



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
98,168.662	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	774,550.74	739,095.87	2	0.00
15,972.542	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	391,327.28	377,078.09	1	0.00
27,332.081	CUSIP # 256210105 DODGE & COX INCOME FUND	390,302.12	393,266.11	1	0.00
96,726.734	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,164,589.88	1,149,736.95	3	0.00
28,639.985	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	390,076.60	381,703.42	1	0.00
		3,110,846.62	3,040,880.44	8	0.00
MUTUAL FUNDS - EQUITY					
131,995.859	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,911,037.30	3,393,664.30	10	0.00
148,403.359	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,295,509.13	6,334,577.94	19	0.00
20,751.326	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,111,868.85	2,306,258.83	8	0.00
25,367.782	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,901,315.26	1,596,040.88	5	0.00
62,991.232	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,952,098.28	1,484,654.74	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
157,386.838	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,968,909.34	1,732,534.43	5	0.00
59,236.199	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,962,495.27	1,718,838.26	5	0.00
13,276.791	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,336,980.75	1,945,668.21	6	0.00
44,829.476	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,072,163.99	2,171,359.67	8	0.00
25,302.575	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	2,040,905.70	1,505,247.50	5	0.00
7,852.944	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,133,258.35	919,715.77	3	0.00
3,802.79	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	781,739.54	525,022.62	2	0.00
18,782.162	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,969,121.86	1,471,459.38	5	0.00
		33,437,403.62	27,105,042.53	86	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,153,028.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,153,028.57	1,153,028.57	3	0.00
		1,153,028.57	1,153,028.57	3	0.00
COMMON TRUST FUNDS - EQUITY					

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55,444.138	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,575,722.40	1,236,971.20	4	0.00
		1,575,722.40	1,236,971.20	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
254,504.481	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	2,008,040.36	1,963,801.31	4	2.05
40,384.902	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	989,430.10	948,911.77	2	0.00
173,174.861	CUSIP # 256210105 DODGE & COX INCOME FUND	2,472,937.02	2,480,872.91	5	0.00
476,285.211	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,995,635.03	1,976,730.89	4	1.44
332,334.512	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	4,001,307.52	3,937,810.19	8	1.38
144,474.433	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,967,741.78	1,923,967.82	4	0.00
40,518.968	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	491,495.08	495,860.15	1	0.00
		13,926,586.89	13,727,955.04	28	4.87
MUTUAL FUNDS - EQUITY					
128,566.273	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,809,418.67	3,265,982.02	8	0.00
126,568.998	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,222,131.94	5,214,593.41	13	0.00
19,236.687	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,884,733.58	2,067,253.63	6	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,399.698	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,454,007.37	1,170,314.16	3	0.00
63,030.138	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,953,303.98	1,408,022.87	4	0.00
79,485.032	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	994,357.75	848,085.48	2	0.00
43,007.066	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,424,824.10	1,205,591.24	3	0.00
13,987.571	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,462,092.25	1,995,035.86	5	0.00
42,399.226	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,905,618.96	1,943,020.73	6	0.00
12,262.525	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	989,095.27	559,751.90	2	0.00
3,357.465	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	484,515.77	379,048.01	1	0.00
2,429.004	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	499,330.35	299,708.28	1	0.00
9,496.625	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	995,626.17	688,956.72	2	0.00
		27,079,056.16	21,045,364.31	55	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,080,661.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,080,661.75	1,080,661.75	2	0.00
		1,080,661.75	1,080,661.75	2	0.00
COMMON TRUST FUNDS - EQUITY					
68,650.519	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,951,047.75	1,489,607.07	4	0.00
		1,951,047.75	1,489,607.07	4	0.00
COMMON TRUST FUNDS - OTHER					
479,152.1333	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,983,182.19	4,845,484.22	10	0.00
		4,983,182.19	4,845,484.22	10	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
214,833.413	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,695,035.63	1,651,114.74	3	1.73
22,485.561	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	550,896.24	527,833.48	1	0.00
77,849.46	CUSIP # 256210105 DODGE & COX INCOME FUND	1,111,690.29	1,116,529.86	2	0.00
530,258.38	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,221,782.61	2,208,995.10	4	1.60
280,633.442	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,378,826.64	3,325,567.70	6	3.65
82,975.737	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,130,129.54	1,104,407.06	2	0.00
45,867.109	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	556,368.03	562,438.97	1	0.00
		10,644,728.98	10,496,886.91	19	6.98
MUTUAL FUNDS - EQUITY					
173,306.908	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	5,135,083.68	4,483,785.03	9	0.00
181,713.983	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	8,933,059.40	7,657,699.54	16	0.00
26,587.617	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,987,079.05	2,955,949.07	7	0.00

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ABG GROWTH CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,020.347	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,250,025.01	1,868,308.50	4	0.00
71,871.191	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,227,288.21	1,646,893.15	4	0.00
182,421.12	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,282,088.21	1,999,275.37	4	0.00
70,336.874	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,330,260.64	2,037,598.73	4	0.00
16,071.363	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,828,881.32	2,328,670.34	5	0.00
59,190.528	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	4,056,326.88	2,816,137.85	7	0.00
22,161.924	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,787,580.79	1,158,108.61	3	0.00
8,050.093	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,161,708.92	946,244.16	2	0.00
5,794.128	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,191,098.89	782,055.13	2	0.00
15,740.61	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,650,245.55	1,216,853.49	3	0.00
		39,820,726.55	31,897,578.97	70	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,242,639.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,242,639.44	1,242,639.44	2	0.00
		1,242,639.44	1,242,639.44	2	0.00
COMMON TRUST FUNDS - EQUITY					
100,959.153	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,869,259.13	2,219,543.17	5	0.00
		2,869,259.13	2,219,543.17	5	0.00
COMMON TRUST FUNDS - OTHER					
212,740.5491	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,212,501.71	2,148,374.03	4	0.00
		2,212,501.71	2,148,374.03	4	0.00



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XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
219,511.065	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,731,942.30	1,682,907.86	6	0.00
46,978.858	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,150,982.02	1,108,504.93	4	0.00
140,923.296	CUSIP # 256210105 DODGE & COX INCOME FUND	2,012,384.67	2,014,434.16	7	0.00
207,218.163	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	868,244.10	849,173.08	3	0.00
215,677.99	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,596,763.00	2,553,836.32	9	0.00
147,780.469	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	2,012,769.99	1,967,679.66	7	0.00
47,545.119	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	576,722.29	581,933.98	2	0.00
		10,949,808.37	10,758,469.99	38	0.00
MUTUAL FUNDS - EQUITY					
65,718.212	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,947,230.62	1,622,629.90	7	0.00
44,615.299	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	2,193,288.10	1,791,914.38	8	0.00
7,352.569	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,102,591.25	798,172.58	4	0.00

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10,858.793	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	813,866.54	691,844.89	3	0.00
18,063.863	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	559,799.11	389,935.77	2	0.00
21,807.806	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	272,815.65	237,027.04	1	0.00
16,468.346	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	545,596.30	440,056.71	2	0.00
4,777.917	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	841,008.95	655,722.98	3	0.00
19,811.037	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,357,650.37	914,884.45	5	0.00
7,038.281	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	567,707.75	306,667.90	2	0.00
1,318.233	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	270,989.16	174,217.74	1	0.00
2,666.72	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	279,578.92	191,564.08	1	0.00
		10,752,122.72	8,214,638.42	38	0.00
COMMON TRUST FUNDS - FIXED INCOME					
682,447.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	682,447.86	682,447.86	2	0.00

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		682,447.86	682,447.86	2	0.00
	COMMON TRUST FUNDS - EQUITY				
9,702.815	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	275,754.00	198,347.82	1	0.00
		275,754.00	198,347.82	1	0.00
	COMMON TRUST FUNDS - OTHER				
556,316.7068	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,785,693.75	5,632,554.29	20	0.00
		5,785,693.75	5,632,554.29	20	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
106,118.473	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	837,274.75	792,916.74	8	10.11
25,551.737	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	626,017.56	609,975.69	6	0.00
65,695.433	CUSIP # 256210105 DODGE & COX INCOME FUND	938,130.78	951,462.45	9	0.00
50,120.637	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	210,005.47	207,529.49	2	0.00
86,893.753	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,046,200.79	1,011,884.00	10	5.31
76,536.474	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,042,426.78	1,020,448.05	10	0.00
25,720.301	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	311,987.25	315,719.43	3	0.00
		5,012,043.38	4,909,935.85	48	15.42
MUTUAL FUNDS - EQUITY					
13,615.91	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	403,439.41	356,082.09	4	0.00
10,114.882	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	497,247.60	411,189.34	5	0.00
1,333.142	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	199,917.97	157,235.72	2	0.00

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2,626.453	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	196,852.65	180,185.81	2	0.00
8,137.017	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	101,794.08	87,142.01	1	0.00
3,053.191	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	101,152.22	87,022.44	1	0.00
563.749	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	99,231.10	77,147.68	1	0.00
2,874.917	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	197,018.06	158,119.97	2	0.00
1,244.996	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	100,421.38	58,346.65	1	0.00
		1,897,074.47	1,572,471.71	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
230,352.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	230,352.62	230,352.62	2	0.00
		230,352.62	230,352.62	2	0.00
COMMON TRUST FUNDS - EQUITY					
3,590.169	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	102,032.60	71,387.60	1	0.00
		102,032.60	71,387.60	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
302,579.8837	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,146,830.79	3,066,679.27	30	0.00
		3,146,830.79	3,066,679.27	30	0.00

HB8F10000002 - AFL-CIO HIT DVF

9/30/2021

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-12,328.80	0.00	-12,328.80	-0.01	0.00
	CASH		1.07	0.00	1.07	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-9,395.53	0.00	-9,395.53	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-12,616.02	0.00	-12,616.02	-0.01	0.00
698,537.590	BLACKROCK FEDERAL FUND 30	100.0000	698,537.59	22.72	698,537.59	0.49	0.00
99VVBJNY8	0.110%						
SUBTOTAL UNITED STATES			664,198.31	22.72	664,198.31	0.46	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			664,198.31	22.72	664,198.31	0.46	0.00
TOTAL CASH & CASH EQUIVALENTS			664,198.31	22.72	664,198.31	0.46	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
3,745,747.040	BLACKROCK INSTL TR CO N A INVT	12.9016	44,397,202.53	0.00	48,326,126.27	34.20	3,928,923.74
09257F750	FOR EMPLOYEE BENEFIT TRS						
80,360.147	AFL CIO HSG INVT TR	1,148.7499	92,024,958.98	198,463.26	92,313,712.60	65.33	288,753.62
99VVBHSM3							
SUBTOTAL UNITED STATES			136,422,161.51	198,463.26	140,639,838.87	99.53	4,217,677.36
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			136,422,161.51	198,463.26	140,639,838.87	99.53	4,217,677.36
TOTAL FIXED INCOME SECURITIES			136,422,161.51	198,463.26	140,639,838.87	99.53	4,217,677.36
TOTAL ASSETS - BASE:			137,086,359.82	198,485.98	141,304,037.18	99.99	4,217,677.36
NET ASSETS - BASE:					141,502,523.16		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
826,241.94	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	826,241.94	826,241.94	19	2.29
		826,241.94	826,241.94	19	2.29
CORPORATE BONDS					
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	50,883.00	49,628.00	1	204.86
		50,883.00	49,628.00	1	204.86
COMMON STOCK					
50	CUSIP # 023135106 AMAZON.COM INC	164,252.00	93,612.43	4	0.00
1,300	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	217,789.00	104,367.69	5	0.00
1,280	CUSIP # 037833100 APPLE INC	181,120.00	14,655.89	4	0.00
870	CUSIP # 053015103 AUTO DATA PROCESSING INC.	173,930.40	72,172.76	4	809.10
455	CUSIP # 22160K105 COSTCO WHOLESALE CORP	204,454.25	143,938.47	5	0.00
980	CUSIP # 254687106 DISNEY WALT	165,786.60	31,849.69	4	0.00
555	CUSIP # 437076102 HOME DEPOT INC	182,184.30	54,520.22	4	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	168,762.60	78,155.22	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,290	CUSIP # 46625H100 JP MORGAN CHASE & CO	211,160.10	144,647.11	5	0.00
1,075	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	173,612.50	63,231.50	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	138,561.30	62,055.59	3	0.00
695	CUSIP # 594918104 MICROSOFT CORPORATION	195,934.40	74,754.15	5	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	149,586.00	132,899.35	3	0.00
450	CUSIP # 78409V104 S&P GLOBAL INC	191,200.50	39,617.90	4	0.00
415	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	178,275.70	20,680.93	4	0.00
990	CUSIP # 882508104 TEXAS INSTRUMENTS INC	190,287.90	50,805.01	4	0.00
730	CUSIP # 92826C839 VISA INC CL A	162,607.50	127,117.82	4	0.00
1,010	CUSIP # 98978V103 ZOETIS INC	196,081.40	132,165.06	5	0.00
		3,245,586.45	1,441,246.79	75	809.10
	FOREIGN STOCK				
1,400	CUSIP # G5960L103 MEDTRONIC PLC	175,490.00	143,781.37	4	882.00
		175,490.00	143,781.37	4	882.00

Holdings

As of: September 30, 2021



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

View Date: October 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH

BRAZILIAN REAL

Exchange Rate: 5.445750

BRL	BRAZILIAN REAL							
		-0.030	Local	1.000000	-0.03	1.000000	-0.03	0.00
			Base	0.333333	-0.01	0.183629	-0.01	0.00
BRAZILIAN REAL Total		-0.030	Local		-0.03	-0.03	0.00	0.00
			Base		-0.01	-0.01	0.00	0.00

EURO CURRENCY

Exchange Rate: 0.863297

INTERNATIONAL

EUR	EURO CURRENCY							
		-9.790	Local	1.000000	-9.79	1.000000	-9.79	100.00
			Base	1.179775	-11.55	1.158350	-11.34	0.00
INTERNATIONAL Total		-9.790	Local		-9.79	-9.79	0.00	100.00
			Base		-11.55	-11.34	0.21	0.00
EURO CURRENCY Total		-9.790	Local		-9.79	-9.79	0.00	100.00
			Base		-11.55	-11.34	0.21	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.186500

MYR	MALAYSIAN RINGGIT							
		183,981.610	Local	1.000000	183,981.61	1.000000	183,981.61	0.71
			Base	0.238963	43,964.78	0.238863	43,946.40	0.02
MALAYSIAN RINGGIT Total		183,981.610	Local		183,981.61		183,981.61	0.71
			Base		43,964.78		43,946.40	0.02

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

SOUTH KOREAN WON

Exchange Rate: 1,184.000000

KRW	SOUTH KOREAN WON							
		1,261.000	Local	1.000000	1,261.00	1.000000	1,261.00	0.00
			Base	0.000849	1.07	0.000845	1.07	0.00

SOUTH KOREAN WON Total

		1,261.000	Local		1,261.00		1,261.00	0.00
			Base		1.07		1.07	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR							
		789,254.110	Local	1.000000	789,254.11	1.000000	789,254.11	0.46
			Base	1.000000	789,254.11	1.000000	789,254.11	0.34

US DOLLAR Total

		789,254.110	Local		789,254.11		789,254.11	0.46
			Base		789,254.11		789,254.11	0.34

CASH Total

		974,486.900	Base		833,208.40		833,190.23	-18.17

CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
		9,409,991.560	Local	100.000000	9,409,991.56	100.000000	9,409,991.56	5.54
			Base	100.000000	9,409,991.56	100.000000	9,409,991.56	4.06

912828YN4	US TREASURY FRN 10/21 VAR				0.335003	31 Oct 2021		
		1,845,000.000	Local	100.007007	1,845,129.28	100.019167	1,845,353.63	1.09
			Base	100.007007	1,845,129.28	100.019167	1,845,353.63	0.80

912828Z45	US TREASURY FRN 01/22 VAR				0.189003	31 Jan 2022		
		14,685,000.000	Local	100.016986	14,687,494.39	100.051845	14,692,613.44	8.65
			Base	100.016986	14,687,494.39	100.051845	14,692,613.44	6.34

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828ZK9	US TREASURY FRN 04/22 VAR					0.149003	30 Apr 2022		
	10,240,000.000	Local		100.015998	10,241,638.20	100.066222	10,246,781.12	5,142.92	6.03
		Base		100.015998	10,241,638.20	100.066222	10,246,781.12	5,142.92	4.42
91282CAA9	US TREASURY FRN 07/22 VAR					0.090003	31 Jul 2022		
	27,230,000.000	Local		100.008303	27,232,260.97	100.044601	27,242,144.85	9,883.88	16.04
		Base		100.008303	27,232,260.97	100.044601	27,242,144.85	9,883.88	11.75
91282CAS0	US TREASURY FRN 10/22 VAR					0.090003	31 Oct 2022		
	13,555,000.000	Local		100.005849	13,555,792.83	100.044517	13,561,034.28	5,241.45	7.99
		Base		100.005849	13,555,792.83	100.044517	13,561,034.28	5,241.45	5.85
91282CBK6	US TREASURY FRN 01/23 VAR					0.084003	31 Jan 2023		
	45,340,000.000	Local		100.019845	45,348,997.88	100.043281	45,359,623.60	10,625.72	26.71
		Base		100.019845	45,348,997.88	100.043281	45,359,623.60	10,625.72	19.56
91282CCQ2	US TREASURY FRN 07/23 VAR					0.064003	31 Jul 2023		
	1,555,000.000	Local		100.012977	1,555,201.79	100.002823	1,555,043.90	-157.89	0.92
		Base		100.012977	1,555,201.79	100.002823	1,555,043.90	-157.89	0.67
US DOLLAR Total									
	123,859,991.560	Local			123,876,506.90		123,912,586.38	36,079.48	72.97
		Base			123,876,506.90		123,912,586.38	36,079.48	53.43
CASH EQUIVALENT Total									
	123,859,991.560	Base			123,876,506.90		123,912,586.38	36,079.48	53.43

FIXED INCOME

AUSTRALIAN DOLLAR								
							Exchange Rate:	1.383222
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
		Base		0.000000	68,297.98	0.000000	0.00	-68,297.98
ACI02GUD6	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/23 4					4.250000	21 Jul 2023	
	2,645,000.000	Local		107.313402	2,838,439.47	107.228581	2,836,195.97	-2,243.50
		Base		83.282095	2,202,811.40	77.520876	2,050,427.17	-152,384.23

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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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
ACI05YGQ1	NEW S WALES TREASURY CRP LOCAL GOVT G 04/23 4					4.000000	20 Apr 2023	
	1,325,000.000	Local	105.967370	1,404,067.65	105.978224	1,404,211.47	143.82	11.04
		Base	80.803967	1,070,652.56	76.616931	1,015,174.33	-55,478.23	0.44
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4					4.000000	08 Apr 2021	
	0.000	Local	0.000000	1,025.60	0.000000	0.00	-1,025.60	0.00
		Base	0.000000	784.53	0.000000	0.00	-784.53	0.00
B1Y98KII0	WESTERN AUST TREAS CORP LOCAL GOVT G 10/23 6					6.000000	16 Oct 2023	
	2,790,000.000	Local	112.096362	3,127,488.51	111.685855	3,116,035.35	-11,453.16	24.51
		Base	86.150178	2,403,589.96	80.743261	2,252,736.98	-150,852.98	0.97
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75					5.750000	15 Jul 2022	
	5,130,000.000	Local	104.075882	5,339,092.74	104.467360	5,359,175.57	20,082.83	42.15
		Base	70.301963	3,606,490.68	75.524652	3,874,414.64	267,923.96	1.67
AUSTRALIAN DOLLAR Total								
	11,890,000.000	Local		12,808,243.27		12,715,618.36	-92,624.91	100.00
		Base		9,352,627.11		9,192,753.12	-159,873.99	3.96
BRAZILIAN REAL							Exchange Rate:	5.445750
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023	
	11,540,000.000	Local	97.286009	11,226,805.44	103.149400	11,903,440.76	676,635.32	100.00
		Base	40.882413	4,717,830.44	18.941266	2,185,822.11	-2,532,008.33	0.94
BRAZILIAN REAL Total								
	11,540,000.000	Local		11,226,805.44		11,903,440.76	676,635.32	100.00
		Base		4,717,830.44		2,185,822.11	-2,532,008.33	0.94
EURO CURRENCY							Exchange Rate:	0.863297
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

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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:	4.186500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48					3.480000	15 Mar 2023		
	8,015,000.000	Local	99.285755	7,957,753.23	102.129270	8,185,660.99	227,907.76		31.55
		Base	26.933337	2,158,706.96	24.394905	1,955,251.64	-203,455.32		0.84
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048					4.048000	30 Sep 2021		
	0.000	Local	0.000000	-42,053.50	0.000000	0.00	42,053.50		0.00
		Base	0.000000	-10,045.03	0.000000	0.00	10,045.03		0.00
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955					3.955000	15 Sep 2025		
	4,335,000.000	Local	100.842491	4,371,521.98	104.668206	4,537,366.73	165,844.75		17.49
		Base	23.575542	1,021,999.74	25.001363	1,083,809.08	61,809.34		0.47
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
	6,530,000.000	Local	100.241510	6,545,770.60	100.912547	6,589,589.32	43,818.72		25.40
		Base	24.105789	1,574,108.04	24.104275	1,574,009.15	-98.89		0.68
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899					3.899000	16 Nov 2027		
	6,205,000.000	Local	100.063997	6,208,971.04	103.909011	6,447,554.13	238,583.09		24.85
		Base	23.227267	1,441,251.94	24.820019	1,540,082.20	98,830.26		0.66
MALAYSIAN RINGGIT Total			Local		25,041,963.35		25,760,171.17	718,207.82	99.29
			Base		6,186,021.65		6,153,152.07	-32,869.58	2.65
MEXICAN PESO								Exchange Rate:	20.641500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	89,200,000.000	Local	110.050074	98,164,665.99	106.958000	95,406,536.00	-2,758,129.99		23.95
		Base	7.766465	6,927,686.89	5.181697	4,622,073.78	-2,305,613.11		1.99

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	139,900,000.000	Local		108.797945	152,208,325.66	98.847000	138,286,953.00	-13,921,372.66	34.71
		Base		6.944495	9,715,348.15	4.788751	6,699,462.39	-3,015,885.76	2.89
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	43,200,000.000	Local		105.518203	45,583,863.60	100.681000	43,494,192.00	-2,089,671.60	10.92
		Base		5.656147	2,443,455.48	4.877601	2,107,123.61	-336,331.87	0.91
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	92,500,000.000	Local		116.893922	108,126,878.25	106.300000	98,327,500.00	-9,799,378.25	24.68
		Base		7.507086	6,944,054.36	5.149820	4,763,583.07	-2,180,471.29	2.05
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	14,900,000.000	Local		115.311639	17,181,434.24	106.300000	15,838,700.00	-1,342,734.24	3.98
		Base		5.570654	830,027.49	5.149820	767,323.11	-62,704.38	0.33
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	6,600,000.000	Local		112.258282	7,409,046.62	106.958000	7,059,228.00	-349,818.62	1.77
		Base		5.650108	372,907.10	5.181697	341,992.01	-30,915.09	0.15
MEXICAN PESO Total									
	386,300,000.000	Local			428,674,214.36		398,413,109.00	-30,261,105.36	100.00
		Base			27,233,479.47		19,301,557.97	-7,931,921.50	8.32
POLISH ZLOTY								Exchange Rate:	3.977250
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4					4.000000	25 Oct 2023		
	7,040,000.000	Local		108.003616	7,603,454.57	106.690000	7,510,976.00	-92,478.57	100.00
		Base		28.618607	2,014,749.94	26.825068	1,888,484.76	-126,265.18	0.81
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
	0.000	Local		0.000000	432.00	0.000000	0.00	-432.00	0.00
		Base		0.000000	102.92	0.000000	0.00	-102.92	0.00
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
	0.000	Local		0.000000	-28,296.00	0.000000	0.00	28,296.00	0.00
		Base		0.000000	-7,516.44	0.000000	0.00	7,516.44	0.00
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.010000	25 Apr 2019		

