915

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1LNJ56	EURO-BUND FUTURE DEC20 XEUR 20201208						08 Dec 2020			
-3.000	-300,000.000	Local	-523,560.00	-518,426.40	174.520000	-5,133.60		-6,183.60	1,050.00	
		Base	-613,847.80		204.615935	-6,018.89		-7,249.96	1,231.07	0.00

GERMANY Total										
-3.000	-300,000.000	Local	-523,560.00	-518,426.40		-5,133.60		-6,183.60	1,050.00	
		Base				-6,018.89		-7,249.96	1,231.07	0.00

EURO CURRENCY Total										
-3.000	-300,000.000	Local	-523,560.00	-518,426.40		-5,133.60		-6,183.60	1,050.00	
		Base				-6,018.89		-7,249.96	1,231.07	0.00

POUND STERLING

Exchange Rate: 0.774984

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
ADI1LQM06	LONG GILT FUTURE DEC20 IFLL 20201229						29 Dec 2020			
-4.000	-400,000.000	Local	-544,440.00	-545,124.48	136.110000	684.48		-1,115.52	1,800.00	
		Base	-702,517.73		175.629432	883.22		-1,439.41	2,322.63	0.00

POUND STERLING Total										
-4.000	-400,000.000	Local	-544,440.00	-545,124.48		684.48		-1,115.52	1,800.00	
		Base				883.22		-1,439.41	2,322.63	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1M4958	US ULTRA BOND CBT DEC20 XCBT 20201221						21 Dec 2020			
-14.000	-1,400,000.000	Local	-3,105,375.00	-3,128,601.89	221.812500	23,226.89		-4,773.11	28,000.00	
		Base	-3,105,375.00		221.812500	23,226.89		-4,773.11	28,000.00	0.01

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
ADI1M5FZ2	US 10YR NOTE (CBT)DEC20 XCBT 20201221						21 Dec 2020			
-111.000	-11,100,000.000	Local	-15,487,968.75	-15,470,808.67	139.531250	-17,160.08		-44,910.08	27,750.00	
		Base	-15,487,968.75		139.531250	-17,160.08		-44,910.08	27,750.00	0.01

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
ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020			

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund	
-107.000	-10,700,000.000	Local	-13,485,343.75	-13,462,872.23	126.031250	-22,471.52	10,867.24		
		Base	-13,485,343.75		126.031250	-22,471.52	10,867.24	0.00	
US DOLLAR Total									
-232.000	-23,200,000.000	Local	-32,078,687.50	-32,062,282.79		-16,404.71	66,617.24		
		Base				-16,404.71	66,617.24	0.02	
FUTURES SHORT Total									
-239.000	-23,900,000.000	Base				-21,540.38	70,170.94	0.02	

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2020

View Date: October 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
94.000	10,500,000.000	Base			-192,270.58		39,519.41	-231,789.99	0.09