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Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	0.000	Local		0.000000	0.04	0.000000	0.00	0.00
		Base		0.000000	0.01	0.000000	0.00	0.00
POLISH ZLOTY Total								
	7,040,000.000	Local			7,575,590.61		7,510,976.00	100.00
		Base			2,007,336.43		1,888,484.76	0.81
SOUTH AFRICAN RAND							Exchange Rate:	15.058750
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041	
	64,200,000.000	Local		78.349245	50,300,215.29	65.260000	41,896,920.00	40.98
		Base		7.144323	4,586,655.37	4.333693	2,782,230.93	1.20
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048	
	66,275,000.000	Local		93.727066	62,117,613.31	82.286000	54,535,046.50	53.34
		Base		6.970225	4,619,516.62	5.464331	3,621,485.61	1.56
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041	
	5,200,000.000	Local		69.960941	3,637,968.94	65.260000	3,393,520.00	3.32
		Base		4.852308	252,319.99	4.333693	225,352.04	0.10
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048	
	2,925,000.000	Local		86.973085	2,543,962.74	82.286000	2,406,865.50	2.35
		Base		6.036483	176,567.13	5.464331	159,831.69	0.07
SOUTH AFRICAN RAND Total								
	138,600,000.000	Local			118,599,760.28		102,232,352.00	100.00
		Base			9,635,059.11		6,788,900.27	2.93
SOUTH KOREAN WON							Exchange Rate:	1,184.000000
ACI1VN206	KOREA TREASURY BOND SR UNSECURED 03/51 1.875					1.875000	10 Mar 2051	
	5,870,000,000.000	Local		98.986701	5,810,519,337.00	92.135834	5,408,373,455.80	27.64
		Base		0.086604	5,083,660.79	0.077817	4,567,882.99	1.97
ACI1X9C46	KOREA TREASURY BOND SR UNSECURED 06/31 2					2.000000	10 Jun 2031	
	14,510,000,000.000	Local		101.140303	14,675,457,911.00	97.575522	14,158,208,242.20	72.36
		Base		0.087873	12,750,387.03	0.082412	11,957,946.15	5.16

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

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Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH KOREAN WON Total									
	20,380,000,000.000	Local			20,485,977,248.00		19,566,581,698.00	-919,395,550.00	100.00
		Base			17,834,047.82		16,525,829.14	-1,308,218.68	7.13
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.721380	05 Nov 2021		
	1,600,000.000	Local		100.000000	1,600,000.00	100.006004	1,600,096.06	96.06	0.94
		Base		100.000000	1,600,000.00	100.006004	1,600,096.06	96.06	0.69
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
04685A2X8	ATHENE GLOBAL FUNDING SR SECURED 144A 05/24 VAR					0.749999	24 May 2024		
	3,660,000.000	Local		100.126754	3,664,639.18	100.501202	3,678,343.99	13,704.81	2.17
		Base		100.126754	3,664,639.18	100.501202	3,678,343.99	13,704.81	1.59
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A					1.004000	15 Oct 2036		
	406,487.910	Local		97.548178	396,521.55	100.193390	407,274.02	10,752.47	0.24
Original Face:	460,000.000	Base		97.548178	396,521.55	100.193390	407,274.02	10,752.47	0.18
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR					0.730000	10 Mar 2023		
	3,485,000.000	Local		100.000000	3,485,000.00	100.743236	3,510,901.77	25,901.77	2.07
		Base		100.000000	3,485,000.00	100.743236	3,510,901.77	25,901.77	1.51
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR					0.600000	15 Sep 2023		
	4,425,000.000	Local		100.000000	4,425,000.00	100.675659	4,454,897.91	29,897.91	2.62
		Base		100.000000	4,425,000.00	100.675659	4,454,897.91	29,897.91	1.92
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2					2.210800	15 Mar 2053		
	495,000.000	Local		101.351814	501,691.48	102.095790	505,374.16	3,682.68	0.30
Original Face:	495,000.000	Base		101.351814	501,691.48	102.095790	505,374.16	3,682.68	0.22
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	820,000.000	Local		92.298851	756,850.58	102.355006	839,311.05	82,460.47	0.49
		Base		92.298851	756,850.58	102.355006	839,311.05	82,460.47	0.36
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		

& Issue has redenominated but Local is not converted
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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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	475,000.000	Local	100.000000	475,000.00	127.370000	605,007.50	130,007.50	0.36
		Base	100.000000	475,000.00	127.370000	605,007.50	130,007.50	0.26
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	1,405,000.000	Local	112.699302	1,583,425.20	132.823069	1,866,164.12	282,738.92	1.10
		Base	112.699302	1,583,425.20	132.823069	1,866,164.12	282,738.92	0.80
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	810,000.000	Local	106.844040	865,436.72	136.207772	1,103,282.95	237,846.23	0.65
		Base	106.844040	865,436.72	136.207772	1,103,282.95	237,846.23	0.48
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	102.215345	260,649.13	106.042800	270,409.14	9,760.01	0.16
Original Face:	255,000.000	Base	102.215345	260,649.13	106.042800	270,409.14	9,760.01	0.12
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.064000	15 May 2036		
	240,000.000	Local	97.554321	234,130.37	100.286580	240,687.79	6,557.42	0.14
Original Face:	240,000.000	Base	97.554321	234,130.37	100.286580	240,687.79	6,557.42	0.10
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				0.850000	17 Mar 2023		
	2,820,000.000	Local	100.000000	2,820,000.00	100.886000	2,844,985.20	24,985.20	1.68
		Base	100.000000	2,820,000.00	100.886000	2,844,985.20	24,985.20	1.23
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				0.446500	15 Mar 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
14913R2N6	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 VAR				0.200002	17 Nov 2022		
	2,795,000.000	Local	100.000000	2,795,000.00	100.011000	2,795,307.45	307.45	1.65
		Base	100.000000	2,795,000.00	100.011000	2,795,307.45	307.45	1.21
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
2027A0KG3	COMMONWEALTH BANK AUST 07/25 1				1.000000	07 Jul 2025		

Holdings

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



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	% Curr % Fund
	4,660,000.000	Local	100.000000	4,660,000.00	100.151000	4,667,036.60	7,036.60	2.75
		Base	100.000000	4,660,000.00	100.151000	4,667,036.60	7,036.60	2.01
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	160,000.000	Local	100.647975	161,036.76	106.422437	170,275.90	9,239.14	0.10
		Base	100.647975	161,036.76	106.422437	170,275.90	9,239.14	0.07
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
	885,000.000	Local	114.252496	1,011,134.59	134.429179	1,189,698.23	178,563.64	0.70
		Base	114.252496	1,011,134.59	134.429179	1,189,698.23	178,563.64	0.51
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR				1.249999	17 Nov 2023		
	3,115,000.000	Local	100.000000	3,115,000.00	101.626837	3,165,675.97	50,675.97	1.86
		Base	100.000000	3,115,000.00	101.626837	3,165,675.97	50,675.97	1.37
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				0.880750	23 Feb 2023		
	5,030,000.000	Local	100.028395	5,031,428.29	100.785795	5,069,525.49	38,097.20	2.99
		Base	100.028395	5,031,428.29	100.785795	5,069,525.49	38,097.20	2.19
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6				5.600000	15 Feb 2041		
	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
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8				5.800000	01 Apr 2047		
	665,000.000	Local	110.912568	737,568.58	129.971314	864,309.24	126,740.66	0.51
		Base	110.912568	737,568.58	129.971314	864,309.24	126,740.66	0.37
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				0.619999	13 Jan 2023		

Holdings

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



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	% Curr % Fund
	1,965,000.000	Local	100.000000	1,965,000.00	100.536250	1,975,537.31	10,537.31	1.16
		Base	100.000000	1,965,000.00	100.536250	1,975,537.31	10,537.31	0.85
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75				6.750000	21 Sep 2047		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69				7.690000	23 Jan 2050		
	3,225,000.000	Local	101.999311	3,289,477.79	94.580000	3,050,205.00	-239,272.79	1.80
		Base	101.999311	3,289,477.79	94.580000	3,050,205.00	-239,272.79	1.32
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
	230,000.000	Local	97.118552	223,372.67	104.429110	240,186.95	16,814.28	0.14
Original Face:	230,000.000	Base	97.118552	223,372.67	104.429110	240,186.95	16,814.28	0.10
US DOLLAR Total								
	43,626,487.910	Local		44,057,362.85		45,114,493.80	1,057,130.95	26.57
Original Face:	1,680,000.000	Base		44,057,362.85		45,114,493.80	1,057,130.95	19.45
FIXED INCOME Total								
	21,004,081,487.910	Base		121,023,764.85		107,150,993.24	-13,872,771.61	46.21
Original Face:	1,680,000.000							

Holdings

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



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
	21,128,915,966.370	Base		245,733,480.15		231,896,769.85	-13,836,710.30	100.00
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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR						Exchange Rate:	1.000000		
ADI1WTGR6	US ULTRA BOND CBT DEC21 XCBT 20211221					21 Dec 2021			
-27.000	-2,700,000.000	Local	-5,158,687.50	-5,298,622.56	191.062500	139,935.06	135,716.31	4,218.75	
		Base	-5,158,687.50		191.062500	139,935.06	135,716.31	4,218.75	0.00
US DOLLAR Total									
-27.000	-2,700,000.000	Local	-5,158,687.50	-5,298,622.56		139,935.06	135,716.31	4,218.75	
		Base				139,935.06	135,716.31	4,218.75	0.00
FUTURES SHORT Total									
-27.000	-2,700,000.000	Base				139,935.06	135,716.31	4,218.75	0.00

Holdings - Futures Contracts

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



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
-27.000	-2,700,000.000	Base			139,935.06	135,716.31	4,218.75	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

CASH EQUIVALENT

US DOLLAR						Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.005073	31 Dec 2030		
	3,382,441.380	Local	100.000000	3,382,441.38	100.000000	3,382,441.38	0.00	1.33
		Base	100.000000	3,382,441.38	100.000000	3,382,441.38	0.00	1.33
US DOLLAR Total								
	3,382,441.380	Local		3,382,441.38		3,382,441.38	0.00	1.33
		Base		3,382,441.38		3,382,441.38	0.00	1.33
CASH EQUIVALENT Total								
	3,382,441.380	Base		3,382,441.38		3,382,441.38	0.00	1.33

EQUITY

US DOLLAR							Exchange Rate:	1.000000
00724F101	ADOBE INC COMMON STOCK USD.0001							
	15,070.000	Local	211.268650	3,183,818.56	575.720000	8,676,100.40	5,492,281.84	3.40
		Base	211.268650	3,183,818.56	575.720000	8,676,100.40	5,492,281.84	3.40
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	17,200.000	Local	153.121327	2,633,686.83	208.890000	3,592,908.00	959,221.17	1.41
		Base	153.121327	2,633,686.83	208.890000	3,592,908.00	959,221.17	1.41
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
	17,991.000	Local	71.274081	1,282,291.99	104.590000	1,881,678.69	599,386.70	0.74
		Base	71.274081	1,282,291.99	104.590000	1,881,678.69	599,386.70	0.74
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
	20,460.000	Local	186.452935	3,814,827.05	148.050000	3,029,103.00	-785,724.05	1.19
		Base	186.452935	3,814,827.05	148.050000	3,029,103.00	-785,724.05	1.19
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	7,024.000	Local	1,604.287019	11,268,512.02	3,285.040000	23,074,120.96	11,805,608.94	9.05
		Base	1,604.287019	11,268,512.02	3,285.040000	23,074,120.96	11,805,608.94	9.05

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	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR									
	32,250.000	Local	94.678981	3,053,397.15	56.380000	1,818,255.00	-1,235,142.15	0.71		
		Base	94.678981	3,053,397.15	56.380000	1,818,255.00	-1,235,142.15	0.71		
037833100	APPLE INC COMMON STOCK USD.00001									
	84,940.000	Local	53.030819	4,504,437.80	141.500000	12,019,010.00	7,514,572.20	4.71		
		Base	53.030819	4,504,437.80	141.500000	12,019,010.00	7,514,572.20	4.71		
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001									
	23,980.000	Local	87.766303	2,104,635.94	77.290000	1,853,414.20	-251,221.74	0.73		
		Base	87.766303	2,104,635.94	77.290000	1,853,414.20	-251,221.74	0.73		
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008									
	1,343.000	Local	1,871.544527	2,513,484.30	2,373.870000	3,188,107.41	674,623.11	1.25		
		Base	1,871.544527	2,513,484.30	2,373.870000	3,188,107.41	674,623.11	1.25		
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01									
	25,230.000	Local	113.920365	2,874,210.80	169.170000	4,268,159.10	1,393,948.30	1.67		
		Base	113.920365	2,874,210.80	169.170000	4,268,159.10	1,393,948.30	1.67		
278865100	ECOLAB INC COMMON STOCK USD1.0									
	14,740.000	Local	151.597372	2,234,545.26	208.620000	3,075,058.80	840,513.54	1.21		
		Base	151.597372	2,234,545.26	208.620000	3,075,058.80	840,513.54	1.21		
29444U700	EQUINIX INC REIT USD.001									
	4,930.000	Local	449.520949	2,216,138.28	790.130000	3,895,340.90	1,679,202.62	1.53		
		Base	449.520949	2,216,138.28	790.130000	3,895,340.90	1,679,202.62	1.53		
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006									
	47,630.000	Local	171.812142	8,183,412.34	339.390000	16,165,145.70	7,981,733.36	6.34		
		Base	171.812142	8,183,412.34	339.390000	16,165,145.70	7,981,733.36	6.34		
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01									
	26,680.000	Local	133.969992	3,574,319.39	121.680000	3,246,422.40	-327,896.99	1.27		
		Base	133.969992	3,574,319.39	121.680000	3,246,422.40	-327,896.99	1.27		
384802104	WW GRAINGER INC COMMON STOCK USD.5									
	9,970.000	Local	272.374518	2,715,573.94	393.060000	3,918,808.20	1,203,234.26	1.54		
		Base	272.374518	2,715,573.94	393.060000	3,918,808.20	1,203,234.26	1.54		

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	17,240.000	Local	203.616522	3,510,348.84	328.260000	5,659,202.40	2,148,853.56	2.22	
		Base	203.616522	3,510,348.84	328.260000	5,659,202.40	2,148,853.56	2.22	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	2,750.000	Local	846.111651	2,326,807.04	994.150000	2,733,912.50	407,105.46	1.07	
		Base	846.111651	2,326,807.04	994.150000	2,733,912.50	407,105.46	1.07	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	48,100.000	Local	99.585059	4,790,041.33	281.920000	13,560,352.00	8,770,310.67	5.32	
		Base	99.585059	4,790,041.33	281.920000	13,560,352.00	8,770,310.67	5.32	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	41,960.000	Local	66.004516	2,769,549.48	88.830000	3,727,306.80	957,757.32	1.46	
		Base	66.004516	2,769,549.48	88.830000	3,727,306.80	957,757.32	1.46	
64110L106	NETFLIX INC COMMON STOCK USD.001								
	7,300.000	Local	528.150575	3,855,499.20	610.340000	4,455,482.00	599,982.80	1.75	
		Base	528.150575	3,855,499.20	610.340000	4,455,482.00	599,982.80	1.75	
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	45,440.000	Local	45.880263	2,084,799.16	207.160000	9,413,350.40	7,328,551.24	3.69	
		Base	45.880263	2,084,799.16	207.160000	9,413,350.40	7,328,551.24	3.69	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	14,570.000	Local	199.527767	2,907,119.57	479.000000	6,979,030.00	4,071,910.43	2.74	
		Base	199.527767	2,907,119.57	479.000000	6,979,030.00	4,071,910.43	2.74	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	43,140.000	Local	65.619406	2,830,821.16	128.980000	5,564,197.20	2,733,376.04	2.18	
		Base	65.619406	2,830,821.16	128.980000	5,564,197.20	2,733,376.04	2.18	
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
	45,440.000	Local	68.092994	3,094,145.64	85.960000	3,906,022.40	811,876.76	1.53	
		Base	68.092994	3,094,145.64	85.960000	3,906,022.40	811,876.76	1.53	
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	35,490.000	Local	186.611549	6,622,843.87	271.220000	9,625,597.80	3,002,753.93	3.77	
		Base	186.611549	6,622,843.87	271.220000	9,625,597.80	3,002,753.93	3.77	

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81141R100	SEA LTD ADR ADR		11,350.000	Local	221.840530	2,517,890.01	318.730000	3,617,585.50	1,099,695.49	1.42
				Base	221.840530	2,517,890.01	318.730000	3,617,585.50	1,099,695.49	1.42
848637104	SPLUNK INC COMMON STOCK USD.001		26,385.000	Local	111.855009	2,951,294.40	144.710000	3,818,173.35	866,878.95	1.50
				Base	111.855009	2,951,294.40	144.710000	3,818,173.35	866,878.95	1.50
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		12,890.000	Local	226.833739	2,923,886.90	571.330000	7,364,443.70	4,440,556.80	2.89
				Base	226.833739	2,923,886.90	571.330000	7,364,443.70	4,440,556.80	2.89
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		17,900.000	Local	162.184834	2,903,108.52	202.610000	3,626,719.00	723,610.48	1.42
				Base	162.184834	2,903,108.52	202.610000	3,626,719.00	723,610.48	1.42
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001		99,160.000	Local	39.292295	3,896,224.01	44.800000	4,442,368.00	546,143.99	1.74
				Base	39.292295	3,896,224.01	44.800000	4,442,368.00	546,143.99	1.74
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001		25,395.000	Local	68.570536	1,741,348.77	52.610000	1,336,030.95	-405,317.82	0.52
				Base	68.570536	1,741,348.77	52.610000	1,336,030.95	-405,317.82	0.52
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01		12,107.000	Local	220.191602	2,665,859.73	360.920000	4,369,658.44	1,703,798.71	1.71
				Base	220.191602	2,665,859.73	360.920000	4,369,658.44	1,703,798.71	1.71
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		31,190.000	Local	111.267048	3,470,419.22	182.100000	5,679,699.00	2,209,279.78	2.23
				Base	111.267048	3,470,419.22	182.100000	5,679,699.00	2,209,279.78	2.23
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		19,520.000	Local	232.766110	4,543,594.47	390.740000	7,627,244.80	3,083,650.33	2.99
				Base	232.766110	4,543,594.47	390.740000	7,627,244.80	3,083,650.33	2.99
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001		49,870.000	Local	141.089759	7,036,146.30	222.750000	11,108,542.50	4,072,396.20	4.36
				Base	141.089759	7,036,146.30	222.750000	11,108,542.50	4,072,396.20	4.36

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98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001									
			12,640.000	Local	227.198723	2,871,791.86	249.890000	3,158,609.60	286,817.74	1.24
				Base	227.198723	2,871,791.86	249.890000	3,158,609.60	286,817.74	1.24
98978V103	ZOETIS INC COMMON STOCK USD.01									
			32,990.000	Local	84.316167	2,781,590.34	194.140000	6,404,678.60	3,623,088.26	2.51
				Base	84.316167	2,781,590.34	194.140000	6,404,678.60	3,623,088.26	2.51
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1									
			15,340.000	Local	209.920424	3,220,179.31	391.420000	6,004,382.80	2,784,203.49	2.35
				Base	209.920424	3,220,179.31	391.420000	6,004,382.80	2,784,203.49	2.35
G29183103	EATON CORP PLC COMMON STOCK USD.01									
			24,830.000	Local	156.152003	3,877,254.24	149.310000	3,707,367.30	-169,886.94	1.45
				Base	156.152003	3,877,254.24	149.310000	3,707,367.30	-169,886.94	1.45
G47567105	IHS MARKIT LTD COMMON STOCK USD.01									
			43,749.000	Local	58.001869	2,537,523.77	116.620000	5,102,008.38	2,564,484.61	2.00
				Base	58.001869	2,537,523.77	116.620000	5,102,008.38	2,564,484.61	2.00
G6095L109	APTIV PLC COMMON STOCK USD.01									
			27,081.000	Local	76.986596	2,084,874.00	148.970000	4,034,256.57	1,949,382.57	1.58
				Base	76.986596	2,084,874.00	148.970000	4,034,256.57	1,949,382.57	1.58
H01301128	ALCON INC COMMON STOCK CHF.04									
			48,240.000	Local	54.429528	2,625,680.45	80.470000	3,881,872.80	1,256,192.35	1.52
				Base	54.429528	2,625,680.45	80.470000	3,881,872.80	1,256,192.35	1.52
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09									
			4,920.000	Local	372.649904	1,833,437.53	745.110000	3,665,941.20	1,832,503.67	1.44
				Base	372.649904	1,833,437.53	745.110000	3,665,941.20	1,832,503.67	1.44
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK									
			17,110.000	Local	118.827450	2,033,137.67	195.870000	3,351,335.70	1,318,198.03	1.31
				Base	118.827450	2,033,137.67	195.870000	3,351,335.70	1,318,198.03	1.31
US DOLLAR Total										
	1,183,535.000	Local			149,464,508.44		251,627,004.45	102,162,496.01	98.67	
		Base			149,464,508.44		251,627,004.45	102,162,496.01	98.67	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		1,183,535.000	Base	149,464,508.44		251,627,004.45	102,162,496.01	98.67

Holdings

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



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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,565,976.380	Base	152,846,949.82		255,009,445.83	102,162,496.01	100.00

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Holdings

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CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9
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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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
	722,839.010	Local	1.000000	722,839.01	1.000000	722,839.01	0.00	1.93	
		Base	1.000000	722,839.01	1.000000	722,839.01	0.00	1.92	

US DOLLAR Total		722,839.010	Local		722,839.01		722,839.01	0.00	1.93
			Base		722,839.01		722,839.01	0.00	1.92

CASH Total		722,839.010	Base		722,839.01		722,839.01	0.00	1.92

EQUITY

CANADIAN DOLLAR Exchange Rate: 1.266600

75601Y951	REAL MATTERS INC COMMON STOCK								
		15,980.000	Local	18.820539	300,752.22	10.040000	160,439.20	-140,313.02	100.00
			Base	14.790953	236,359.43	7.926733	126,669.19	-109,690.24	0.34

CANADIAN DOLLAR Total		15,980.000	Local		300,752.22		160,439.20	-140,313.02	100.00
			Base		236,359.43		126,669.19	-109,690.24	0.34

US DOLLAR Exchange Rate: 1.000000

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		9,476.000	Local	28.920540	274,051.04	63.780000	604,379.28	330,328.24	1.61
			Base	28.920540	274,051.04	63.780000	604,379.28	330,328.24	1.61

00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001								
		19,119.000	Local	20.349758	389,067.02	11.400000	217,956.60	-171,110.42	0.58
			Base	20.349758	389,067.02	11.400000	217,956.60	-171,110.42	0.58

00791N102 ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	6,410.000	Local	10.371780	66,483.11	8.650000	55,446.50	-11,036.61	0.15
		Base	10.371780	66,483.11	8.650000	55,446.50	-11,036.61	0.15
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	4,184.000	Local	61.449412	257,104.34	87.750000	367,146.00	110,041.66	0.98
		Base	61.449412	257,104.34	87.750000	367,146.00	110,041.66	0.98
023111206	AMARIN CORP PLC ADR ADR GBP.1							
	100,902.000	Local	7.263554	732,907.08	5.100000	514,600.20	-218,306.88	1.37
		Base	7.263554	732,907.08	5.100000	514,600.20	-218,306.88	1.37
03676C100	ANTERIX INC COMMON STOCK USD.0001							
	6,850.000	Local	39.197968	268,506.08	60.700000	415,795.00	147,288.92	1.11
		Base	39.197968	268,506.08	60.700000	415,795.00	147,288.92	1.10
05368V106	AVIENT CORP COMMON STOCK USD.01							
	9,510.000	Local	32.698542	310,963.13	46.350000	440,788.50	129,825.37	1.18
		Base	32.698542	310,963.13	46.350000	440,788.50	129,825.37	1.17
05589G102	BRP GROUP INC A COMMON STOCK USD.01							
	13,450.000	Local	13.878732	186,668.95	33.290000	447,750.50	261,081.55	1.19
		Base	13.878732	186,668.95	33.290000	447,750.50	261,081.55	1.19
06417N103	BANK OZK COMMON STOCK							
	12,794.000	Local	27.278037	348,995.21	42.980000	549,886.12	200,890.91	1.47
		Base	27.278037	348,995.21	42.980000	549,886.12	200,890.91	1.46
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	10,563.000	Local	59.691926	630,525.81	62.760000	662,933.88	32,408.07	1.77
		Base	59.691926	630,525.81	62.760000	662,933.88	32,408.07	1.76
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
	16,670.000	Local	22.249149	370,893.31	25.000000	416,750.00	45,856.69	1.11
		Base	22.249149	370,893.31	25.000000	416,750.00	45,856.69	1.11
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01							
	20,370.000	Local	16.007406	326,070.87	19.160000	390,289.20	64,218.33	1.04
		Base	16.007406	326,070.87	19.160000	390,289.20	64,218.33	1.04
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	7,430.000	Local	41.776013	310,395.78	48.200000	358,126.00	47,730.22	0.95
		Base	41.776013	310,395.78	48.200000	358,126.00	47,730.22	0.95
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	25,490.000	Local	11.229869	286,249.37	12.620000	321,683.80	35,434.43	0.86
		Base	11.229869	286,249.37	12.620000	321,683.80	35,434.43	0.85
12739A100	CADENCE BANCORP COMMON STOCK							
	21,790.000	Local	21.185113	461,623.62	21.960000	478,508.40	16,884.78	1.28
		Base	21.185113	461,623.62	21.960000	478,508.40	16,884.78	1.27
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	11,550.000	Local	49.063139	566,679.25	61.450000	709,747.50	143,068.25	1.89
		Base	49.063139	566,679.25	61.450000	709,747.50	143,068.25	1.89
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	14,617.000	Local	17.330828	253,324.72	30.460000	445,233.82	191,909.10	1.19
		Base	17.330828	253,324.72	30.460000	445,233.82	191,909.10	1.18
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01							
	9,850.000	Local	47.312417	466,027.31	75.310000	741,803.50	275,776.19	1.98
		Base	47.312417	466,027.31	75.310000	741,803.50	275,776.19	1.97
212873202	CONX CORP UNIT USD.0001							
	13,690.000	Local	10.009470	137,029.64	10.040000	137,447.60	417.96	0.37
		Base	10.009470	137,029.64	10.040000	137,447.60	417.96	0.37
22304C100	COVETRUS INC COMMON STOCK							
	14,090.000	Local	16.638625	234,438.23	18.140000	255,592.60	21,154.37	0.68
		Base	16.638625	234,438.23	18.140000	255,592.60	21,154.37	0.68
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001							
	11,850.000	Local	10.000748	118,508.86	10.120000	119,922.00	1,413.14	0.32
		Base	10.000748	118,508.86	10.120000	119,922.00	1,413.14	0.32
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,897.000	Local	39.548342	430,958.28	49.270000	536,895.19	105,936.91	1.43
		Base	39.548342	430,958.28	49.270000	536,895.19	105,936.91	1.43
29275Y102	ENERSYS COMMON STOCK USD.01							

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	4,810.000	Local	74.340360	357,577.13	74.440000	358,056.40	479.27	0.95
		Base	74.340360	357,577.13	74.440000	358,056.40	479.27	0.95
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	4,287.000	Local	73.001626	312,957.97	87.120000	373,483.44	60,525.47	1.00
		Base	73.001626	312,957.97	87.120000	373,483.44	60,525.47	0.99
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001							
	17,839.000	Local	9.701220	173,060.07	24.180000	431,347.02	258,286.95	1.15
		Base	9.701220	173,060.07	24.180000	431,347.02	258,286.95	1.15
320551104	1STDIBS.COM INC COMMON STOCK USD.0001							
	10,150.000	Local	19.985172	202,849.50	12.400000	125,860.00	-76,989.50	0.34
		Base	19.985172	202,849.50	12.400000	125,860.00	-76,989.50	0.33
32055Y201	FIRST INTERSTATE BANCYSYS A COMMON STOCK							
	7,630.000	Local	40.270875	307,266.78	40.260000	307,183.80	-82.98	0.82
		Base	40.270875	307,266.78	40.260000	307,183.80	-82.98	0.82
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	7,540.000	Local	44.418338	334,914.27	41.900000	315,926.00	-18,988.27	0.84
		Base	44.418338	334,914.27	41.900000	315,926.00	-18,988.27	0.84
361448103	GATX CORP COMMON STOCK USD.625							
	3,961.000	Local	66.431088	263,133.54	89.560000	354,747.16	91,613.62	0.95
		Base	66.431088	263,133.54	89.560000	354,747.16	91,613.62	0.94
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	27,480.000	Local	15.656575	430,242.68	17.700000	486,396.00	56,153.32	1.30
		Base	15.656575	430,242.68	17.700000	486,396.00	56,153.32	1.29
389375106	GRAY TELEVISION INC COMMON STOCK							
	36,015.000	Local	13.349964	480,798.97	22.820000	821,862.30	341,063.33	2.19
		Base	13.349964	480,798.97	22.820000	821,862.30	341,063.33	2.18
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001							
	5,926.000	Local	31.333348	185,681.42	50.010000	296,359.26	110,677.84	0.79
		Base	31.333348	185,681.42	50.010000	296,359.26	110,677.84	0.79
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,839.000	Local	55.168048	377,294.28	64.760000	442,893.64	65,599.36	1.18	
		Base	55.168048	377,294.28	64.760000	442,893.64	65,599.36	1.18	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	8,330.000	Local	19.023996	158,469.89	27.410000	228,325.30	69,855.41	0.61	
		Base	19.023996	158,469.89	27.410000	228,325.30	69,855.41	0.61	
431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001								
	41,920.000	Local	10.909094	457,309.24	11.930000	500,105.60	42,796.36	1.33	
		Base	10.909094	457,309.24	11.930000	500,105.60	42,796.36	1.33	
438333106	HONEST CO INC/THE COMMON STOCK USD.001								
	13,910.000	Local	15.853522	220,522.49	10.380000	144,385.80	-76,136.69	0.38	
		Base	15.853522	220,522.49	10.380000	144,385.80	-76,136.69	0.38	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	4,845.000	Local	59.250646	287,069.38	89.290000	432,610.05	145,540.67	1.15	
		Base	59.250646	287,069.38	89.290000	432,610.05	145,540.67	1.15	
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
	10,801.000	Local	18.271560	197,351.12	37.280000	402,661.28	205,310.16	1.07	
		Base	18.271560	197,351.12	37.280000	402,661.28	205,310.16	1.07	
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	21,315.000	Local	15.616723	332,870.46	20.360000	433,973.40	101,102.94	1.16	
		Base	15.616723	332,870.46	20.360000	433,973.40	101,102.94	1.15	
500643200	KORN FERRY COMMON STOCK USD.01								
	6,480.000	Local	41.942981	271,790.52	72.360000	468,892.80	197,102.28	1.25	
		Base	41.942981	271,790.52	72.360000	468,892.80	197,102.28	1.25	
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
	15,400.000	Local	13.635110	209,980.70	25.680000	395,472.00	185,491.30	1.05	
		Base	13.635110	209,980.70	25.680000	395,472.00	185,491.30	1.05	
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	41,280.000	Local	9.668673	399,122.81	12.750000	526,320.00	127,197.19	1.40	
		Base	9.668673	399,122.81	12.750000	526,320.00	127,197.19	1.40	
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								

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	7,260.000	Local	17.525463	127,234.86	32.230000	233,989.80	106,754.94	0.62	
		Base	17.525463	127,234.86	32.230000	233,989.80	106,754.94	0.62	
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
	5,250.000	Local	16.555040	86,913.96	17.790000	93,397.50	6,483.54	0.25	
		Base	16.555040	86,913.96	17.790000	93,397.50	6,483.54	0.25	
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	18,290.000	Local	12.510201	228,811.57	15.690000	286,970.10	58,158.53	0.77	
		Base	12.510201	228,811.57	15.690000	286,970.10	58,158.53	0.76	
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK								
	4,220.000	Local	103.192825	435,473.72	106.130000	447,868.60	12,394.88	1.19	
		Base	103.192825	435,473.72	106.130000	447,868.60	12,394.88	1.19	
626755102	MURPHY USA INC COMMON STOCK								
	4,501.000	Local	79.306990	356,960.76	167.260000	752,837.26	395,876.50	2.01	
		Base	79.306990	356,960.76	167.260000	752,837.26	395,876.50	2.00	
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	14,410.000	Local	31.940158	460,257.67	38.760000	558,531.60	98,273.93	1.49	
		Base	31.940158	460,257.67	38.760000	558,531.60	98,273.93	1.48	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	13,070.000	Local	24.273072	317,249.05	22.610000	295,512.70	-21,736.35	0.79	
		Base	24.273072	317,249.05	22.610000	295,512.70	-21,736.35	0.79	
65487K100	NLIGHT INC COMMON STOCK								
	8,635.000	Local	24.990336	215,791.55	28.190000	243,420.65	27,629.10	0.65	
		Base	24.990336	215,791.55	28.190000	243,420.65	27,629.10	0.65	
680665205	OLIN CORP COMMON STOCK USD1.0								
	12,270.000	Local	28.799398	353,368.61	48.250000	592,027.50	238,658.89	1.58	
		Base	28.799398	353,368.61	48.250000	592,027.50	238,658.89	1.57	
68213N109	OMNICELL INC COMMON STOCK USD.001								
	3,260.000	Local	70.688534	230,444.62	148.430000	483,881.80	253,437.18	1.29	
		Base	70.688534	230,444.62	148.430000	483,881.80	253,437.18	1.29	
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								

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	13,289.000	Local	15.114866	200,861.46	25.030000	332,623.67	131,762.21	0.89	
		Base	15.114866	200,861.46	25.030000	332,623.67	131,762.21	0.88	
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001								
	14,240.000	Local	21.221789	302,198.28	21.100000	300,464.00	-1,734.28	0.80	
		Base	21.221789	302,198.28	21.100000	300,464.00	-1,734.28	0.80	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
	23,847.000	Local	18.938086	451,616.54	17.620000	420,184.14	-31,432.40	1.12	
		Base	18.938086	451,616.54	17.620000	420,184.14	-31,432.40	1.12	
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
	7,040.000	Local	46.635722	328,315.48	46.990000	330,809.60	2,494.12	0.88	
		Base	46.635722	328,315.48	46.990000	330,809.60	2,494.12	0.88	
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
	19,720.000	Local	34.014709	670,770.07	24.490000	482,942.80	-187,827.27	1.29	
		Base	34.014709	670,770.07	24.490000	482,942.80	-187,827.27	1.28	
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
	8,912.000	Local	35.905907	319,993.44	42.010000	374,393.12	54,399.68	1.00	
		Base	35.905907	319,993.44	42.010000	374,393.12	54,399.68	0.99	
749397105	R1 RCM INC COMMON STOCK USD.01								
	30,229.000	Local	12.527168	378,683.77	22.010000	665,340.29	286,656.52	1.77	
		Base	12.527168	378,683.77	22.010000	665,340.29	286,656.52	1.77	
74965L101	RLJ LODGING TRUST REIT								
	22,780.000	Local	9.351912	213,036.55	14.860000	338,510.80	125,474.25	0.90	
		Base	9.351912	213,036.55	14.860000	338,510.80	125,474.25	0.90	
753422104	RAPID7 INC COMMON STOCK USD.01								
	2,992.000	Local	29.914602	89,504.49	113.020000	338,155.84	248,651.35	0.90	
		Base	29.914602	89,504.49	113.020000	338,155.84	248,651.35	0.90	
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	7,795.000	Local	27.409551	213,657.45	45.160000	352,022.20	138,364.75	0.94	
		Base	27.409551	213,657.45	45.160000	352,022.20	138,364.75	0.94	
816850101	SEMTECH CORP COMMON STOCK USD.01								

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	5,887.000	Local	45.567510	268,255.93	77.970000	459,009.39	190,753.46	1.22	
		Base	45.567510	268,255.93	77.970000	459,009.39	190,753.46	1.22	
82489W107	SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001								
	8,400.000	Local	25.175680	211,475.71	27.880000	234,192.00	22,716.29	0.62	
		Base	25.175680	211,475.71	27.880000	234,192.00	22,716.29	0.62	
830879102	SKYWEST INC COMMON STOCK								
	8,950.000	Local	48.273097	432,044.22	49.340000	441,593.00	9,548.78	1.18	
		Base	48.273097	432,044.22	49.340000	441,593.00	9,548.78	1.17	
84612U107	SOVOS BRANDS INC COMMON STOCK USD.001								
	6,970.000	Local	12.598029	87,808.26	13.950000	97,231.50	9,423.24	0.26	
		Base	12.598029	87,808.26	13.950000	97,231.50	9,423.24	0.26	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	21,403.000	Local	20.890711	447,123.89	23.170000	495,907.51	48,783.62	1.32	
		Base	20.890711	447,123.89	23.170000	495,907.51	48,783.62	1.32	
85917T109	STERLING CHECK CORP COMMON STOCK USD.01								
	2,930.000	Local	23.000000	67,390.00	25.960000	76,062.80	8,672.80	0.20	
		Base	23.000000	67,390.00	25.960000	76,062.80	8,672.80	0.20	
86333M108	STRIDE INC COMMON STOCK USD.0001								
	11,512.000	Local	24.909288	286,755.72	35.940000	413,741.28	126,985.56	1.10	
		Base	24.909288	286,755.72	35.940000	413,741.28	126,985.56	1.10	
87105L104	SWITCH INC A COMMON STOCK USD.001								
	19,430.000	Local	15.159413	294,547.39	25.390000	493,327.70	198,780.31	1.32	
		Base	15.159413	294,547.39	25.390000	493,327.70	198,780.31	1.31	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	5,273.000	Local	47.555126	250,758.18	87.480000	461,282.04	210,523.86	1.23	
		Base	47.555126	250,758.18	87.480000	461,282.04	210,523.86	1.23	
87652V109	TASKUS INC A COMMON STOCK USD.01								
	2,820.000	Local	23.000000	64,860.00	66.370000	187,163.40	122,303.40	0.50	
		Base	23.000000	64,860.00	66.370000	187,163.40	122,303.40	0.50	
88546E105	THOUGHTWORKS HOLDING INC COMMON STOCK USD.001								

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	3,070.000	Local	22.715388	69,736.24	28.710000	88,139.70	18,403.46	0.24	
		Base	22.715388	69,736.24	28.710000	88,139.70	18,403.46	0.23	
88556E102	THREDUP INC CLASS A COMMON STOCK USD.0001								
	9,314.000	Local	16.151147	150,431.78	21.690000	202,020.66	51,588.88	0.54	
		Base	16.151147	150,431.78	21.690000	202,020.66	51,588.88	0.54	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	18,380.000	Local	23.640315	434,508.99	21.150000	388,737.00	-45,771.99	1.04	
		Base	23.640315	434,508.99	21.150000	388,737.00	-45,771.99	1.03	
90214J101	2U INC COMMON STOCK USD.001								
	12,833.000	Local	41.035194	526,604.65	33.570000	430,803.81	-95,800.84	1.15	
		Base	41.035194	526,604.65	33.570000	430,803.81	-95,800.84	1.14	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
	10,030.000	Local	29.435414	295,237.20	29.690000	297,790.70	2,553.50	0.79	
		Base	29.435414	295,237.20	29.690000	297,790.70	2,553.50	0.79	
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
	20,770.000	Local	16.578219	344,329.60	17.130000	355,790.10	11,460.50	0.95	
		Base	16.578219	344,329.60	17.130000	355,790.10	11,460.50	0.95	
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	13,550.000	Local	30.286182	410,377.76	40.310000	546,200.50	135,822.74	1.46	
		Base	30.286182	410,377.76	40.310000	546,200.50	135,822.74	1.45	
92839U206	VISTEON CORP COMMON STOCK								
	4,370.000	Local	71.248382	311,355.43	94.390000	412,484.30	101,128.87	1.10	
		Base	71.248382	311,355.43	94.390000	412,484.30	101,128.87	1.10	
935MKS900	CONYERS PARK II ACQUISITIO								
	11,753.000	Local	10.000000	117,530.00	8.650000	101,663.45	-15,866.55	0.27	
		Base	10.000000	117,530.00	8.650000	101,663.45	-15,866.55	0.27	
935MTD904	INAPRIVT INSU ACQUISITION CORP CL A II								
	14,100.000	Local	10.000000	141,000.00	3.550000	50,055.00	-90,945.00	0.13	
		Base	10.000000	141,000.00	3.550000	50,055.00	-90,945.00	0.13	
935WXX903	NESCOHOLDINGSINCPRIATEPLACEME								

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	63,543.000	Local	5.000000	317,715.00	9.330000	592,856.19	275,141.19	1.58
		Base	5.000000	317,715.00	9.330000	592,856.19	275,141.19	1.58
937QMK904	ACIES ACQUISITION CORPPRIVATE							
	14,590.000	Local	10.000000	145,900.00	4.560000	66,530.40	-79,369.60	0.18
		Base	10.000000	145,900.00	4.560000	66,530.40	-79,369.60	0.18
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	22,321.000	Local	31.341197	699,566.86	34.310000	765,833.51	66,266.65	2.04
		Base	31.341197	699,566.86	34.310000	765,833.51	66,266.65	2.04
942CTP009	DEERFIELD HEALTHCARE							
	9,670.000	Local	10.000000	96,700.00	9.660000	93,412.20	-3,287.80	0.25
		Base	10.000000	96,700.00	9.660000	93,412.20	-3,287.80	0.25
950810101	WESBANCO INC COMMON STOCK USD2.0833							
	12,631.000	Local	35.736908	451,392.89	34.080000	430,464.48	-20,928.41	1.15
		Base	35.736908	451,392.89	34.080000	430,464.48	-20,928.41	1.14
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	10,297.000	Local	61.104952	629,197.69	80.370000	827,569.89	198,372.20	2.21
		Base	61.104952	629,197.69	80.370000	827,569.89	198,372.20	2.20
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02							
	17,630.000	Local	17.029335	300,227.18	18.780000	331,091.40	30,864.22	0.88
		Base	17.029335	300,227.18	18.780000	331,091.40	30,864.22	0.88
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	10,342.000	Local	39.121747	404,597.11	46.810000	484,109.02	79,511.91	1.29
		Base	39.121747	404,597.11	46.810000	484,109.02	79,511.91	1.29
G73268107	QUOTIENT LTD COMMON STOCK							
	72,121.000	Local	5.731633	413,371.13	2.340000	168,763.14	-244,607.99	0.45
		Base	5.731633	413,371.13	2.340000	168,763.14	-244,607.99	0.45
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	8,480.000	Local	47.057081	399,044.05	44.500000	377,360.00	-21,684.05	1.01
		Base	47.057081	399,044.05	44.500000	377,360.00	-21,684.05	1.00
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	18,986.000	Local	16.269835	308,899.08	34.910000	662,801.26	353,902.18	1.77	
		Base	16.269835	308,899.08	34.910000	662,801.26	353,902.18	1.76	
M97628107	WALKME LTD COMMON STOCK								
	12,060.000	Local	31.012066	374,005.52	29.750000	358,785.00	-15,220.52	0.96	
		Base	31.012066	374,005.52	29.750000	358,785.00	-15,220.52	0.95	
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK								
	23,629.000	Local	20.301798	479,711.19	18.220000	430,520.38	-49,190.81	1.15	
		Base	20.301798	479,711.19	18.220000	430,520.38	-49,190.81	1.14	
US DOLLAR Total									
	1,418,365.000	Local		29,601,336.78		36,782,720.12	7,181,383.34	98.07	
		Base		29,601,336.78		36,782,720.12	7,181,383.34	97.74	
EQUITY Total									
	1,434,345.000	Base		29,837,696.21		36,909,389.31	7,071,693.10	98.08	

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund

FUND Total								
	2,157,184.010	Base		30,560,535.22		37,632,228.32	7,071,693.10	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
59,636.61	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	59,636.61	59,636.61	2	0.00
		59,636.61	59,636.61	2	0.00
COMMON STOCK					
535	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	80,833.15	83,423.85	2	0.00
933	CUSIP # 011659109 ALASKA AIR GROUP INC	54,673.80	67,242.37	2	0.00
4,581	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	76,182.03	100,722.30	2	0.00
2,214	CUSIP # 03852U106 ARAMARK	72,752.04	84,015.65	2	0.00
2,068	CUSIP # 05368V106 AVIENT CORP	95,851.80	99,849.48	3	439.45
1,073	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	85,142.55	89,868.25	2	0.00
1,236	CUSIP # 109696104 BRINKS CO	78,238.80	97,442.86	2	0.00
849	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	95,325.72	81,080.15	3	0.00
167	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	68,915.89	50,703.84	2	0.00
1,427	CUSIP # 171779309 CIENA CORP	73,276.45	79,390.00	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,986	CUSIP # 194014106 COLFAX CORP	91,157.40	85,513.19	3	0.00
1,027	CUSIP # 237266101 DARLING INTERNATIONAL INC	73,841.30	71,891.65	2	0.00
1,253	CUSIP # 24906P109 DENTSPLY SIRONA INC	72,736.65	79,662.30	2	137.83
882	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	83,498.94	73,531.34	2	0.00
634	CUSIP # 298736109 EURONET WORLDWIDE INC	80,695.52	91,470.53	2	0.00
696	CUSIP # 36262G101 GXO LOGISTICS INC	54,594.24	518.59	2	0.00
3,463	CUSIP # 410345102 HANESBRANDS INC	59,425.08	71,044.96	2	0.00
611	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	79,197.82	81,859.83	2	0.00
242	CUSIP # 431475102 HILL ROM HOLDINGS INC	36,300.00	28,315.11	1	0.00
1,001	CUSIP # 45073V108 ITT INC	85,925.84	89,527.16	2	220.22
209	CUSIP # 536797103 LITHIA MOTORS INC	66,261.36	80,417.47	2	0.00
972	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	81,200.88	86,554.53	2	0.00
450	CUSIP # 55306N104 MKS INSTRUMENTS INC	67,909.50	84,034.27	2	0.00
447	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	83,119.65	75,953.97	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,067	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	77,538.89	83,784.73	2	0.00
78	CUSIP # 570535104 MARKEL CORP	93,220.14	90,858.87	3	0.00
1,967	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	96,874.75	69,319.45	3	0.00
4,318	CUSIP # 62955J103 NOV INC	56,608.98	70,900.68	2	0.00
511	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	77,651.56	74,469.49	2	0.00
1,552	CUSIP # 682189105 ON SEMICONDUCTOR CORP	71,035.04	64,580.68	2	0.00
790	CUSIP # 693656100 PVH CORP	81,204.10	84,868.10	2	0.00
1,079	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	101,512.32	96,118.89	3	0.00
1,821	CUSIP # 76169B102 REXNORD CORP	117,072.09	87,630.40	3	0.00
1,146	CUSIP # 78469X107 SPX FLOW INC	83,772.60	73,830.61	2	103.14
1,246	CUSIP # 840441109 SOUTH STATE CORP	93,038.82	107,840.55	3	0.00
1,334	CUSIP # 860630102 STIFEL FINANCIAL CORP	90,658.64	88,616.71	3	0.00
2,050	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	89,974.50	94,059.68	3	676.50
926	CUSIP # 87166B102 SYNEOS HEALTH INC	81,006.48	83,647.71	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,249	CUSIP # 887389104 TIMKEN COMPANY	81,709.58	108,529.86	2	0.00
954	CUSIP # 929740108 WABTEC CORP	82,244.34	74,308.64	2	0.00
1,002	CUSIP # 983793100 XPO LOGISTICS INC	79,739.16	115,706.06	2	0.00
2,434	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	65,012.14	74,286.00	2	0.00
		3,316,930.54	3,377,390.76	95	1,577.14
	FOREIGN STOCK				
2,817	CUSIP # G491BT108 INVESCO LIMITED	67,917.87	73,941.47	2	0.00
		67,917.87	73,941.47	2	0.00

HB6F30000002 - CLARIVEST EMERG MKT
9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		8.59	0.00	8.59		0.00
			1.58	0.00	1.58	0.00	0.00
HONG KONG DOLLAR							
HONG KONG							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-15,568.20	0.00	-15,568.20		0.00
			-1,999.56	0.00	-1,999.86	-0.02	-0.30
	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			-15,568.06	0.00	-15,568.06		0.00
			-1,999.54	0.00	-1,999.84	-0.02	-0.30
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			-15,568.06	0.00	-15,568.06		0.00
			-1,999.54	0.00	-1,999.84	-0.02	-0.30
HUNGARIAN FORINT							
HUNGARY							
	NON-BASE CURRENCY		2.94	0.00	2.94		0.00
			0.01	0.00	0.01	0.00	0.00
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		669,155.00	0.00	669,155.00		0.00
			9,105.85	0.00	9,014.92	0.08	-90.93
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		6,957,627.98	0.00	6,957,627.98		0.00
			250,394.71	0.00	249,730.91	2.13	-663.80
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-924,300.00	0.00	-924,300.00		0.00
			-33,173.38	0.00	-33,176.00	-0.28	-2.62
SUBTOTAL NEW TAIWAN DOLLAR			6,033,327.98	0.00	6,033,327.98		0.00
			217,221.33	0.00	216,554.91	1.85	-666.42
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR			6,033,327.98	0.00	6,033,327.98		0.00
			217,221.33	0.00	216,554.91	1.85	-666.42
POLISH ZLOTY							
POLAND							

HB6F30000002 - CLARIVEST EMERG MKT

9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
			0.00	9,295.71	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		515.90	0.00	515.90		0.00
			34.48	0.00	34.29	0.00	-0.19
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		18,750.00	0.00	18,750.00		0.00
			15.96	0.00	15.84	0.00	-0.12
U.S. DOLLAR							
UNITED STATES							
	MISCELLANEOUS PAYABLES		-181,276.63	0.00	-181,276.63		0.00
			-181,276.63	0.00	-181,276.63	-1.55	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-4,500.26	0.00	-4,500.26		0.00
			-4,500.26	0.00	-4,500.26	-0.04	0.00
	CASH		0.71	0.00	0.71		0.00
			0.71	0.00	0.71	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-8,380.67	0.00	-8,380.67		0.00
			-8,380.67	0.00	-8,380.67	-0.07	0.00
	FFX CONTRACTS RECEIVABLE		35,172.94	0.00	35,172.94		0.00
			35,172.94	0.00	35,172.94	0.30	0.00
	PAYABLE FOR TRUSTEE FEES		-600.04	0.00	-600.04		0.00
			-600.04	0.00	-600.04	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,511.60	0.00	-7,511.60		0.00
			-7,511.60	0.00	-7,511.60	-0.06	0.00
382,239.260	BLACKROCK FEDERAL FUND 30	100.0000	382,239.26	6.24	382,239.26		0.00
99VVBjNY8	0.110%	100.0000	382,239.26	6.24	382,239.26	3.27	0.00
SUBTOTAL UNITED STATES			215,143.71	6.24	215,143.71		0.00
			215,143.71	6.24	215,143.71	1.84	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			215,143.71	6.24	215,143.71		0.00
			215,143.71	6.24	215,143.71	1.84	0.00
TOTAL CASH & CASH EQUIVALENTS			439,523.38	9,301.95	438,765.42	3.75	-757.96
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							

HB6F30000002 - CLARIVEST EMERG MKT

9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,600.000 LB2645516	GERDAU SA	27.1000 4.9735	172,162.24 31,720.07	2,454.80 447.47	205,960.00 37,798.45	0.32	33,797.76 6,078.38
EQUITY							
BRAZIL REAL							
BRAZIL							
6,900.000 LB2189853	CYRELA BRAZIL REALTY SA EMPREE	17.9000 3.2851	166,343.88 31,600.28	0.00 0.00	123,510.00 22,666.96	0.19	-42,833.88 -8,933.32
10,700.000 LBB019KX7	CIA SIDERURGICA NACIONAL SA	28.7800 5.2818	206,731.63 36,615.33	98,725.95 17,843.36	307,946.00 56,515.26	0.48	101,214.37 19,899.93
22,900.000 LBB1YWHR5	MARFRIG GLOBAL FOODS SA	25.5000 4.6798	394,335.14 69,757.97	0.00 0.00	583,950.00 107,168.42	0.92	189,614.86 37,410.45
4,700.000 LBB4V5RY5	BANCO SANTANDER BRASIL SA	35.4800 6.5114	203,540.87 46,920.00	0.00 0.00	166,756.00 30,603.61	0.26	-36,784.87 -16,316.39
9,200.000 LBBG36ZK8	B3 SA - BRASIL BOLSA BALCAO	12.7800 2.3454	136,902.92 31,235.42	3,460.92 634.79	117,576.00 21,577.93	0.18	-19,326.92 -9,657.49
6,800.000 LBBZBZVC5	BANCO BTG PACTUAL SA	25.0000 4.5881	144,148.57 25,499.25	0.00 0.00	170,000.00 31,198.96	0.27	25,851.43 5,699.71
SUBTOTAL BRAZIL			1,252,003.01	102,186.87	1,469,738.00		217,734.99
			241,628.25	18,478.15	269,731.14	2.30	28,102.89
TOTAL EQUITY BRAZIL REAL			1,252,003.01	102,186.87	1,469,738.00		217,734.99
			241,628.25	18,478.15	269,731.14	2.30	28,102.89
CHINESE YUAN RENMINBI							
CHINA							
33,100.000 FC6289977	ZOOMLION HEAVY INDUSTRY SCIENC CN/000157	8.2500 1.2767	282,820.09 43,149.31	0.00 0.00	273,075.00 42,257.61	0.36	-9,745.09 -891.70
2,500.000 FC6314932	WANHUA CHEMICAL GROUP CO LTD CN/600309	106.7500 16.5193	285,376.98 44,031.90	0.00 0.00	266,875.00 41,298.17	0.35	-18,501.98 -2,733.73
13,400.000 FC6648826	SANY HEAVY INDUSTRY CO LTD CN/600031	25.4400 3.9368	358,914.46 53,186.34	0.00 0.00	340,896.00 52,752.72	0.45	-18,018.46 -433.62
43,510.000 FCB1YQ5Q8	COSCO SHIPPING HOLDINGS CO LTD CN/601919	17.2800 2.6740	243,174.04 36,281.01	0.00 0.00	751,852.80 116,347.16	0.99	508,678.76 80,066.15
5,120.000 FCB759P59	LONGI GREEN ENERGY TECHNOLOGY CN/601012	82.4800 12.7636	251,329.06 38,327.24	0.00 0.00	422,297.60 65,349.40	0.56	170,968.54 27,022.16
1,000.000 FCBGHD9P1	SHENZHEN MINDRAY BIO-MEDICAL E CN/300760	385.4200 59.6427	319,554.38 46,852.62	0.00 0.00	385,420.00 59,642.69	0.51	65,865.62 12,790.07

HB6F30000002 - CLARIVEST EMERG MKT

9/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
0.000	KWG GROUP HOLDINGS LTD	0.0000	0.00	12,703.06	0.00		0.00
FHB1YBF06	HK/01813	0.0000	0.00	1,617.95	0.00	0.00	0.00
SUBTOTAL CHINA			1,741,169.01	12,703.06	2,440,416.40		699,247.39
			261,828.42	1,617.95	377,647.75	3.22	115,819.33
TOTAL EQUITY CHINESE YUAN RENMINBI			1,741,169.01	12,703.06	2,440,416.40		699,247.39
			261,828.42	1,617.95	377,647.75	3.22	115,819.33
HONG KONG DOLLAR							
CHINA							
19,000.000	ANHUI CONCH CEMENT CO LTD	42.0000	1,022,278.93	0.00	798,000.00		-224,278.93
FH6080391	HK/00914	5.3952	131,861.09	0.00	102,509.43	0.88	-29,351.66
35,440.000	CSPC PHARMACEUTICAL GROUP LTD	9.3400	298,136.82	2,835.20	331,009.60		32,872.78
FH6191990	HK/01093	1.1998	38,086.69	364.21	42,520.81	0.36	4,434.12
66,000.000	CITIC LTD	8.3000	575,012.99	9,900.00	547,800.00		-27,212.99
FH6196155	HK/00267	1.0662	74,039.02	1,271.85	70,369.25	0.60	-3,669.77
46,000.000	LENOVO GROUP LTD	8.3700	440,616.28	0.00	385,020.00		-55,596.28
FH6218082	HK/00992	1.0752	56,746.67	0.00	49,458.87	0.42	-7,287.80
368,000.000	PETROCHINA CO LTD	3.6900	1,146,321.75	59,168.34	1,357,920.00		211,598.25
FH6226572	HK/00857	0.4740	147,601.09	7,601.23	174,435.59	1.49	26,834.50
90,000.000	CHINA PETROLEUM & CHEMICAL COR	3.8600	369,708.16	15,612.30	347,400.00		-22,308.16
FH6291816	HK/00386	0.4958	47,603.85	2,005.52	44,626.28	0.38	-2,977.57
1,500.000	BYD CO LTD	243.0000	262,613.49	0.00	364,500.00		101,886.51
FH6536657	HK/01211	31.2153	33,873.81	0.00	46,822.91	0.40	12,949.10
30,000.000	CHINA LIFE INSURANCE CO LTD	12.7800	515,812.16	0.00	383,400.00		-132,412.16
FH6718974	HK/02628	1.6417	66,532.42	0.00	49,250.77	0.42	-17,281.65
24,000.000	SHANDONG WEIGAO GROUP MEDICAL	13.9200	218,344.08	2,003.57	334,080.00		115,735.92
FH6742347	HK/01066	1.7881	27,905.86	257.00	42,915.22	0.37	15,009.36
9,000.000	WEICHAJ POWER CO LTD	16.1800	131,351.23	1,800.63	145,620.00		14,268.77
FH6743956	HK/02338	2.0784	16,937.04	231.32	18,706.04	0.16	1,769.00
13,500.000	LI NING CO LTD	90.1500	1,041,409.94	0.00	1,217,025.00		175,615.06
FHB01JCK6	HK/02331	11.5805	133,932.19	0.00	156,336.51	1.34	22,404.32
33,000.000	CHINA SHENHUA ENERGY CO LTD	18.2200	512,668.60	0.00	601,260.00		88,591.40
FHB09N7M1	HK/01088	2.3405	65,467.50	0.00	77,236.61	0.66	11,769.11
82,000.000	BANK OF COMMUNICATIONS CO LTD	4.6200	369,106.65	0.00	378,840.00		9,733.35
FHB08Z24	HK/03328	0.5935	47,536.99	0.00	48,665.00	0.42	1,128.01
168,000.000	CHINA CONSTRUCTION BANK CORP	5.5800	1,014,578.62	0.00	937,440.00		-77,138.62
FHB0LMTQ6	HK/00939	0.7168	129,579.87	0.00	120,421.60	1.03	-9,158.27

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9/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
56,000.000	CHINA NATIONAL BUILDING MATERI	10.5400	463,035.06	0.00	590,240.00		127,204.94
FHB0Y91C2	HK/03323	1.3539	59,494.95	0.00	75,821.01	0.65	16,326.06
545,000.000	BANK OF CHINA LTD	2.7600	1,717,164.88	0.00	1,504,200.00		-212,964.88
FHB154562	HK/03988	0.3545	221,103.20	0.00	193,226.41	1.65	-27,876.79
88,000.000	INDUSTRIAL & COMMERCIAL BANK O	4.3300	462,580.41	0.00	381,040.00		-81,540.41
FHB1G1QD8	HK/01398	0.5562	59,075.02	0.00	48,947.61	0.42	-10,127.41
67,000.000	CHINA CITIC BANK CORP LTD	3.5200	281,561.97	0.00	235,840.00		-45,721.97
FHB1W0JF5	HK/00998	0.4522	36,254.09	0.00	30,295.52	0.26	-5,958.57
6,000.000	ANTA SPORTS PRODUCTS LTD	146.8000	446,920.41	0.00	880,800.00		433,879.59
FHB1YVKN6	HK/02020	18.8576	57,133.60	0.00	113,145.74	0.97	56,012.14
309,300.000	CHINA RAILWAY GROUP LTD	3.8800	1,310,593.59	0.00	1,200,084.00		-110,509.59
FHB297KM7	HK/00390	0.4984	168,637.36	0.00	154,160.30	1.32	-14,477.06
14,800.000	SINOPHARM GROUP CO LTD	20.3000	372,648.09	0.00	300,440.00		-72,208.09
FHB3ZVDV1	HK/01099	2.6077	47,643.25	0.00	38,593.90	0.33	-9,049.35
45,000.000	CHINA HONGQIAO GROUP LTD	10.0200	359,298.24	0.00	450,900.00		91,601.76
FHB44ZV93	HK/01378	1.2871	46,327.46	0.00	57,921.68	0.49	11,594.22
169,000.000	AGRICULTURAL BANK OF CHINA LTD	2.6800	508,647.34	0.00	452,920.00		-55,727.34
FHB60LZR9	HK/01288	0.3443	65,507.98	0.00	58,181.16	0.50	-7,326.82
11,000.000	ZHONGSHENG GROUP HOLDINGS LTD	62.7000	616,984.95	0.00	689,700.00		72,715.05
FHB633D90	HK/00881	8.0543	79,467.01	0.00	88,597.43	0.76	9,130.42
3,000.000	MEITUAN	246.6000	877,702.64	0.00	739,800.00		-137,902.64
FHBGJW372	HK/03690	31.6777	113,176.56	0.00	95,033.17	0.81	-18,143.39
4,000.000	INNOVENT BIOLOGICS INC	75.5000	248,822.82	0.00	302,000.00		53,177.18
FHBGR6KX4	HK/01801	9.6986	32,093.78	0.00	38,794.29	0.33	6,700.51
24,000.000	CHINA CONCH VENTURE HOLDINGS L	36.0500	870,902.99	0.00	865,200.00		-5,702.99
FHBH7HM00	HK/00586	4.6309	112,329.79	0.00	111,141.80	0.95	-1,187.99
8,962.000	WUXI BIOLOGICS CAYMAN INC	126.5000	780,613.67	0.00	1,133,693.00		353,079.33
FHBL6B9P5	HK/02269	16.2499	100,586.67	0.00	145,631.85	1.24	45,045.18
7,700.000	TENCENT HOLDINGS LTD	461.4000	4,527,478.99	0.00	3,552,780.00		-974,698.99
FHBMMV2K9	HK/00700	59.2705	583,763.80	0.00	456,382.75	3.90	-127,381.05
40,800.000	HUATAI SECURITIES CO LTD	12.0200	514,141.36	0.00	490,416.00		-23,725.36
FHBWVFT07	HK/06886	1.5441	66,318.56	0.00	62,997.82	0.54	-3,320.74
SUBTOTAL CHINA			22,277,057.11	91,320.04	21,899,367.60		-377,689.51
			2,866,617.17	11,731.13	2,813,147.33	24.05	-53,469.84
HONG KONG							
57,000.000	BRILLIANCE CHINA AUTOMOTIVE HO	7.3000	399,861.68	0.00	416,100.00		16,238.32
FH6181488	HK/01114	0.9377	51,579.14	0.00	53,451.34	0.46	1,872.20

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				Local/Base			Local/Base
10,000.000	CHINA MENGNIU DAIRY CO LTD	50.1500	344,443.07	0.00	501,500.00		157,056.93
FHB01B1L3	HK/02319	6.4422	44,028.42	0.00	64,421.65	0.55	20,393.23
29,000.000	NINE DRAGONS PAPER HOLDINGS LT	9.5900	357,947.02	0.00	278,110.00		-79,837.02
FHB0WC2B8	HK/02689	1.2319	46,099.51	0.00	35,725.43	0.31	-10,374.08
SUBTOTAL HONG KONG			1,102,251.77	0.00	1,195,710.00		93,458.23
			141,707.07	0.00	153,598.42	1.32	11,891.35
TOTAL EQUITY HONG KONG DOLLAR			23,379,308.88	91,320.04	23,095,077.60		-284,231.28
			3,008,324.24	11,731.13	2,966,745.75	25.37	-41,578.49
HUNGARIAN FORINT							
HUNGARY							
2,484.000	OTP BANK NYRT	18,200.0000	36,935,331.00	0.00	45,208,800.00		8,273,469.00
EM7320150		58.7194	119,295.53	0.00	145,859.01	1.25	26,563.48
3,600.000	MOL HUNGARIAN OIL & GAS PLC	2,584.0000	9,780,460.92	0.00	9,302,400.00		-478,060.92
EMBD5ZXH2		8.3369	32,225.53	0.00	30,012.71	0.26	-2,212.82
SUBTOTAL HUNGARY			46,715,791.92	0.00	54,511,200.00		7,795,408.08
			151,521.06	0.00	175,871.72	1.51	24,350.66
TOTAL EQUITY HUNGARIAN FORINT			46,715,791.92	0.00	54,511,200.00		7,795,408.08
			151,521.06	0.00	175,871.72	1.51	24,350.66
INDIAN RUPEE							
INDIA							
13,557.000	HINDUSTAN PETROLEUM CORP LTD	300.0000	3,154,203.51	0.00	4,067,100.00		912,896.49
FI6100478		4.0416	42,965.51	0.00	54,792.36	0.47	11,826.85
6,404.000	TATA STEEL LTD	1,288.9000	4,180,389.78	0.00	8,254,115.60		4,073,725.82
FI6101153		17.3642	56,951.94	0.00	111,200.24	0.95	54,248.30
5,019.000	HCL TECHNOLOGIES LTD	1,279.5500	4,464,834.99	0.00	6,422,061.45		1,957,226.46
FI6294891		17.2382	60,881.89	0.00	86,518.63	0.74	25,636.74
1,233.000	BALKRISHNA INDUSTRIES LTD	2,533.6500	1,756,337.68	0.00	3,123,990.45		1,367,652.77
FI6388784		34.1336	23,556.25	0.00	42,086.70	0.36	18,530.45
858.000	DIVI'S LABORATORIES LTD	4,798.7000	2,962,225.75	0.00	4,117,284.60		1,155,058.85
FI6602515		64.6485	40,086.41	0.00	55,468.45	0.47	15,382.04
10,569.000	CIPLA LTD/INDIA	983.5500	8,490,885.74	0.00	10,395,139.95		1,904,254.21
FI6011109		13.2505	116,411.19	0.00	140,044.32	1.20	23,633.13
479.000	ULTRATECH CEMENT LTD	7,396.1000	2,184,403.77	0.00	3,542,731.90		1,358,328.13
FIB01GZF6		99.6410	29,342.22	0.00	47,728.02	0.41	18,385.80
3,033.000	TATA CONSULTANCY SERVICES LTD	3,775.5500	8,709,264.60	0.00	11,451,243.15		2,741,978.55
FIB01NPJ4		50.8646	118,931.73	0.00	154,272.25	1.32	35,340.52

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
23,650.000	HINDALCO INDUSTRIES LTD	487.9500	4,642,324.83	0.00	11,540,017.50		6,897,692.67
FIB0GWF42		6.5737	63,163.57	0.00	155,468.22	1.33	92,304.65
14,747.000	POWER FINANCE CORP LTD	142.1000	1,929,489.06	319,111.47	2,095,548.70		166,059.64
FIB1S7220		1.9144	26,963.87	4,299.10	28,231.43	0.24	1,267.56
14,282.000	STATE BANK OF INDIA	453.0000	4,148,433.34	0.00	6,469,746.00		2,321,312.66
FIBSQCB22		6.1029	57,955.56	0.00	87,161.04	0.74	29,205.48
SUBTOTAL INDIA			46,622,793.05	319,111.47	71,478,979.30		24,856,186.25
			637,210.14	4,299.10	962,971.66	8.23	325,761.52
TOTAL EQUITY INDIAN RUPEE			46,622,793.05	319,111.47	71,478,979.30		24,856,186.25
			637,210.14	4,299.10	962,971.66	8.23	325,761.52
MALAYSIAN RINGGIT							
MALAYSIA							
68,800.000	CIMB GROUP HOLDINGS BHD	4.7800	317,945.93	7,182.72	328,864.00		10,918.07
FN6075745		1.1418	75,111.25	1,713.57	78,553.45	0.67	3,442.20
46,000.000	MALAYAN BANKING BHD	8.0500	407,190.96	12,880.00	370,300.00		-36,890.96
FN6556322		1.9228	100,240.53	3,073.77	88,450.97	0.76	-11,789.56
26,300.000	HARTALEGA HOLDINGS BHD	6.1500	254,286.49	5,194.25	161,745.00		-92,541.49
FNB2QPJK1		1.4690	61,559.40	1,240.46	38,634.90	0.33	-22,924.50
SUBTOTAL MALAYSIA			979,423.38	25,256.97	860,909.00		-118,514.38
			236,911.18	6,027.80	205,639.32	1.76	-31,271.86
TOTAL EQUITY MALAYSIAN RINGGIT			979,423.38	25,256.97	860,909.00		-118,514.38
			236,911.18	6,027.80	205,639.32	1.76	-31,271.86
MEXICAN PESO							
MEXICO							
22,300.000	GRUPO MEXICO SAB DE CV	82.0800	1,619,952.45	0.00	1,830,384.00		210,431.55
LM2643673		3.9952	80,014.81	0.00	89,093.63	0.76	9,078.82
NEW TAIWAN DOLLAR							
TAIWAN							
3,000.000	ASUSTEK COMPUTER INC	325.5000	824,399.29	0.00	976,500.00		152,100.71
FA6051041		11.6832	28,480.11	0.00	35,049.62	0.30	6,569.51
5,000.000	REALTEK SEMICONDUCTOR CORP	495.5000	1,382,657.50	57,400.00	2,477,500.00		1,094,842.50
FA6051421		17.7850	45,949.08	2,061.27	88,925.18	0.76	42,976.10
7,000.000	NOVATEK MICROELECTRONICS CORP	410.0000	2,296,703.51	0.00	2,870,000.00		573,296.49
FA6346334		14.7162	80,684.16	0.00	103,013.23	0.88	22,329.07
3,000.000	MEDIATEK INC	905.0000	2,685,218.36	0.00	2,715,000.00		29,781.64
FA6372488		32.4833	95,863.00	0.00	97,449.79	0.83	1,586.79

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				Local/Base			Local/Base
59,000.000	GRAND PACIFIC PETROCHEMICAL	28.9500	1,431,606.47	0.00	1,708,050.00		276,443.53
FA6381232		1.0391	50,273.95	0.00	61,307.23	0.52	11,033.28
47,300.000	FUBON FINANCIAL HOLDING CO LTD	76.7000	2,213,913.87	0.00	3,627,910.00		1,413,996.13
FA6411674		2.7530	79,049.70	0.00	130,216.97	1.11	51,167.27
81,160.000	YUANTA FINANCIAL HOLDING CO LT	24.7000	1,498,935.47	0.00	2,004,652.00		505,716.53
FA6424115		0.8866	48,819.01	0.00	71,953.19	0.61	23,134.18
34,000.000	CHIPBOND TECHNOLOGY CORP	67.5000	2,514,088.90	0.00	2,295,000.00		-219,088.90
FA6432803		2.4228	89,956.48	0.00	82,374.69	0.70	-7,581.79
29,000.000	HON HAI PRECISION INDUSTRY CO	105.0000	2,356,024.00	0.00	3,045,000.00		688,976.00
FA6438560		3.7688	77,848.31	0.00	109,294.52	0.93	31,446.21
90,000.000	CTBC FINANCIAL HOLDING CO LTD	22.9000	1,868,189.44	0.00	2,061,000.00		192,810.56
FA6527669		0.8220	61,175.39	0.00	73,975.70	0.63	12,800.31
49,000.000	UNITED MICROELECTRONICS CORP	64.0000	1,111,486.39	0.00	3,136,000.00		2,024,513.61
FA6916623		2.2972	37,685.06	0.00	112,560.79	0.96	74,875.73
2,782.000	FUBON FINANCIAL HOLDING	17.8000	0.00	0.00	49,519.60		49,519.60
FA99WF0C0	RTS EXP 18-OCT-2021	0.6389	0.00	0.00	1,777.41	0.02	1,777.41
1,692.000	FUBON FINANCIAL HOLDING	0.0000	0.00	0.00	0.00		0.00
FA99WF0D8	RTS EXP 18-OCT-2021	0.0000	0.00	0.00	0.00	0.00	0.00
24,000.000	CHIPMOS TECHNOLOGIES INC	47.7000	1,318,081.00	0.00	1,144,800.00		-173,281.00
FAB0BSM03		1.7121	47,646.93	0.00	41,090.43	0.35	-6,556.50
3,000.000	NAN YA PRINTED CIRCUIT BOARD C	435.0000	544,748.12	0.00	1,305,000.00		760,251.88
FAB118752		15.6135	19,044.32	0.00	46,840.51	0.40	27,796.19
24,000.000	ASE TECHNOLOGY HOLDING CO LTD	109.0000	1,877,461.85	79,470.82	2,616,000.00		738,538.15
FABFXZDY6		3.9123	65,955.09	2,852.45	93,896.38	0.80	27,941.29
SUBTOTAL TAIWAN			23,923,514.17	136,870.82	32,031,931.60		8,108,417.43
			828,430.59	4,913.72	1,149,725.64	9.80	321,295.05
TOTAL EQUITY NEW TAIWAN DOLLAR			23,923,514.17	136,870.82	32,031,931.60		8,108,417.43
			828,430.59	4,913.72	1,149,725.64	9.80	321,295.05
POLISH ZLOTY							
POLAND							
1,682.000	KGHM POLSKA MIEDZ SA	157.6500	312,358.63	0.00	265,167.30		-47,191.33
EG5263256		39.6978	80,948.75	0.00	66,771.75	0.57	-14,177.00
4,828.000	POWSZECHNA KASA OSZCZEDNOSCI B	42.2400	174,755.88	0.00	203,934.72		29,178.84
EGB03NGS7		10.6365	44,425.35	0.00	51,352.78	0.44	6,927.43
SUBTOTAL POLAND			487,114.51	0.00	469,102.02		-18,012.49
			125,374.10	0.00	118,124.53	1.01	-7,249.57
TOTAL EQUITY POLISH ZLOTY			487,114.51	0.00	469,102.02		-18,012.49
			125,374.10	0.00	118,124.53	1.01	-7,249.57

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SOUTH AFRICAN RAND							
SOUTH AFRICA							
228.000	NASPERS LTD	2,492.6000	585,477.67	0.00	568,312.80		-17,164.87
KS6622697		165.6763	38,862.96	0.00	37,774.20	0.32	-1,088.76
4,085.000	STANDARD BANK GROUP LTD	143.1800	525,908.41	0.00	584,890.30		58,981.89
KSB030GJ4		9.5168	34,476.01	0.00	38,876.06	0.33	4,400.05
2,033.000	IMPALA PLATINUM HOLDINGS LTD	171.6700	307,692.47	0.00	349,005.11		41,312.64
KSB1FFT78		11.4104	18,928.38	0.00	23,197.42	0.20	4,269.04
18,892.000	OLD MUTUAL LTD	16.5700	347,956.13	4,014.55	313,040.44		-34,915.69
KSDVDPYN1		1.1014	23,003.80	266.56	20,806.94	0.18	-2,196.86
4,910.000	ABSA GROUP LTD	152.6700	724,158.96	0.00	749,609.70		25,450.74
KSBFX05H4		10.1476	47,713.54	0.00	49,824.51	0.43	2,110.97
8,511.000	SIBANYE STILLWATER LTD	46.5200	384,660.29	0.00	395,931.72		11,271.43
KSBL0L912		3.0921	25,853.74	0.00	26,316.50	0.22	462.76
SUBTOTAL SOUTH AFRICA			2,875,853.93	4,014.55	2,960,790.07		84,936.14
			188,838.43	266.56	196,795.63	1.68	7,957.20
TOTAL EQUITY SOUTH AFRICAN RAND			2,875,853.93	4,014.55	2,960,790.07		84,936.14
			188,838.43	266.56	196,795.63	1.68	7,957.20
SOUTH KOREAN WON							
SOUTH KOREA							
224.000	SK TELECOM CO LTD	324,000.0000	54,071,614.81	0.00	72,576,000.00		18,504,385.19
FK6224877		273.6488	45,376.95	0.00	61,297.33	0.52	15,920.38
375.000	HYUNDAI MOBIS CO LTD	253,000.0000	101,201,050.11	0.00	94,875,000.00		-6,326,050.11
FK6449540		213.6825	87,107.37	0.00	80,130.95	0.68	-6,976.42
1,926.000	SK HYNIX INC	103,000.0000	228,504,876.67	0.00	198,378,000.00		-30,126,876.67
FK6450266		86.9933	202,458.52	0.00	167,549.07	1.43	-34,909.45
503.000	HYUNDAI MOTOR CO	200,000.0000	70,370,736.60	0.00	100,600,000.00		30,229,263.40
FK6451058		168.9190	59,961.81	0.00	84,966.26	0.73	25,004.45
2,337.000	KIA CORP	81,200.0000	115,636,785.67	0.00	189,764,400.00		74,127,614.33
FK6490924		68.5811	98,777.28	0.00	160,274.06	1.37	61,496.78
317.000	KUMHO PETROCHEMICAL CO LTD	189,000.0000	38,860,722.65	0.00	59,913,000.00		21,052,277.35
FK6499321		159.6285	33,204.46	0.00	50,602.22	0.43	17,397.76
4,379.000	KT CORP	32,600.0000	143,274,319.00	0.00	142,755,400.00		-518,919.00
FK6505317		27.5338	122,404.41	0.00	120,570.50	1.03	-1,833.91
685.000	LG ELECTRONICS INC	127,500.0000	102,224,783.78	0.00	87,337,500.00		-14,887,283.78
FK6520738		107.6859	90,572.59	0.00	73,764.82	0.63	-16,807.77

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				Local/Base			Local/Base
342.000	NAVER CORP	388,000.0000	121,470,527.07	0.00	132,696,000.00		11,225,472.93
FK6560395		327.7029	103,478.48	0.00	112,074.38	0.96	8,595.90
7,552.000	SAMSUNG ELECTRONICS CO LTD	74,100.0000	485,469,860.95	2,126,492.16	559,603,200.00		74,133,339.05
FK6771729		62.5845	425,656.38	1,795.44	472,638.06	4.04	46,981.68
5,401.000	HANA FINANCIAL GROUP INC	46,400.0000	213,418,964.30	0.00	250,606,400.00		37,187,435.70
FKB0RNRF7		39.1892	189,409.02	0.00	211,660.91	1.81	22,251.89
2,582.000	KB FINANCIAL GROUP INC	55,300.0000	108,835,786.12	0.00	142,784,600.00		33,948,813.88
FKB3DF0Y1		46.7061	91,564.15	0.00	120,595.16	1.03	29,031.01
59.000	HYOSUNG TNC CORP	645,000.0000	41,850,070.07	0.00	38,055,000.00		-3,795,070.07
FKBD83162		544.7638	37,079.75	0.00	32,141.06	0.27	-4,938.69
6,441.000	WOORI FINANCIAL GROUP INC	11,650.0000	71,580,890.00	0.00	75,037,650.00		3,456,760.00
FKBGHWH98		9.8395	61,154.13	0.00	63,376.42	0.54	2,222.29
494.000	CELLTRION HEALTHCARE CO LTD	109,400.0000	50,702,668.18	0.00	54,043,600.00		3,340,931.82
FKBYZ6DH2		92.3987	43,135.86	0.00	45,644.95	0.39	2,509.09
SUBTOTAL SOUTH KOREA			1,947,473,655.98	2,126,492.16	2,199,025,750.00		251,552,094.02
			1,691,341.16	1,795.44	1,857,286.15	15.86	165,944.99
TOTAL EQUITY SOUTH KOREAN WON			1,947,473,655.98	2,126,492.16	2,199,025,750.00		251,552,094.02
			1,691,341.16	1,795.44	1,857,286.15	15.86	165,944.99
THAILAND BAHT							
THAILAND							
4,200.000	SIAM CEMENT PCL/THE	402.0000	1,940,538.92	2,295.00	1,688,400.00		-252,138.92
FB6609903		11.8812	61,854.77	67.83	49,900.99	0.43	-11,953.78
17,700.000	KASIKORNBANK PCL	133.0000	1,908,657.86	0.00	2,354,100.00		445,442.14
FB6888796		3.9308	62,722.82	0.00	69,575.88	0.59	6,853.06
7,600.000	PTT EXPLORATION & PRODUCTION P	117.5000	904,361.13	0.00	893,000.00		-11,361.13
FBB1359J2		3.4727	29,549.68	0.00	26,392.79	0.23	-3,156.89
101,300.000	THAI UNION GROUP PCL	21.7000	1,452,978.53	0.00	2,198,210.00		745,231.47
FBBYTBHT8		0.6413	47,570.32	0.00	64,968.52	0.55	17,398.20
SUBTOTAL THAILAND			6,206,536.44	2,295.00	7,133,710.00		927,173.56
			201,697.59	67.83	210,838.18	1.80	9,140.59
TOTAL EQUITY THAILAND BAHT			6,206,536.44	2,295.00	7,133,710.00		927,173.56
			201,697.59	67.83	210,838.18	1.80	9,140.59
TURKISH LIRA							
TURKEY							
94,380.000	TURKIYE SISE VE CAM FABRIKALAR	8.1900	793,620.51	0.00	772,972.20		-20,648.31
ETB03MXR4		0.9219	92,531.61	0.00	87,004.78	0.74	-5,526.83

HB6F30000002 - CLARIVEST EMERG MKT
9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,797.000	BIM BIRLESIK MAGAZALAR AS	63.9000	267,746.97	0.00	242,628.30		-25,118.67
ETB0D0006		7.1925	35,117.27	0.00	27,309.94	0.23	-7,807.33
SUBTOTAL TURKEY			1,061,367.48	0.00	1,015,600.50		-45,766.98
			127,648.88	0.00	114,314.72	0.97	-13,334.16
TOTAL EQUITY TURKISH LIRA			1,061,367.48	0.00	1,015,600.50		-45,766.98
			127,648.88	0.00	114,314.72	0.97	-13,334.16
U.S. DOLLAR							
BRAZIL							
9,300.000	ITAU UNIBANCO HOLDING SA	5.2700	49,296.81	24.85	49,011.00		-285.81
465562106	ADR	5.2700	49,296.81	24.85	49,011.00	0.42	-285.81
9,600.000	PETROLEO BRASILEIRO SA	10.0000	84,425.00	0.00	96,000.00		11,575.00
71654V101	ADR	10.0000	84,425.00	0.00	96,000.00	0.82	11,575.00
10,400.000	VALE SA	13.9500	178,869.74	16,209.32	145,080.00		-33,789.74
91912E105	ADR	13.9500	178,869.74	16,209.32	145,080.00	1.24	-33,789.74
SUBTOTAL BRAZIL			312,591.55	16,234.17	290,091.00		-22,500.55
			312,591.55	16,234.17	290,091.00	2.48	-22,500.55
CAYMAN ISLANDS							
2,400.000	ALIBABA GROUP HOLDING LTD	148.0500	689,680.67	0.00	355,320.00		-334,360.67
01609W102	ADR	148.0500	689,680.67	0.00	355,320.00	3.04	-334,360.67
600.000	BAIDU INC	153.7500	161,103.52	0.00	92,250.00		-68,853.52
056752108	ADR	153.7500	161,103.52	0.00	92,250.00	0.79	-68,853.52
5,600.000	HIMAX TECHNOLOGIES INC	10.6700	62,220.77	0.00	59,752.00		-2,468.77
43289P106	ADR	10.6700	62,220.77	0.00	59,752.00	0.51	-2,468.77
1,900.000	NIO INC	35.6300	87,067.52	0.00	67,697.00		-19,370.52
62914V106	ADR	35.6300	87,067.52	0.00	67,697.00	0.58	-19,370.52
300.000	PINDUODUO INC	90.6700	44,335.10	0.00	27,201.00		-17,134.10
722304102	ADR	90.6700	44,335.10	0.00	27,201.00	0.23	-17,134.10
1,600.000	VIPSHOP HOLDINGS LTD	11.1400	64,618.67	0.00	17,824.00		-46,794.67
92763W103	ADR	11.1400	64,618.67	0.00	17,824.00	0.15	-46,794.67
SUBTOTAL CAYMAN ISLANDS			1,109,026.25	0.00	620,044.00		-488,982.25
			1,109,026.25	0.00	620,044.00	5.30	-488,982.25
EMERGING MARKET GEOGRAPHIC FOCUS							
4,100.000	ISHARES MSCI EMERGING MARKET	50.3800	222,979.24	0.00	206,558.00		-16,421.24
464287234		50.3800	222,979.24	0.00	206,558.00	1.76	-16,421.24
INDIA							

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9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,550.000	ICICI BANK LTD	18.8700	94,878.97	0.00	142,468.50		47,589.53
45104G104	ADR	18.8700	94,878.97	0.00	142,468.50	1.22	47,589.53
6,400.000	INFOSYS LTD	22.2500	118,219.08	0.00	142,400.00		24,180.92
456788108	ADR	22.2500	118,219.08	0.00	142,400.00	1.22	24,180.92
SUBTOTAL INDIA			213,098.05	0.00	284,868.50		71,770.45
			213,098.05	0.00	284,868.50	2.44	71,770.45
LUXEMBOURG							
100.000	GLOBANT SA	281.0100	32,103.04	0.00	28,101.00		-4,002.04
L44385109		281.0100	32,103.04	0.00	28,101.00	0.24	-4,002.04
MEXICO							
6,900.000	AMERICA MOVIL SAB DE CV	17.6700	78,606.74	0.00	121,923.00		43,316.26
02364W105	ADR	17.6700	78,606.74	0.00	121,923.00	1.04	43,316.26
7,800.000	CEMEX SAB DE CV	7.1700	31,724.80	0.00	55,926.00		24,201.20
151290889	ADR	7.1700	31,724.80	0.00	55,926.00	0.48	24,201.20
SUBTOTAL MEXICO			110,331.54	0.00	177,849.00		67,517.46
			110,331.54	0.00	177,849.00	1.52	67,517.46
RUSSIA							
949.000	LUKOIL PJSC	95.8200	77,155.10	0.00	90,933.18		13,778.08
EXBYZDW22	ADR	95.8200	77,155.10	0.00	90,933.18	0.78	13,778.08
15,976.000	GAZPROM PJSC	9.9400	79,661.12	0.00	158,801.44		79,140.32
NA2016627	ADR	9.9400	79,661.12	0.00	158,801.44	1.36	79,140.32
82.000	LUKOIL PJSC	94.6600	6,991.53	0.00	7,762.12		770.59
NABYZF386	ADR	94.6600	6,991.53	0.00	7,762.12	0.07	770.59
SUBTOTAL RUSSIA			163,807.75	0.00	257,496.74		93,688.99
			163,807.75	0.00	257,496.74	2.21	93,688.99
TAIWAN							
6,000.000	TAIWAN SEMICONDUCTOR MANUFACTU	111.6500	351,765.39	2,980.06	669,900.00		318,134.61
874039100	ADR	111.6500	351,765.39	2,980.06	669,900.00	5.72	318,134.61
TOTAL EQUITY U.S. DOLLAR			2,515,702.81	19,214.23	2,534,908.24		19,205.43
			2,515,702.81	19,214.23	2,534,908.24	21.67	19,205.43
TOTAL EQUITY			10,296,471.66	68,411.91	11,229,694.06	95.94	933,222.40
TOTAL ASSETS - BASE:			10,767,715.11	78,161.33	11,706,257.93	100.01	938,542.82
NET ASSETS - BASE:					11,784,419.26		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
40 . 96	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	40 . 96	40 . 96	0	0 . 00
		40 . 96	40 . 96	0	0 . 00
COMMON STOCK					
2	CUSIP # 02079K305 ALPHABET INC	5 , 347 . 04	4 , 813 . 35	4	0 . 00
62	CUSIP # 126650100 CVS HEALTH CORP	5 , 261 . 32	5 , 302 . 66	4	0 . 00
62	CUSIP # 171340102 CHURCH & DWIGHT CO INC	5 , 119 . 34	5 , 303 . 20	4	0 . 00
68	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	5 , 046 . 28	4 , 856 . 62	4	0 . 00
16	CUSIP # 235851102 DANAHER CORP	4 , 871 . 04	3 , 848 . 08	4	3 . 36
30	CUSIP # 254687106 DISNEY WALT	5 , 075 . 10	5 , 292 . 99	4	0 . 00
24	CUSIP # 278865100 ECOLAB INC	5 , 006 . 88	5 , 093 . 71	4	11 . 52
42	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5 , 003 . 46	5 , 217 . 34	4	0 . 00
95	CUSIP # 311900104 FASTENAL COMPANY	4 , 902 . 95	5 , 022 . 26	4	0 . 00
20	CUSIP # 31428X106 FEDEX CORPORATION	4 , 385 . 80	5 , 958 . 32	3	15 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 337738108 FISERV INC	5,099.50	5,303.83	4	0.00
23	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	4,752.49	5,358.07	4	28.06
44	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	5,052.08	4,897.22	4	0.00
30	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4,845.00	4,885.66	4	0.00
17	CUSIP # 594918104 MICROSOFT CORPORATION	4,792.64	4,300.82	4	0.00
36	CUSIP # 747525103 QUALCOMM INC	4,643.28	4,829.56	4	0.00
11	CUSIP # 776696106 ROPER INDUSTRIES INC	4,907.43	4,979.34	4	0.00
17	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	4,755.41	4,763.71	4	0.00
19	CUSIP # 863667101 STRYKER CORP	5,010.68	4,721.33	4	11.97
9	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	5,141.97	3,959.21	4	2.34
22	CUSIP # 92826C839 VISA INC CL A	4,900.50	5,111.33	4	0.00
36	CUSIP # 931142103 WAL-MART STORES INC	5,017.68	5,059.04	4	0.00
		108,937.87	108,877.65	86	72.25
FOREIGN STOCK					
16	CUSIP # G1151C101 ACCENTURE PLC	5,118.72	4,515.54	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # G5960L103 MEDTRONIC PLC	4,888.65	4,752.97	4	24.57
41	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	4,634.64	4,855.79	4	0.00
		14,642.01	14,124.30	12	24.57
COMMON TRUST FUNDS - FIXED INCOME					
2,676.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,676.31	2,676.31	2	0.00
		2,676.31	2,676.31	2	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		1.67	0.00	1.67		0.00
			1.67	0.00	1.67	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,299.34	0.00	-6,299.34		0.00
			-6,299.34	0.00	-6,299.34	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-7,286.99	0.00	-7,286.99		0.00
			-7,286.99	0.00	-7,286.99	-0.01	0.00
	REBATE RECEIVABLE		16,642.20	0.00	16,642.20		0.00
			16,642.20	0.00	16,642.20	0.02	0.00
	PAYABLE FOR CUSTODIAN FEES		-12,500.10	0.00	-12,500.10		0.00
			-12,500.10	0.00	-12,500.10	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-23,011.17	0.00	-23,011.17		0.00
			-23,011.17	0.00	-23,011.17	-0.03	0.00
2,072,213.140	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,072,213.14	6.13	2,072,213.14		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,072,213.14	6.13	2,072,213.14	2.25	0.00
SUBTOTAL UNITED STATES			2,039,759.41	6.13	2,039,759.41		0.00
			2,039,759.41	6.13	2,039,759.41	2.21	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			2,039,759.41	6.13	2,039,759.41		0.00
			2,039,759.41	6.13	2,039,759.41	2.21	0.00
TOTAL CASH & CASH EQUIVALENTS			2,039,759.41	6.13	2,039,759.41	2.21	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
20,000.000	TRANSURBAN FINANCE CO PTY 144A	110.4154	19,916.15	135.30	22,083.09		2,166.94
89400PAE3	4.125% 02/02/2026 DD 11/02/15	110.4154	19,916.15	135.30	22,083.09	0.02	2,166.94
55,000.000	WOODSIDE FINANCE LTD 144A	106.2369	54,992.12	145.08	58,430.28		3,438.16
980236AM5	3.650% 03/05/2025 DD 03/05/15	106.2369	54,992.12	145.08	58,430.28	0.06	3,438.16
145,000.000	WOODSIDE FINANCE LTD 144A	112.1005	144,791.44	489.51	162,545.71		17,754.27
980236AQ6	4.500% 03/04/2029 DD 03/04/19	112.1005	144,791.44	489.51	162,545.71	0.18	17,754.27
SUBTOTAL AUSTRALIA			219,699.71	769.89	243,059.08		23,359.37
			219,699.71	769.89	243,059.08	0.26	23,359.37
BERMUDA							

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9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000	AIRCATTLE LTD 144A	101.1946	296,015.88	1,562.76	303,583.94		7,568.06
00928QAU5	2.850% 01/26/2028 DD 01/26/21	101.1946	296,015.88	1,562.76	303,583.94	0.33	7,568.06
190,000.000	ATHENE HOLDING LTD	110.9630	189,803.27	1,727.67	210,829.74		21,026.47
04686JAA9	4.125% 01/12/2028 DD 01/12/18	110.9630	189,803.27	1,727.67	210,829.74	0.23	21,026.47
45,000.000	ATHENE HOLDING LTD	110.2068	44,711.49	626.22	49,593.04		4,881.55
04686JAD3	3.950% 05/25/2051 DD 05/25/21	110.2068	44,711.49	626.22	49,593.04	0.05	4,881.55
200,000.000	BERMUDA GOVERNMENT INTERN 144A	99.0000	199,794.42	548.94	198,000.00		-1,794.42
085209AG9	2.375% 08/20/2030 DD 08/20/20	99.0000	199,794.42	548.94	198,000.00	0.22	-1,794.42
100,000.000	IHS MARKIT LTD	113.9620	99,545.32	1,770.66	113,962.00		14,416.68
44962LAJ6	4.250% 05/01/2029 DD 04/08/19	113.9620	99,545.32	1,770.66	113,962.00	0.12	14,416.68
SUBTOTAL BERMUDA			829,870.38	6,236.25	875,968.72		46,098.34
			829,870.38	6,236.25	875,968.72	0.95	46,098.34
CANADA							
16,057.306	AIR CANADA 2013-1 CLASS A 144A	102.1084	16,057.31	251.02	16,395.85		338.54
009089AA1	4.125% 11/15/2026 DD 05/09/13	102.1084	16,057.31	251.02	16,395.85	0.02	338.54
21,569.917	AIR CANADA 2015-1 CLASS A 144A	101.6815	21,569.92	34.56	21,932.62		362.70
009090AA9	3.600% 09/15/2028 DD 03/25/15	101.6815	21,569.92	34.56	21,932.62	0.02	362.70
240,000.000	BROOKFIELD FINANCE INC	110.8568	237,501.67	1,736.08	266,056.32		28,554.65
11271LAC6	3.900% 01/25/2028 DD 01/17/18	110.8568	237,501.67	1,736.08	266,056.32	0.29	28,554.65
30,000.000	CANADIAN PACIFIC RAILWAY CO	121.8894	29,884.58	64.00	36,566.82		6,682.24
13645RAV6	4.800% 09/15/2035 DD 09/11/15	121.8894	29,884.58	64.00	36,566.82	0.04	6,682.24
325,000.000	ENBRIDGE INC	100.2902	323,675.55	2,098.89	325,943.23		2,267.68
29250NBF1	2.500% 08/01/2033 DD 06/28/21	100.2902	323,675.55	2,098.89	325,943.23	0.35	2,267.68
45,000.000	NUTRIEN LTD	113.9057	44,883.90	944.94	51,257.55		6,373.65
67077MAT5	4.200% 04/01/2029 DD 04/01/19	113.9057	44,883.90	944.94	51,257.55	0.06	6,373.65
105,000.000	ROYAL BANK OF CANADA	113.4204	104,888.78	879.48	119,091.42		14,202.64
780082AD5	4.650% 01/27/2026 DD 01/27/16	113.4204	104,888.78	879.48	119,091.42	0.13	14,202.64
50,000.000	GLENCORE FINANCE CANADA L 144A	100.3280	49,999.95	938.15	50,164.00		164.05
98417EAK6	4.950% 11/15/2021 DD 11/10/11	100.3280	49,999.95	938.15	50,164.00	0.05	164.05
SUBTOTAL CANADA			828,461.66	6,947.12	887,407.81		58,946.15
			828,461.66	6,947.12	887,407.81	0.96	58,946.15
CAYMAN ISLANDS							
104,000.000	SEAGATE HDD CAYMAN	112.5200	100,551.19	1,689.86	117,020.80		16,469.61
81180WAR2	4.875% 06/01/2027 DD 05/14/15	112.5200	100,551.19	1,689.86	117,020.80	0.13	16,469.61
110,000.000	SEAGATE HDD CAYMAN	105.1630	107,252.16	1,500.20	115,679.30		8,427.14
81180WBC4	4.091% 06/01/2029 DD 06/18/20	105.1630	107,252.16	1,500.20	115,679.30	0.13	8,427.14
SUBTOTAL CAYMAN ISLANDS			207,803.35	3,190.06	232,700.10		24,896.75
			207,803.35	3,190.06	232,700.10	0.26	24,896.75

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CHILE							
230,000.000	CORP NACIONAL DEL COBRE D 144A	107.1421	227,448.67	1,389.51	246,426.82		18,978.15
21987BAW8	3.625% 08/01/2027 DD 08/01/17	107.1421	227,448.67	1,389.51	246,426.82	0.27	18,978.15
200,000.000	EMPRESA NACIONAL DEL PETR 144A	100.5114	194,654.11	425.00	201,022.72		6,368.61
29245JAK8	4.500% 09/14/2047 DD 09/14/17	100.5114	194,654.11	425.00	201,022.72	0.22	6,368.61
50,000.000	ENEL CHILE SA	114.5000	49,578.15	737.83	57,250.00		7,671.85
29278DAA3	4.875% 06/12/2028 DD 06/12/18	114.5000	49,578.15	737.83	57,250.00	0.06	7,671.85
SUBTOTAL CHILE			471,680.93	2,552.34	504,699.54		33,018.61
			471,680.93	2,552.34	504,699.54	0.55	33,018.61
CURACAO							
50,000.000	TEVA PHARMACEUTICAL FINANCE IV	100.1250	49,991.31	716.64	50,062.50		71.19
88166JAA1	3.650% 11/10/2021 DD 11/10/11	100.1250	49,991.31	716.64	50,062.50	0.05	71.19
IRELAND							
180,000.000	AERCAP IRELAND CAPITAL DAC / A	106.1701	193,479.96	1,289.22	191,106.12		-2,373.84
00774MAB1	3.650% 07/21/2027 DD 07/21/17	106.1701	193,479.96	1,289.22	191,106.12	0.21	-2,373.84
150,000.000	AERCAP IRELAND CAPITAL DAC / A	100.4724	149,986.72	1,946.58	150,708.53		721.81
00774MAH8	4.450% 12/16/2021 DD 01/16/19	100.4724	149,986.72	1,946.58	150,708.53	0.16	721.81
10,000.000	JOHNSON CONTROLS INTERNATIONAL	110.0239	10,043.02	51.30	11,002.39		959.37
478375AR9	3.900% 02/14/2026 DD 08/14/16	110.0239	10,043.02	51.30	11,002.39	0.01	959.37
SUBTOTAL IRELAND			353,509.70	3,287.10	352,817.04		-692.66
			353,509.70	3,287.10	352,817.04	0.38	-692.66
MEXICO							
200,000.000	GRUPO BIMBO SAB DE CV 144A	108.0422	216,309.82	555.50	216,084.31		-225.51
40052VAG9	4.000% 09/06/2049 DD 09/06/19	108.0422	216,309.82	555.50	216,084.31	0.23	-225.51
180,000.000	PETROLEOS MEXICANOS	100.5700	171,229.17	1,545.80	181,026.00		9,796.83
71654QBW1	4.500% 01/23/2026 DD 01/23/16	100.5700	171,229.17	1,545.80	181,026.00	0.20	9,796.83
SUBTOTAL MEXICO			387,538.99	2,101.30	397,110.31		9,571.32
			387,538.99	2,101.30	397,110.31	0.43	9,571.32
NETHERLANDS							
200,000.000	ALCOA NEDERLAND HOLDING B 144A	107.3430	200,379.95	3,239.10	214,686.00		14,306.05
013822AE1	5.500% 12/15/2027 DD 07/13/20	107.3430	200,379.95	3,239.10	214,686.00	0.23	14,306.05
50,000.000	NXP BV / NXP FUNDING LLC 144A	104.4149	49,969.51	562.59	52,207.47		2,237.96
62954HAE8	2.700% 05/01/2025 DD 05/01/20	104.4149	49,969.51	562.59	52,207.47	0.06	2,237.96
80,000.000	TEVA PHARMACEUTICAL FINANCE NE	95.8750	77,081.92	1,259.61	76,700.00		-381.92
88167AAE1	3.150% 10/01/2026 DD 07/21/16	95.8750	77,081.92	1,259.61	76,700.00	0.08	-381.92
SUBTOTAL NETHERLANDS			327,431.38	5,061.30	343,593.47		16,162.09
			327,431.38	5,061.30	343,593.47	0.37	16,162.09

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PANAMA							
250,000.000	BANCO NACIONAL DE PANAMA 144A	95.3610	249,800.80	873.60	238,402.50		-11,398.30
059626AC5	2.500% 08/11/2030 DD 08/11/20	95.3610	249,800.80	873.60	238,402.50	0.26	-11,398.30
PERU							
180,000.000	PERUVIAN GOVERNMENT INTERNATIO	96.9650	173,500.06	330.00	174,537.00		1,036.94
715638DS8	3.300% 03/11/2041 DD 03/10/21	96.9650	173,500.06	330.00	174,537.00	0.19	1,036.94
UNITED KINGDOM							
134,000.000	BAE SYSTEMS PLC 144A	95.7827	133,064.60	328.38	128,348.77		-4,715.83
05523RAF4	1.900% 02/15/2031 DD 09/15/20	95.7827	133,064.60	328.38	128,348.77	0.14	-4,715.83
200,000.000	EXPERIAN FINANCE PLC 144A	112.6075	199,876.96	1,416.65	225,215.08		25,338.12
30217AAB9	4.250% 02/01/2029 DD 01/31/19	112.6075	199,876.96	1,416.65	225,215.08	0.24	25,338.12
25,000.000	VODAFONE GROUP PLC	136.6221	29,213.84	148.75	34,155.52		4,941.68
92857WAQ3	6.150% 02/27/2037 DD 02/27/07	136.6221	29,213.84	148.75	34,155.52	0.04	4,941.68
215,000.000	LLOYDS BANKING GROUP PLC	108.7852	215,000.00	3,077.82	233,888.24		18,888.24
539439AQ2	VAR RT 11/07/2028 DD 11/07/17	108.7852	215,000.00	3,077.82	233,888.24	0.25	18,888.24
SUBTOTAL UNITED KINGDOM			577,155.40	4,971.60	621,607.61		44,452.21
			577,155.40	4,971.60	621,607.61	0.67	44,452.21
UNITED STATES							
95,000.000	AT&T INC	132.8893	94,798.31	692.61	126,244.82		31,446.51
00206RCU4	5.650% 02/15/2047 DD 02/09/16	132.8893	94,798.31	692.61	126,244.82	0.14	31,446.51
200,000.000	AT&T INC	97.2430	200,092.12	750.10	194,486.04		-5,606.08
00206RKH4	2.250% 02/01/2032 DD 08/04/20	97.2430	200,092.12	750.10	194,486.04	0.21	-5,606.08
25,000.000	CHUBB INA HOLDINGS INC	109.0335	24,966.43	344.55	27,258.37		2,291.94
00440EAV9	3.350% 05/03/2026 DD 11/03/15	109.0335	24,966.43	344.55	27,258.37	0.03	2,291.94
80,000.000	AGREE LP	103.1950	79,947.97	1,159.92	82,556.03		2,608.06
008513AA1	2.900% 10/01/2030 DD 08/17/20	103.1950	79,947.97	1,159.92	82,556.03	0.09	2,608.06
270,000.000	AIR LEASE CORP	102.3359	278,547.52	2,812.56	276,307.05		-2,240.47
00914AAK8	3.125% 12/01/2030 DD 11/24/20	102.3359	278,547.52	2,812.56	276,307.05	0.30	-2,240.47
190,000.000	ALEXANDRIA REAL ESTATE EQUITIE	108.0369	189,815.99	2,749.47	205,270.13		15,454.14
015271AL3	3.450% 04/30/2025 DD 11/20/17	108.0369	189,815.99	2,749.47	205,270.13	0.22	15,454.14
135,000.000	ALTRIA GROUP INC	112.2628	134,814.33	782.46	151,554.81		16,740.48
02209SBC6	4.400% 02/14/2026 DD 02/14/19	112.2628	134,814.33	782.46	151,554.81	0.16	16,740.48
53,330.470	AMERICAN AIRLINES 2016-1 CLASS	99.1884	53,330.47	464.34	52,897.61		-432.86
02376WAA9	4.100% 07/15/2029 DD 01/19/16	99.1884	53,330.47	464.34	52,897.61	0.06	-432.86
132,369.460	AMERICAN AIRLINES 2017-2 CLASS	96.6432	132,369.46	2,258.41	127,926.12		-4,443.34
02377DAA0	3.700% 04/15/2027 DD 10/05/17	96.6432	132,369.46	2,258.41	127,926.12	0.14	-4,443.34

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93,930.000	AMERICAN AIRLINES 2017-1 CLASS	100.2752	94,857.25	600.10	94,188.52		-668.73
02378WAA7	4.950% 08/15/2026 DD 01/13/17	100.2752	94,857.25	600.10	94,188.52	0.10	-668.73
300,000.000	AMERICAN INTERNATIONAL GROUP I	109.0068	299,980.06	2,578.27	327,020.33		27,040.27
026874DR5	3.400% 06/30/2030 DD 05/11/20	109.0068	299,980.06	2,578.27	327,020.33	0.36	27,040.27
70,000.000	AMERIPRISE FINANCIAL INC	107.0337	69,908.60	1,291.57	74,923.61		5,015.01
03076CAF3	4.000% 10/15/2023 DD 09/06/13	107.0337	69,908.60	1,291.57	74,923.61	0.08	5,015.01
300,000.000	AMFAM HOLDINGS INC 144A	102.3355	300,524.58	467.60	307,006.52		6,481.94
03115AAA1	2.805% 03/11/2031 DD 03/11/21	102.3355	300,524.58	467.60	307,006.52	0.33	6,481.94
300,000.000	AMPHENOL CORP	104.7059	299,800.38	1,083.76	314,117.72		14,317.34
032095AJ0	2.800% 02/15/2030 DD 09/10/19	104.7059	299,800.38	1,083.76	314,117.72	0.34	14,317.34
150,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	109.6410	145,025.44	912.62	164,461.45		19,436.01
03522AAG5	3.650% 02/01/2026 DD 02/01/19	109.6410	145,025.44	912.62	164,461.45	0.18	19,436.01
150,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	120.6676	185,920.70	1,174.85	181,001.38		-4,919.32
03522AAH3	4.700% 02/01/2036 DD 02/01/19	120.6676	185,920.70	1,174.85	181,001.38	0.20	-4,919.32
75,000.000	ANTHEM INC	107.1832	74,990.10	837.30	80,387.41		5,397.31
036752AC7	3.350% 12/01/2024 DD 11/21/17	107.1832	74,990.10	837.30	80,387.41	0.09	5,397.31
190,000.000	ARES CAPITAL CORP	107.2988	189,634.04	672.90	203,867.70		14,233.66
04010LAV5	4.250% 03/01/2025 DD 01/11/18	107.2988	189,634.04	672.90	203,867.70	0.22	14,233.66
85,000.000	ARROW ELECTRONICS INC	107.7606	84,763.34	1,699.62	91,596.49		6,833.15
042735BE9	4.000% 04/01/2025 DD 03/02/15	107.7606	84,763.34	1,699.62	91,596.49	0.10	6,833.15
55,000.000	ASSURED GUARANTY US HOLDINGS I	110.7854	55,485.81	687.33	60,931.95		5,446.14
04621WAC4	5.000% 07/01/2024 DD 06/20/14	110.7854	55,485.81	687.33	60,931.95	0.07	5,446.14
225,000.000	AUSTIN TX ELEC UTILITY SYS REV	108.9391	225,000.00	2,547.73	245,112.95		20,112.95
052414RV3	2.987% 11/15/2029 DD 06/13/19	108.9391	225,000.00	2,547.73	245,112.95	0.27	20,112.95
190,000.000	AVIS BUDGET RENTAL C 2A A 144A	107.1546	189,973.10	232.21	203,593.82		13,620.72
05377RDC5	4.000% 03/20/2025 DD 10/25/18	107.1546	189,973.10	232.21	203,593.82	0.22	13,620.72
300,000.000	BAT CAPITAL CORP	107.6892	301,815.60	1,376.93	323,067.65		21,252.05
05526DBB0	3.557% 08/15/2027 DD 08/15/18	107.6892	301,815.60	1,376.93	323,067.65	0.35	21,252.05
210,000.000	TRUIST FINANCIAL CORP	101.7913	209,997.34	1,797.03	213,761.66		3,764.32
05531FBG7	3.050% 06/20/2022 DD 03/18/19	101.7913	209,997.34	1,797.03	213,761.66	0.23	3,764.32
100,000.000	BANK OF AMERICA CORP	108.6494	99,764.36	774.05	108,649.44		8,885.08
06051GFM6	4.000% 01/22/2025 DD 01/22/15	108.6494	99,764.36	774.05	108,649.44	0.12	8,885.08
95,000.000	BANK OF AMERICA CORP	111.9453	94,949.37	328.72	106,348.00		11,398.63
06051GFU8	4.450% 03/03/2026 DD 03/03/16	111.9453	94,949.37	328.72	106,348.00	0.12	11,398.63
50,000.000	BANC OF AMERICA COMMER UBS7 A4	108.1934	51,335.22	154.50	54,096.68		2,761.46
06054AAX7	3.705% 09/15/2048 DD 09/01/15	108.1934	51,335.22	154.50	54,096.68	0.06	2,761.46

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75,000.000	BANK OF NEW YORK MELLON CORP/T	106.8183	75,224.75	434.08	80,113.74		4,888.99
06406HCS6	3.650% 02/04/2024 DD 02/04/14	106.8183	75,224.75	434.08	80,113.74	0.09	4,888.99
270,000.000	BANNER HEALTH	104.6938	270,000.00	2,147.38	282,673.16		12,673.16
06654DAC1	3.181% 01/01/2050 DD 05/14/20	104.6938	270,000.00	2,147.38	282,673.16	0.31	12,673.16
315,000.000	BAY AREA CA TOLL AUTH TOLL BRI	151.0198	450,885.50	10,895.64	475,712.40		24,826.90
072024NU2	6.918% 04/01/2040 DD 07/01/10	151.0198	450,885.50	10,895.64	475,712.40	0.52	24,826.90
215,000.000	BAYER US FINANCE II LLC 144A	110.5041	214,753.05	2,690.20	237,583.85		22,830.80
07274NAJ2	4.250% 12/15/2025 DD 06/25/18	110.5041	214,753.05	2,690.20	237,583.85	0.26	22,830.80
325,000.000	BENCHMARK 2019-B11 MORT B11 A4	108.3751	328,116.37	888.60	352,218.91		24,102.54
08162BBD3	3.281% 05/15/2052 DD 06/01/19	108.3751	328,116.37	888.60	352,218.91	0.38	24,102.54
50,000.000	BLACK HILLS CORP	109.0325	49,928.34	419.58	54,516.27		4,587.93
092113AL3	3.950% 01/15/2026 DD 01/13/16	109.0325	49,928.34	419.58	54,516.27	0.06	4,587.93
300,000.000	BLACK HILLS CORP	105.8179	299,150.25	4,219.72	317,453.67		18,303.42
092113AR0	3.050% 10/15/2029 DD 10/03/19	105.8179	299,150.25	4,219.72	317,453.67	0.35	18,303.42
160,000.000	BLOCK FINANCIAL LLC	101.3287	159,285.66	1,066.46	162,125.96		2,840.30
093662AJ3	2.500% 07/15/2028 DD 06/25/21	101.3287	159,285.66	1,066.46	162,125.96	0.18	2,840.30
140,000.000	BOARDWALK PIPELINES LP	112.6542	142,223.19	1,323.30	157,715.93		15,492.74
096630AF5	4.450% 07/15/2027 DD 01/12/17	112.6542	142,223.19	1,323.30	157,715.93	0.17	15,492.74
300,000.000	BOEING CO/THE	114.9782	300,000.00	6,300.45	344,934.51		44,934.51
097023CU7	5.040% 05/01/2027 DD 05/04/20	114.9782	300,000.00	6,300.45	344,934.51	0.37	44,934.51
150,000.000	BOSTON PROPERTIES LP	108.2281	149,778.98	1,416.82	162,342.11		12,563.13
10112RBB9	3.400% 06/21/2029 DD 06/21/19	108.2281	149,778.98	1,416.82	162,342.11	0.18	12,563.13
210,000.000	BOSTON SCIENTIFIC CORP	109.9776	209,618.17	656.40	230,952.94		21,334.77
101137AW7	3.750% 03/01/2026 DD 02/25/19	109.9776	209,618.17	656.40	230,952.94	0.25	21,334.77
150,000.000	BRIGHTHOUSE FINANCIAL INC	109.4843	149,926.11	1,526.42	164,226.41		14,300.30
10922NAC7	3.700% 06/22/2027 DD 12/22/17	109.4843	149,926.11	1,526.42	164,226.41	0.18	14,300.30
53,253.690	BRITISH AIRWAYS 2013-1 CL 144A	105.5239	53,253.69	75.24	56,195.35		2,941.66
11042AAA2	4.625% 12/20/2025 DD 07/03/13	105.5239	53,253.69	75.24	56,195.35	0.06	2,941.66
40,000.000	BROWN-FORMAN CORP	108.1890	39,903.64	645.32	43,275.59		3,371.95
115637AS9	3.500% 04/15/2025 DD 03/26/18	108.1890	39,903.64	645.32	43,275.59	0.05	3,371.95
100,000.000	BUCKEYE OH TOBACCO SETTLEMENT	100.9216	100,000.00	667.16	100,921.64		921.64
118217CG1	2.000% 06/01/2027 DD 03/04/20	100.9216	100,000.00	667.16	100,921.64	0.11	921.64
60,000.000	BURLINGTON NORTHERN SANTA FE L	105.8018	59,949.02	192.60	63,481.11		3,532.09
12189LAQ4	3.850% 09/01/2023 DD 08/22/13	105.8018	59,949.02	192.60	63,481.11	0.07	3,532.09
104,307.370	CARS-DB4 LP 1A A3 144A	104.9352	104,233.86	150.72	109,455.16		5,221.30
12510HAC4	3.250% 02/15/2050 DD 01/23/20	104.9352	104,233.86	150.72	109,455.16	0.12	5,221.30

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
300,000.000	CD 2016-CD1 MORTGAGE TR CD1 A4	105.8014	308,055.91	681.00	317,404.29		9,348.38
12514MBC8	2.724% 08/10/2049 DD 08/01/16	105.8014	308,055.91	681.00	317,404.29	0.35	9,348.38
320,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	109.7566	328,406.35	968.40	351,221.25		22,814.90
12515GAD9	3.631% 02/10/2050 DD 02/01/17	109.7566	328,406.35	968.40	351,221.25	0.38	22,814.90
475,000.000	CIGNA CORP	115.4661	527,355.93	9,582.46	548,463.85		21,107.92
125523AH3	4.375% 10/15/2028 DD 04/15/19	115.4661	527,355.93	9,582.46	548,463.85	0.60	21,107.92
251,750.000	CLI FUNDING VI LLC 3A A 144A	100.4989	251,698.41	188.22	253,005.93		1,307.52
12563LAS6	2.070% 10/18/2045 DD 10/19/20	100.4989	251,698.41	188.22	253,005.93	0.28	1,307.52
78,000.000	CVS HEALTH CORP	113.7363	78,463.69	55.92	88,714.32		10,250.63
126650CX6	4.300% 03/25/2028 DD 03/09/18	113.7363	78,463.69	55.92	88,714.32	0.10	10,250.63
70,000.000	CVS HEALTH CORP	107.3831	69,486.88	293.64	75,168.20		5,681.32
126650DG2	3.250% 08/15/2029 DD 08/15/19	107.3831	69,486.88	293.64	75,168.20	0.08	5,681.32
300,000.000	CAMPBELL SOUP CO	108.9806	317,484.41	526.72	326,941.76		9,457.35
134429BF5	3.950% 03/15/2025 DD 03/16/18	108.9806	317,484.41	526.72	326,941.76	0.36	9,457.35
100,000.000	CAPITAL ONE FINANCIAL CORP	110.4291	99,872.40	1,422.63	110,429.07		10,556.67
14040HCE3	3.650% 05/11/2027 DD 05/11/20	110.4291	99,872.40	1,422.63	110,429.07	0.12	10,556.67
250,000.000	CAPITAL ONE NA	101.6459	249,963.92	373.25	254,114.81		4,150.89
14042RNW7	2.150% 09/06/2022 DD 09/06/19	101.6459	249,963.92	373.25	254,114.81	0.28	4,150.89
70,000.000	CARRIER GLOBAL CORP	103.3518	69,994.40	245.74	72,346.25		2,351.85
14448CAQ7	2.722% 02/15/2030 DD 08/15/20	103.3518	69,994.40	245.74	72,346.25	0.08	2,351.85
60,000.000	CITIGROUP INC	115.3602	61,723.79	165.06	69,216.14		7,492.35
172967HB0	5.500% 09/13/2025 DD 09/13/13	115.3602	61,723.79	165.06	69,216.14	0.08	7,492.35
185,000.000	CITIZENS FINANCIAL GROUP INC	100.2839	184,902.96	26.65	185,525.18		622.22
174610AW5	2.638% 09/30/2032 DD 03/30/21	100.2839	184,902.96	26.65	185,525.18	0.20	622.22
75,000.000	COLONIAL ENTERPRISES INC 144A	107.6058	74,966.81	923.65	80,704.36		5,737.55
19565CAA8	3.250% 05/15/2030 DD 05/13/20	107.6058	74,966.81	923.65	80,704.36	0.09	5,737.55
150,000.000	COMCAST CORP	94.3591	146,606.06	290.35	141,538.69		-5,067.37
20030NDN8	1.500% 02/15/2031 DD 08/25/20	94.3591	146,606.06	290.35	141,538.69	0.15	-5,067.37
22,067.580	COMMONBOND STUDENT L B A1 144A	101.2417	22,061.76	10.02	22,341.59		279.83
20267UAA7	2.730% 10/25/2040 DD 10/20/16	101.2417	22,061.76	10.02	22,341.59	0.02	279.83
37,851.780	COMMONBOND STUDENT BGS A1 144A	101.8628	37,844.01	16.92	38,556.87		712.86
20268KAA8	2.680% 09/25/2042 DD 10/26/17	101.8628	37,844.01	16.92	38,556.87	0.04	712.86
270,000.000	COMMONWEALTH EDISON CO	108.3401	297,982.25	1,027.57	292,518.21		-5,464.04
202795JK7	2.950% 08/15/2027 DD 08/23/17	108.3401	297,982.25	1,027.57	292,518.21	0.32	-5,464.04
50,000.000	COMMUNITY HEALTH NETWORK INC	110.2618	50,000.00	881.97	55,130.89		5,130.89
20369EAA0	4.237% 05/01/2025 DD 06/11/15	110.2618	50,000.00	881.97	55,130.89	0.06	5,130.89

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150,000.000	COMMUNITY PRESERVATION CORP/TH	103.5625	150,000.00	716.86	155,343.75		5,343.75
20402CAA3	2.867% 02/01/2030 DD 02/03/20	103.5625	150,000.00	716.86	155,343.75	0.17	5,343.75
315,000.000	CONAGRA BRANDS INC	126.9580	334,840.00	6,956.04	399,917.70		65,077.70
205887CD2	5.300% 11/01/2038 DD 10/22/18	126.9580	334,840.00	6,956.04	399,917.70	0.43	65,077.70
55,000.000	CONSTELLATION BRANDS INC	103.9636	54,906.21	658.65	57,179.98		2,273.77
21036PBF4	2.875% 05/01/2030 DD 04/27/20	103.9636	54,906.21	658.65	57,179.98	0.06	2,273.77
65,000.000	COX COMMUNICATIONS INC 144A	103.5233	64,275.49	484.53	67,290.17		3,014.68
224044CA3	2.950% 06/30/2023 DD 05/01/13	103.5233	64,275.49	484.53	67,290.17	0.07	3,014.68
215,000.000	CUBESMART LP	97.1289	213,177.94	554.72	208,827.07		-4,350.87
22966RAG1	2.000% 02/15/2031 DD 10/06/20	97.1289	213,177.94	554.72	208,827.07	0.23	-4,350.87
315,000.000	DBJPM 16-C1 MORTGAGE TRU C1 A4	107.3045	338,097.57	860.10	338,009.30		-88.27
23312LAS7	3.276% 05/10/2049 DD 04/01/16	107.3045	338,097.57	860.10	338,009.30	0.37	-88.27
350,000.000	DALLAS-FORT WORTH TX INTERNATI	104.6569	350,000.00	4,585.14	366,299.12		16,299.12
2350364X5	3.144% 11/01/2045 DD 08/22/19	104.6569	350,000.00	4,585.14	366,299.12	0.40	16,299.12
315,000.000	DALLAS TX AREA RAPID TRANSIT S	147.1668	443,197.81	6,299.00	463,575.29		20,377.48
235241LS3	5.999% 12/01/2044 DD 06/25/09	147.1668	443,197.81	6,299.00	463,575.29	0.50	20,377.48
75,000.000	DALLAS TX WTRWKS & SWR SYS REV	101.9397	75,000.00	1,040.07	76,454.78		1,454.78
23542JRC1	2.772% 10/01/2040 DD 07/07/20	101.9397	75,000.00	1,040.07	76,454.78	0.08	1,454.78
180,000.000	DARDEN RESTAURANTS INC	115.2038	201,665.86	1,056.84	207,366.87		5,701.01
237194AM7	4.550% 02/15/2048 DD 02/22/18	115.2038	201,665.86	1,056.84	207,366.87	0.23	5,701.01
275,000.000	DELL INTERNATIONAL LLC / EMC C	120.7726	328,216.52	7,287.84	332,124.60		3,908.08
24703TAG1	5.300% 10/01/2029 DD 04/01/21	120.7726	328,216.52	7,287.84	332,124.60	0.36	3,908.08
300,000.000	DIGITAL REALTY TRUST LP	109.3077	299,576.55	2,699.86	327,923.16		28,346.61
25389JAU0	3.600% 07/01/2029 DD 06/14/19	109.3077	299,576.55	2,699.86	327,923.16	0.36	28,346.61
75,000.000	DIGNITY HEALTH	107.8497	75,000.00	1,191.57	80,887.29		5,887.29
254010AD3	3.812% 11/01/2024 DD 10/15/14	107.8497	75,000.00	1,191.57	80,887.29	0.09	5,887.29
75,000.000	DISH DBS CORP	107.5280	75,000.00	1,669.76	80,646.00		5,646.00
25470XAW5	5.875% 11/15/2024 DD 11/20/14	107.5280	75,000.00	1,669.76	80,646.00	0.09	5,646.00
125,000.000	DIST OF COLUMBIA WTR & SWR AUT	103.2738	125,000.00	2,005.14	129,092.28		4,092.28
254845RM4	3.207% 10/01/2048 DD 11/06/19	103.2738	125,000.00	2,005.14	129,092.28	0.14	4,092.28
65,000.000	DOW CHEMICAL CO/THE	118.0386	64,951.87	1,057.16	76,725.11		11,773.24
260543CY7	4.800% 11/30/2028 DD 05/30/19	118.0386	64,951.87	1,057.16	76,725.11	0.08	11,773.24
75,000.000	EI DU PONT DE NEMOURS AND CO	102.0286	74,763.03	366.42	76,521.43		1,758.40
263534CP2	2.300% 07/15/2030 DD 05/15/20	102.0286	74,763.03	366.42	76,521.43	0.08	1,758.40
290,000.000	DUKE ENERGY CORP	107.9557	289,648.71	2,903.56	313,071.40		23,422.69
26441CBE4	3.400% 06/15/2029 DD 06/07/19	107.9557	289,648.71	2,903.56	313,071.40	0.34	23,422.69

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75,000.000	EDISON INTERNATIONAL	102.4851	74,983.03	888.30	76,863.82		1,880.79
281020AP2	3.125% 11/15/2022 DD 11/19/19	102.4851	74,983.03	888.30	76,863.82	0.08	1,880.79
50,000.000	EMPOWER FINANCE 2020 LP 144A	96.0210	50,000.00	34.58	48,010.48		-1,989.52
29248HAB9	1.776% 03/17/2031 DD 09/17/20	96.0210	50,000.00	34.58	48,010.48	0.05	-1,989.52
5,000.000	ENERGY N W WA ELEC REVENUE	103.7468	5,000.00	42.10	5,187.34		187.34
29270CL37	2.814% 07/01/2024 DD 05/06/15	103.7468	5,000.00	42.10	5,187.34	0.01	187.34
70,000.000	ENERGY TRANSFER LP	107.8043	71,319.12	571.72	75,463.01		4,143.89
29273RAY5	4.900% 02/01/2024 DD 09/19/13	107.8043	71,319.12	571.72	75,463.01	0.08	4,143.89
230,000.000	ENLINK MIDSTREAM LLC 144A	106.4740	236,271.10	2,747.64	244,890.20		8,619.10
29336TAC4	5.625% 01/15/2028 DD 12/17/20	106.4740	236,271.10	2,747.64	244,890.20	0.27	8,619.10
40,000.000	ENTERGY LOUISIANA LLC	113.4632	42,042.23	900.33	45,385.30		3,343.07
29364WAK4	5.400% 11/01/2024 DD 11/16/09	113.4632	42,042.23	900.33	45,385.30	0.05	3,343.07
45,000.000	ENTERPRISE PRODUCTS OPERATING	108.4537	44,938.61	217.88	48,804.16		3,865.55
29379VBE2	3.750% 02/15/2025 DD 10/14/14	108.4537	44,938.61	217.88	48,804.16	0.05	3,865.55
25,026.599	ETHIOPIAN LEASING 2012 LLC	104.3916	25,026.60	90.80	26,125.68		1,099.08
29766DAF1	2.646% 05/12/2026 DD 06/20/14	104.3916	25,026.60	90.80	26,125.68	0.03	1,099.08
69,734.570	FHLMC POOL #G0-7032	106.2803	71,258.14	174.30	74,114.11		2,855.97
3128M9ED0	3.000% 06/01/2042 DD 06/01/12	106.2803	71,258.14	174.30	74,114.11	0.08	2,855.97
22,580.353	FHLMC POOL #G0-7195	111.6597	23,932.35	84.60	25,213.16		1,280.81
3128M9KG6	4.500% 03/01/2042 DD 11/01/12	111.6597	23,932.35	84.60	25,213.16	0.03	1,280.81
178,789.523	FHLMC POOL #G0-8775	107.3531	187,895.44	596.10	191,936.09		4,040.65
3128MJ2H2	4.000% 07/01/2047 DD 07/01/17	107.3531	187,895.44	596.10	191,936.09	0.21	4,040.65
33,577.686	FHLMC POOL #G0-8515	106.7527	34,707.74	84.00	35,845.07		1,137.33
3128MJSD3	3.000% 12/01/2042 DD 12/01/12	106.7527	34,707.74	84.00	35,845.07	0.04	1,137.33
33,547.000	FHLMC POOL #G0-8606	110.0202	35,407.73	111.90	36,908.47		1,500.74
3128MJU81	4.000% 09/01/2044 DD 09/01/14	110.0202	35,407.73	111.90	36,908.47	0.04	1,500.74
109,033.586	FHLMC POOL #G0-8641	107.5405	112,655.30	318.00	117,255.22		4,599.92
3128MJWB2	3.500% 05/01/2045 DD 05/01/15	107.5405	112,655.30	318.00	117,255.22	0.13	4,599.92
742,582.970	FHLMC POOL #G0-8715	105.6420	767,157.76	1,856.40	784,479.81		17,322.05
3128MJYM6	3.000% 08/01/2046 DD 07/01/16	105.6420	767,157.76	1,856.40	784,479.81	0.85	17,322.05
31,009.019	FHLMC POOL #C0-3814	109.7772	32,995.60	103.50	34,040.85		1,045.25
31292LGX7	4.000% 03/01/2042 DD 03/01/12	109.7772	32,995.60	103.50	34,040.85	0.04	1,045.25
82,877.272	FHLMC POOL #C0-9029	106.7379	83,508.33	207.30	88,461.47		4,953.14
31292SA67	3.000% 03/01/2043 DD 02/01/13	106.7379	83,508.33	207.30	88,461.47	0.10	4,953.14
214,310.725	FHLMC POOL #ZS-4703	106.4782	227,589.68	535.80	228,194.16		604.48
3132A5GL3	3.000% 02/01/2047 DD 09/01/18	106.4782	227,589.68	535.80	228,194.16	0.25	604.48

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57,297.124	FHLMC POOL #ZT-1777	107.0481	59,175.12	191.10	61,335.48		2,160.36
3132AD6N3	4.000% 03/01/2049 DD 03/01/19	107.0481	59,175.12	191.10	61,335.48	0.07	2,160.36
50,534.115	FHLMC POOL #ZT-1864	107.0455	52,405.97	168.37	54,094.50		1,688.53
3132AEB96	4.000% 04/01/2049 DD 04/01/19	107.0455	52,405.97	168.37	54,094.50	0.06	1,688.53
31,363.020	FHLMC POOL #ZT-1951	105.6829	32,354.66	91.50	33,145.35		790.69
3132AEEY8	3.500% 05/01/2049 DD 05/01/19	105.6829	32,354.66	91.50	33,145.35	0.04	790.69
98,673.167	FHLMC POOL #ZT-2087	107.0212	102,345.92	328.80	105,601.18		3,255.26
3132AEJ80	4.000% 06/01/2049 DD 05/01/19	107.0212	102,345.92	328.80	105,601.18	0.11	3,255.26
46,954.640	FHLMC POOL #SD-0217	107.0162	49,108.49	156.53	50,249.06		1,140.57
3132DMG25	4.000% 01/01/2050 DD 01/01/20	107.0162	49,108.49	156.53	50,249.06	0.05	1,140.57
186,027.915	FHLMC POOL #SD-0210	105.6692	196,890.19	465.00	196,574.20		-315.99
3132DMGT6	3.000% 12/01/2049 DD 12/01/19	105.6692	196,890.19	465.00	196,574.20	0.21	-315.99
71,112.476	FHLMC POOL #SD-8001	105.6815	72,946.66	207.30	75,152.76		2,206.10
3132DV3J2	3.500% 07/01/2049 DD 06/01/19	105.6815	72,946.66	207.30	75,152.76	0.08	2,206.10
296,585.239	FHLMC POOL #SD-8090	100.2781	306,057.07	494.40	297,410.18		-8,646.89
3132DV7B5	2.000% 08/01/2050 DD 08/01/20	100.2781	306,057.07	494.40	297,410.18	0.32	-8,646.89
41,479.580	FHLMC POOL #Q0-5991	108.2780	42,673.98	120.90	44,913.25		2,239.27
3132GMKC5	3.500% 02/01/2042 DD 01/01/12	108.2780	42,673.98	120.90	44,913.25	0.05	2,239.27
51,149.400	FHLMC POOL #Q0-8998	108.3191	52,788.61	149.10	55,404.55		2,615.94
3132GUKK9	3.500% 06/01/2042 DD 06/01/12	108.3191	52,788.61	149.10	55,404.55	0.06	2,615.94
281,411.620	FHLMC POOL #QA-3869	105.6220	289,921.70	820.80	297,232.54		7,310.84
31339UJN1	3.500% 10/01/2049 DD 10/01/19	105.6220	289,921.70	820.80	297,232.54	0.32	7,310.84
425,294.062	FHLMC POOL #QC-2842	103.1719	440,706.15	885.90	438,784.13		-1,922.02
3133AMEP7	2.500% 06/01/2051 DD 06/01/21	103.1719	440,706.15	885.90	438,784.13	0.48	-1,922.02
312,099.214	FHLMC POOL #RA-3725	100.3913	323,138.62	520.20	313,320.39		-9,818.23
3133KKD63	2.000% 10/01/2050 DD 09/01/20	100.3913	323,138.62	520.20	313,320.39	0.34	-9,818.23
313,139.646	FHLMC POOL #RA-4349	103.1374	328,857.32	652.50	322,964.10		-5,893.22
3133KKZN2	2.500% 01/01/2051 DD 12/01/20	103.1374	328,857.32	652.50	322,964.10	0.35	-5,893.22
2,471.107	FNMA POOL #0190315	117.1536	2,671.93	12.30	2,894.99		223.06
31368HK44	6.000% 11/01/2031 DD 10/01/01	117.1536	2,671.93	12.30	2,894.99	0.00	223.06
219,009.650	FNMA GTD REMIC P/T 17-T1 A	107.3144	219,009.65	528.90	235,028.87		16,019.22
3136AV6R5	2.898% 06/25/2027 DD 04/01/17	107.3144	219,009.65	528.90	235,028.87	0.26	16,019.22
3,238.271	FNMA POOL #0252438	114.1675	3,472.95	16.20	3,697.05		224.10
31371HLT3	6.000% 05/01/2029 DD 04/01/99	114.1675	3,472.95	16.20	3,697.05	0.00	224.10
1,965.530	FNMA POOL #0254549	117.1739	2,132.17	9.90	2,303.09		170.92
31371KWJ6	6.000% 12/01/2032 DD 11/01/02	117.1739	2,132.17	9.90	2,303.09	0.00	170.92

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3,227.588	FNMA POOL #0256799	116.6181	3,473.16	14.70	3,763.95		290.79
31371NGG4	5.500% 07/01/2037 DD 06/01/07	116.6181	3,473.16	14.70	3,763.95	0.00	290.79
936.630	FNMA POOL #0257123	116.6965	1,008.21	4.20	1,093.01		84.80
31371NSL0	5.500% 03/01/2038 DD 02/01/08	116.6965	1,008.21	4.20	1,093.01	0.00	84.80
240,000.000	FHLMC MULTICLASS MTG K064 A2	109.8197	244,246.35	644.70	263,567.18		19,320.83
3137BXQY1	3.224% 03/25/2027 DD 05/01/17	109.8197	244,246.35	644.70	263,567.18	0.29	19,320.83
135,000.000	FREDDIE MAC STRUCTURED SR01 A3	105.1773	135,875.35	347.40	141,989.37		6,114.02
3137FCJG0	3.089% 11/25/2027 DD 12/01/17	105.1773	135,875.35	347.40	141,989.37	0.15	6,114.02
80,527.480	FHLMC MULTICLASS MTG K154 A1	107.8576	81,642.75	213.00	86,855.01		5,212.26
3137FDER9	3.176% 11/25/2028 DD 01/01/18	107.8576	81,642.75	213.00	86,855.01	0.09	5,212.26
300,000.000	FHLMC MULTICLASS MTG K087 A2	114.8936	323,318.03	942.90	344,680.83		21,362.80
3137FKUP9	3.771% 12/25/2028 DD 01/01/19	114.8936	323,318.03	942.90	344,680.83	0.37	21,362.80
300,000.000	FHLMC MULTICLASS MTG K089 A2	113.7311	319,726.87	890.70	341,193.15		21,466.28
3137FL6P4	3.563% 01/25/2029 DD 03/01/19	113.7311	319,726.87	890.70	341,193.15	0.37	21,466.28
300,000.000	FHLMC MULTICLASS MTG K090 A2	112.9855	317,244.28	855.60	338,956.41		21,712.13
3137FLMV3	3.422% 02/25/2029 DD 04/01/19	112.9855	317,244.28	855.60	338,956.41	0.37	21,712.13
29,387.340	FNMA POOL #0AH1566	112.5715	31,424.69	122.40	33,081.78		1,657.09
3138A2W47	5.000% 12/01/2040 DD 12/01/10	112.5715	31,424.69	122.40	33,081.78	0.04	1,657.09
4,596.130	FNMA POOL #0AH6893	108.4204	4,848.90	17.17	4,983.14		134.24
3138A8UT1	4.500% 03/01/2041 DD 03/01/11	108.4204	4,848.90	17.17	4,983.14	0.01	134.24
6,167.225	FNMA POOL #0AI4891	110.9331	6,515.96	23.10	6,841.49		325.53
3138AJNH1	4.500% 06/01/2041 DD 06/01/11	110.9331	6,515.96	23.10	6,841.49	0.01	325.53
14,629.143	FNMA POOL #0AJ4576	108.5515	14,918.15	42.60	15,880.15		962.00
3138AWCN1	3.500% 11/01/2041 DD 10/01/11	108.5515	14,918.15	42.60	15,880.15	0.02	962.00
36,605.290	FNMA POOL #0AJ7547	109.5365	38,563.48	122.10	40,096.16		1,532.68
3138E0L56	4.000% 01/01/2042 DD 12/01/11	109.5365	38,563.48	122.10	40,096.16	0.04	1,532.68
52,258.800	FNMA POOL #0AK9393	108.2878	54,060.27	152.40	56,589.90		2,529.63
3138EENK1	3.500% 04/01/2042 DD 03/01/12	108.2878	54,060.27	152.40	56,589.90	0.06	2,529.63
79,583.697	FNMA POOL #0AL1895	109.4178	83,907.44	232.13	87,078.72		3,171.28
3138EJC97	3.500% 06/01/2042 DD 06/01/12	109.4178	83,907.44	232.13	87,078.72	0.09	3,171.28
23,987.110	FNMA POOL #0AL3319	108.8693	25,080.66	69.90	26,114.60		1,033.94
3138EKVM4	3.500% 03/01/2043 DD 03/01/13	108.8693	25,080.66	69.90	26,114.60	0.03	1,033.94
43,158.632	FNMA POOL #0AL3423	114.2762	47,047.03	179.70	49,320.05		2,273.02
3138EKYV1	5.000% 05/01/2040 DD 03/01/13	114.2762	47,047.03	179.70	49,320.05	0.05	2,273.02
82,391.430	FNMA POOL #0AL5779	106.6380	83,174.72	206.10	87,860.56		4,685.84
3138ENM55	3.000% 09/01/2043 DD 09/01/14	106.6380	83,174.72	206.10	87,860.56	0.10	4,685.84

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
57,253.860	FNMA POOL #0AL7769	106.5744	58,471.63	143.17	61,017.97		2,546.34
3138EQT36	3.000% 12/01/2043 DD 11/01/15	106.5744	58,471.63	143.17	61,017.97	0.07	2,546.34
50,485.650	FNMA POOL #0AL7855	106.5790	52,122.02	126.30	53,807.11		1,685.09
3138EQWR9	3.000% 10/01/2043 DD 12/01/15	106.5790	52,122.02	126.30	53,807.11	0.06	1,685.09
135,567.030	FNMA POOL #0AL9106	110.5430	145,183.76	508.43	149,859.92		4,676.16
3138ERDL1	4.500% 02/01/2046 DD 09/01/16	110.5430	145,183.76	508.43	149,859.92	0.16	4,676.16
238,880.830	FNMA POOL #0AL9107	111.4737	255,435.17	895.80	266,289.36		10,854.19
3138ERDM9	4.500% 03/01/2046 DD 09/01/16	111.4737	255,435.17	895.80	266,289.36	0.29	10,854.19
75,310.621	FNMA POOL #0AR1183	107.4126	77,339.68	188.33	80,893.11		3,553.43
3138NXJ57	3.000% 01/01/2043 DD 12/01/12	107.4126	77,339.68	188.33	80,893.11	0.09	3,553.43
98,105.610	FNMA POOL #0AR6379	107.8572	101,032.95	245.33	105,813.97		4,781.02
3138W4CR0	3.000% 02/01/2043 DD 02/01/13	107.8572	101,032.95	245.33	105,813.97	0.12	4,781.02
200,637.340	FNMA POOL #0AS0024	108.2018	207,664.77	585.23	217,093.29		9,428.52
3138W9A26	3.500% 07/01/2043 DD 06/01/13	108.2018	207,664.77	585.23	217,093.29	0.24	9,428.52
290,791.618	FNMA POOL #0AS6075	109.1670	309,682.27	969.30	317,448.49		7,766.22
3138WFXD3	4.000% 10/01/2045 DD 09/01/15	109.1670	309,682.27	969.30	317,448.49	0.35	7,766.22
579,386.950	FNMA POOL #0AS6520	107.2984	607,608.28	1,689.90	621,672.99		14,064.71
3138WGG65	3.500% 01/01/2046 DD 12/01/15	107.2984	607,608.28	1,689.90	621,672.99	0.68	14,064.71
86,164.456	FNMA POOL #0AT0175	109.8844	87,387.96	251.40	94,681.29		7,293.33
3138WMFR7	3.500% 03/01/2043 DD 03/01/13	109.8844	87,387.96	251.40	94,681.29	0.10	7,293.33
94,600.320	FNMA POOL #0AT0942	107.4149	97,636.26	236.40	101,614.81		3,978.55
3138WNBL2	3.000% 04/01/2043 DD 04/01/13	107.4149	97,636.26	236.40	101,614.81	0.11	3,978.55
61,787.090	FNMA POOL #0AT3868	108.2016	63,567.21	180.23	66,854.63		3,287.42
3138WRJN1	3.500% 06/01/2043 DD 06/01/13	108.2016	63,567.21	180.23	66,854.63	0.07	3,287.42
148,074.842	FNMA POOL #0AY5580	107.6332	153,341.59	432.00	159,377.72		6,036.13
3138YKFW8	3.500% 06/01/2045 DD 06/01/15	107.6332	153,341.59	432.00	159,377.72	0.17	6,036.13
132,305.610	FNMA POOL #0AZ0846	109.3131	139,912.39	441.00	144,627.42		4,715.03
3138YR5G9	4.000% 07/01/2045 DD 07/01/15	109.3131	139,912.39	441.00	144,627.42	0.16	4,715.03
6,128.274	FNMA POOL #0694448	115.1917	6,573.09	28.13	7,059.27		486.18
31400QP98	5.500% 04/01/2033 DD 03/01/03	115.1917	6,573.09	28.13	7,059.27	0.01	486.18
7,142.397	FNMA POOL #0694655	115.2036	7,660.70	32.70	8,228.30		567.60
31400QWQ2	5.500% 04/01/2033 DD 03/01/03	115.2036	7,660.70	32.70	8,228.30	0.01	567.60
4,019.560	FNMA POOL #0702690	111.2995	4,271.50	16.80	4,473.75		202.25
31401AUP0	5.000% 07/01/2033 DD 07/01/03	111.2995	4,271.50	16.80	4,473.75	0.00	202.25
10,745.858	FNMA POOL #0725236	111.1592	11,285.16	40.20	11,945.01		659.85
31402CV58	4.500% 03/01/2034 DD 02/01/04	111.1592	11,285.16	40.20	11,945.01	0.01	659.85

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29,065.043	FNMA POOL #0745870	114.0072	30,846.53	121.20	33,136.24		2,289.71
31403DT33	5.000% 10/01/2036 DD 09/01/06	114.0072	30,846.53	121.20	33,136.24	0.04	2,289.71
3,931.172	FNMA POOL #0829186	114.0304	4,187.35	16.50	4,482.73		295.38
31407FF39	5.000% 07/01/2035 DD 07/01/05	114.0304	4,187.35	16.50	4,482.73	0.00	295.38
3,421.111	FNMA POOL #0850278	112.9347	3,679.40	15.67	3,863.62		184.22
31408FUB3	5.500% 12/01/2035 DD 12/01/05	112.9347	3,679.40	15.67	3,863.62	0.00	184.22
102,461.280	FNMA POOL #0BE2335	107.3523	104,465.28	298.80	109,994.58		5,529.30
3140FMSZ0	3.500% 02/01/2047 DD 02/01/17	107.3523	104,465.28	298.80	109,994.58	0.12	5,529.30
163,642.944	FNMA POOL #0BE5041	108.0530	167,627.89	477.30	176,821.16		9,193.27
3140FQS73	3.500% 11/01/2046 DD 12/01/16	108.0530	167,627.89	477.30	176,821.16	0.19	9,193.27
231,641.545	FNMA POOL #0BM4676	110.4160	238,435.87	772.20	255,769.23		17,333.36
3140J9FS5	4.000% 10/01/2048 DD 10/01/18	110.4160	238,435.87	772.20	255,769.23	0.28	17,333.36
69,261.790	FNMA POOL #0BN0334	107.2370	72,012.48	230.93	74,274.26		2,261.78
3140JGLQ6	4.000% 12/01/2048 DD 12/01/18	107.2370	72,012.48	230.93	74,274.26	0.08	2,261.78
86,228.416	FNMA POOL #0BN6595	105.7507	88,149.25	251.40	91,187.13		3,037.88
3140JPKH7	3.500% 05/01/2049 DD 05/01/19	105.7507	88,149.25	251.40	91,187.13	0.10	3,037.88
138,980.400	FNMA POOL #0BO2200	105.7702	143,496.77	405.30	146,999.88		3,503.11
3140JWNS5	3.500% 09/01/2049 DD 09/01/19	105.7702	143,496.77	405.30	146,999.88	0.16	3,503.11
227,892.236	FNMA POOL #0BO2263	105.7582	234,852.29	664.80	241,014.79		6,162.50
3140JWQR4	3.500% 10/01/2049 DD 10/01/19	105.7582	234,852.29	664.80	241,014.79	0.26	6,162.50
259,975.129	FNMA POOL #0BO3192	104.8228	266,756.41	649.80	272,513.20		5,756.79
3140JXRN0	3.000% 10/01/2049 DD 10/01/19	104.8228	266,756.41	649.80	272,513.20	0.30	5,756.79
482,262.730	FNMA POOL #0BQ3000	100.2781	499,080.65	803.70	483,604.12		-15,476.53
3140KNKN7	2.000% 10/01/2050 DD 10/01/20	100.2781	499,080.65	803.70	483,604.12	0.53	-15,476.53
309,903.960	FNMA POOL #0BQ5487	103.1713	325,261.62	645.60	319,731.97		-5,529.65
3140KRCZ0	2.500% 11/01/2050 DD 11/01/20	103.1713	325,261.62	645.60	319,731.97	0.35	-5,529.65
404,483.182	FNMA POOL #0BQ8722	101.0794	416,957.17	674.10	408,849.26		-8,107.91
3140KUVQ2	2.000% 11/01/2050 DD 11/01/20	101.0794	416,957.17	674.10	408,849.26	0.44	-8,107.91
74,621.880	FNMA POOL #0CA2474	107.2621	77,212.75	248.70	80,041.00		2,828.25
3140Q9XC2	4.000% 07/01/2048 DD 09/01/18	107.2621	77,212.75	248.70	80,041.00	0.09	2,828.25
72,267.780	FNMA POOL #0CA2963	108.2539	76,211.28	270.90	78,232.68		2,021.40
3140QAJH4	4.500% 01/01/2049 DD 12/01/18	108.2539	76,211.28	270.90	78,232.68	0.09	2,021.40
284,850.956	FNMA POOL #0CA4976	105.2005	302,421.47	712.13	299,664.69		-2,756.78
3140QCQ66	3.000% 01/01/2050 DD 12/01/19	105.2005	302,421.47	712.13	299,664.69	0.33	-2,756.78
357,342.394	FNMA POOL #0CA6427	105.1804	379,344.56	893.40	375,854.05		-3,490.51
3140QED90	3.000% 07/01/2050 DD 06/01/20	105.1804	379,344.56	893.40	375,854.05	0.41	-3,490.51

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406,295.767	FNMA POOL #0CA6801	103.3101	419,227.87	846.30	419,744.37		516.50
3140QERX2	2.500% 08/01/2050 DD 08/01/20	103.3101	419,227.87	846.30	419,744.37	0.46	516.50
320,578.113	FNMA POOL #0CA7224	100.4222	332,259.15	534.30	321,931.62		-10,327.53
3140QFA25	2.000% 10/01/2050 DD 09/01/20	100.4222	332,259.15	534.30	321,931.62	0.35	-10,327.53
946,497.309	FNMA POOL #0CA7587	97.2008	955,873.19	1,183.13	920,002.52		-35,870.67
3140QFND7	1.500% 11/01/2050 DD 10/01/20	97.2008	955,873.19	1,183.13	920,002.52	1.00	-35,870.67
318,872.127	FNMA POOL #0CA7738	103.1374	335,267.95	664.27	328,876.43		-6,391.52
3140QFS42	2.500% 11/01/2050 DD 10/01/20	103.1374	335,267.95	664.27	328,876.43	0.36	-6,391.52
563,130.568	FNMA POOL #0CA9230	103.1374	580,968.02	1,173.22	580,798.24		-169.78
3140QHHG3	2.500% 02/01/2051 DD 02/01/21	103.1374	580,968.02	1,173.22	580,798.24	0.63	-169.78
432,805.931	FNMA POOL #0CB0512	103.1374	451,371.19	901.80	446,384.79		-4,986.40
3140QKSA7	2.500% 05/01/2051 DD 04/01/21	103.1374	451,371.19	901.80	446,384.79	0.49	-4,986.40
55,672.813	FNMA POOL #0FM1028	105.7863	57,129.72	162.30	58,894.23		1,764.51
3140X4EA0	3.500% 06/01/2049 DD 06/01/19	105.7863	57,129.72	162.30	58,894.23	0.06	1,764.51
407,801.884	FNMA POOL #0FM2629	103.4264	422,573.56	849.60	421,774.94		-798.62
3140X54P5	2.500% 03/01/2050 DD 03/01/20	103.4264	422,573.56	849.60	421,774.94	0.46	-798.62
362,673.620	FNMA POOL #0FM3480	103.1690	377,504.01	755.70	374,166.70		-3,337.31
3140X62N0	2.500% 06/01/2050 DD 06/01/20	103.1690	377,504.01	755.70	374,166.70	0.41	-3,337.31
190,507.664	FNMA POOL #0FM2714	105.5150	202,105.86	476.40	201,014.12		-1,091.74
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	105.5150	202,105.86	476.40	201,014.12	0.22	-1,091.74
186,075.720	FNMA POOL #0FM3241	105.7908	197,281.82	465.30	196,850.95		-430.87
3140X6S77	3.000% 07/01/2050 DD 06/01/20	105.7908	197,281.82	465.30	196,850.95	0.21	-430.87
308,905.178	FNMA POOL #0FM4374	100.3317	319,453.99	514.80	309,929.85		-9,524.14
3140X72G3	2.000% 09/01/2050 DD 09/01/20	100.3317	319,453.99	514.80	309,929.85	0.34	-9,524.14
225,496.020	FNMA POOL #0FM3727	105.1113	238,374.00	563.70	237,021.78		-1,352.22
3140X7D97	3.000% 07/01/2050 DD 07/01/20	105.1113	238,374.00	563.70	237,021.78	0.26	-1,352.22
491,365.700	FNMA POOL #0FM4635	100.5459	509,927.17	819.00	494,048.12		-15,879.05
3140X8EH6	2.000% 11/01/2050 DD 10/01/20	100.5459	509,927.17	819.00	494,048.12	0.54	-15,879.05
402,807.610	FNMA POOL #0FM4639	103.1374	419,770.89	0.00	415,445.30		-4,325.59
3140X8EM5	2.500% 11/01/2050 DD 10/01/20	103.1374	419,770.89	0.00	415,445.30	0.45	-4,325.59
552,880.735	FNMA POOL #0FM6642	103.1374	570,393.92	1,151.70	570,226.83		-167.09
3140XALY6	2.500% 03/01/2051 DD 03/01/21	103.1374	570,393.92	1,151.70	570,226.83	0.62	-167.09
576,995.515	FNMA POOL #0FM6672	103.2259	595,295.03	1,202.10	595,609.04		314.01
3140XAMW9	2.500% 03/01/2051 DD 03/01/21	103.2259	595,295.03	1,202.10	595,609.04	0.65	314.01
1,073.237	FNMA POOL #0895203	112.3489	1,174.29	5.70	1,205.77		31.48
31410RRY7	6.500% 08/01/2036 DD 08/01/06	112.3489	1,174.29	5.70	1,205.77	0.00	31.48

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1,341.595	FNMA POOL #0899147	116.4899	1,441.59	6.07	1,562.82		121.23
31410V5G1	5.500% 04/01/2037 DD 04/01/07	116.4899	1,441.59	6.07	1,562.82	0.00	121.23
2,264.586	FNMA POOL #0914724	116.1409	2,436.17	10.50	2,630.11		193.94
31411UG96	5.500% 04/01/2037 DD 03/01/07	116.1409	2,436.17	10.50	2,630.11	0.00	193.94
4,498.271	FNMA POOL #0929637	116.4734	4,841.13	20.70	5,239.29		398.16
31412MZA9	5.500% 06/01/2038 DD 06/01/08	116.4734	4,841.13	20.70	5,239.29	0.01	398.16
3,431.968	FNMA POOL #0933511	117.4330	3,728.61	17.17	4,030.26		301.65
31412SR80	6.000% 02/01/2038 DD 02/01/08	117.4330	3,728.61	17.17	4,030.26	0.00	301.65
8,017.910	FNMA POOL #0942165	118.0482	8,696.64	40.13	9,465.00		768.36
31413DFE2	6.000% 07/01/2037 DD 07/01/07	118.0482	8,696.64	40.13	9,465.00	0.01	768.36
677.548	FNMA POOL #0946019	112.3489	745.03	3.60	761.22		16.19
31413HPC6	6.500% 09/01/2037 DD 09/01/07	112.3489	745.03	3.60	761.22	0.00	16.19
1,100.573	FNMA POOL #0946594	118.0707	1,191.74	5.40	1,299.45		107.71
31413JC77	6.000% 09/01/2037 DD 08/01/07	118.0707	1,191.74	5.40	1,299.45	0.00	107.71
1,293.810	FNMA POOL #0949301	113.7192	1,401.33	6.60	1,471.31		69.98
31413MDE4	6.000% 10/01/2037 DD 10/01/07	113.7192	1,401.33	6.60	1,471.31	0.00	69.98
3,321.300	FNMA POOL #0972960	109.9518	3,547.52	13.80	3,651.83		104.31
31414QMH7	5.000% 03/01/2038 DD 02/01/08	109.9518	3,547.52	13.80	3,651.83	0.00	104.31
3,642.129	FNMA POOL #0974151	118.0886	3,951.75	18.30	4,300.94		349.19
31414RWL5	6.000% 02/01/2038 DD 02/01/08	118.0886	3,951.75	18.30	4,300.94	0.00	349.19
2,735.862	FNMA POOL #0992032	116.6485	2,946.53	12.60	3,191.34		244.81
31415XA92	5.500% 10/01/2038 DD 10/01/08	116.6485	2,946.53	12.60	3,191.34	0.00	244.81
2,304.410	FNMA POOL #0992293	114.3884	2,459.64	9.60	2,635.98		176.34
31415XKE0	5.000% 01/01/2039 DD 01/01/09	114.3884	2,459.64	9.60	2,635.98	0.00	176.34
50,498.000	FNMA POOL #0AB3026	110.2149	52,798.87	168.37	55,656.30		2,857.43
31416YLG1	4.000% 05/01/2041 DD 04/01/11	110.2149	52,798.87	168.37	55,656.30	0.06	2,857.43
23,621.880	FNMA POOL #0AB5388	109.5484	25,021.47	78.67	25,877.39		855.92
31417B7A9	4.000% 06/01/2042 DD 05/01/12	109.5484	25,021.47	78.67	25,877.39	0.03	855.92
51,407.660	FNMA POOL #0AB6633	108.2885	53,727.65	150.00	55,668.58		1,940.93
31417DLP6	3.500% 10/01/2042 DD 10/01/12	108.2885	53,727.65	150.00	55,668.58	0.06	1,940.93
25,240.611	FNMA POOL #0AB9549	106.1634	25,286.43	63.00	26,796.29		1,509.86
31417GTF3	3.000% 06/01/2043 DD 05/01/13	106.1634	25,286.43	63.00	26,796.29	0.03	1,509.86
89,998.431	FNMA POOL #0AB9659	108.0481	90,354.73	225.00	97,241.60		6,886.87
31417GWV4	3.000% 06/01/2043 DD 05/01/13	108.0481	90,354.73	225.00	97,241.60	0.11	6,886.87
3,296.924	FNMA POOL #0AC3299	112.0934	3,474.83	12.30	3,695.63		220.80
31417MUZ4	4.500% 10/01/2039 DD 09/01/09	112.0934	3,474.83	12.30	3,695.63	0.00	220.80

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24,173.670	FNMA POOL #0MA0170	114.4316	25,811.00	100.80	27,662.31		1,851.31
31417YFL6	5.000% 09/01/2039 DD 08/01/09	114.4316	25,811.00	100.80	27,662.31	0.03	1,851.31
31,153.220	FNMA POOL #0MA0907	110.4364	32,739.86	103.80	34,404.51		1,664.65
31418AAH1	4.000% 11/01/2041 DD 10/01/11	110.4364	32,739.86	103.80	34,404.51	0.04	1,664.65
71,156.850	FNMA POOL #0MA2671	107.2174	74,845.27	207.53	76,292.53		1,447.26
31418B6H4	3.500% 07/01/2046 DD 06/01/16	107.2174	74,845.27	207.53	76,292.53	0.08	1,447.26
93,041.340	FNMA POOL #0MA1926	111.8285	99,882.49	348.90	104,046.78		4,164.29
31418BD86	4.500% 06/01/2044 DD 05/01/14	111.8285	99,882.49	348.90	104,046.78	0.11	4,164.29
156,108.860	FNMA POOL #0MA2549	107.4602	163,554.53	455.40	167,754.96		4,200.43
31418BZP4	3.500% 03/01/2046 DD 02/01/16	107.4602	163,554.53	455.40	167,754.96	0.18	4,200.43
446,821.216	FNMA POOL #0MA3495	107.1411	459,218.01	1,489.43	478,729.35		19,511.34
31418C3D4	4.000% 09/01/2048 DD 09/01/18	107.1411	459,218.01	1,489.43	478,729.35	0.52	19,511.34
68,825.989	FNMA POOL #0MA3521	107.1082	71,568.95	229.43	73,718.25		2,149.30
31418C4F8	4.000% 11/01/2048 DD 10/01/18	107.1082	71,568.95	229.43	73,718.25	0.08	2,149.30
61,919.857	FNMA POOL #0MA3537	108.2404	65,092.14	232.20	67,022.32		1,930.18
31418C4X9	4.500% 12/01/2048 DD 11/01/18	108.2404	65,092.14	232.20	67,022.32	0.07	1,930.18
50,165.025	FNMA POOL #0MA3467	107.1563	52,069.59	167.10	53,754.99		1,685.40
31418CZ98	4.000% 05/01/2048 DD 08/01/18	107.1563	52,069.59	167.10	53,754.99	0.06	1,685.40
87,899.500	FNMA POOL #0MA3444	108.1073	92,690.03	329.70	95,025.81		2,335.78
31418CZJ6	4.500% 08/01/2048 DD 07/01/18	108.1073	92,690.03	329.70	95,025.81	0.10	2,335.78
177,984.070	FNMA POOL #0MA4399	103.1374	184,775.09	370.80	183,568.15		-1,206.94
31418D3H3	2.500% 08/01/2051 DD 07/01/21	103.1374	184,775.09	370.80	183,568.15	0.20	-1,206.94
64,241.045	FNMA POOL #0MA3614	105.7718	65,943.67	187.50	67,948.90		2,005.23
31418DAQ5	3.500% 02/01/2049 DD 02/01/19	105.7718	65,943.67	187.50	67,948.90	0.07	2,005.23
91,394.754	FNMA POOL #0MA3616	108.2043	95,594.23	342.67	98,893.07		3,298.84
31418DAS1	4.500% 03/01/2049 DD 02/01/19	108.2043	95,594.23	342.67	98,893.07	0.11	3,298.84
79,458.401	FNMA POOL #0MA3637	105.7655	81,576.70	231.83	84,039.54		2,462.84
31418DBF8	3.500% 03/01/2049 DD 03/01/19	105.7655	81,576.70	231.83	84,039.54	0.09	2,462.84
93,258.382	FNMA POOL #0MA3692	105.7496	95,488.14	272.10	98,620.41		3,132.27
31418DC67	3.500% 07/01/2049 DD 06/01/19	105.7496	95,488.14	272.10	98,620.41	0.11	3,132.27
500,828.590	FNMA POOL #0MA3686	105.7511	508,511.72	1,460.70	529,631.63		21,119.91
31418DCY6	3.500% 05/01/2049 DD 05/01/19	105.7511	508,511.72	1,460.70	529,631.63	0.58	21,119.91
87,559.370	FNMA POOL #0MA3744	104.5855	88,041.84	219.00	91,574.38		3,532.54
31418DES7	3.000% 07/01/2049 DD 07/01/19	104.5855	88,041.84	219.00	91,574.38	0.10	3,532.54
62,463.755	FNMA POOL #0MA3775	105.7436	64,095.27	182.10	66,051.45		1,956.18
31418DFR8	3.500% 09/01/2049 DD 08/01/19	105.7436	64,095.27	182.10	66,051.45	0.07	1,956.18

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114,846.701	FNMA POOL #0MA3834	104.5765	116,381.71	287.10	120,102.70		3,720.99
31418DHL9	3.000% 10/01/2049 DD 10/01/19	104.5765	116,381.71	287.10	120,102.70	0.13	3,720.99
127,070.640	FNMA POOL #0MA3905	104.7217	128,879.47	317.63	133,070.56		4,191.09
31418DKT8	3.000% 01/01/2050 DD 12/01/19	104.7217	128,879.47	317.63	133,070.56	0.14	4,191.09
299,858.135	FNMA POOL #0MA4119	100.2781	309,560.36	499.80	300,692.18		-8,868.18
31418DSH6	2.000% 09/01/2050 DD 08/01/20	100.2781	309,560.36	499.80	300,692.18	0.33	-8,868.18
313,764.100	FNMA POOL #0MA4158	100.2781	323,988.74	522.90	314,636.82		-9,351.92
31418DTQ5	2.000% 10/01/2050 DD 09/01/20	100.2781	323,988.74	522.90	314,636.82	0.34	-9,351.92
300,932.824	FNMA POOL #0MA4256	103.1374	311,368.81	627.00	310,374.30		-994.51
31418DWS7	2.500% 01/01/2050 DD 01/01/21	103.1374	311,368.81	627.00	310,374.30	0.34	-994.51
321,782.760	FNMA POOL #0MA4306	103.1374	333,149.02	670.43	331,878.38		-1,270.64
31418DYC0	2.500% 04/01/2051 DD 03/01/21	103.1374	333,149.02	670.43	331,878.38	0.36	-1,270.64
432,333.050	FNMA POOL #0MA4326	103.1374	445,730.86	900.60	445,897.08		166.22
31418DYY2	2.500% 05/01/2051 DD 04/01/21	103.1374	445,730.86	900.60	445,897.08	0.48	166.22
16,830.091	FNMA POOL #0AD3243	112.0921	17,741.78	63.00	18,865.20		1,123.42
31418QS95	4.500% 04/01/2040 DD 04/01/10	112.0921	17,741.78	63.00	18,865.20	0.02	1,123.42
36,209.764	FNMA POOL #0AD4223	111.0656	38,179.05	135.90	40,216.60		2,037.55
31418RVR9	4.500% 08/01/2040 DD 08/01/10	111.0656	38,179.05	135.90	40,216.60	0.04	2,037.55
18,398.060	FNMA POOL #0AE4446	110.5865	19,127.85	61.20	20,345.76		1,217.91
31419E5G0	4.000% 12/01/2040 DD 01/01/11	110.5865	19,127.85	61.20	20,345.76	0.02	1,217.91
36,969.683	FNMA POOL #0AE8306	109.7011	38,432.46	123.23	40,556.14		2,123.68
31419KGQ2	4.000% 11/01/2040 DD 10/01/10	109.7011	38,432.46	123.23	40,556.14	0.04	2,123.68
17,429.769	FNMA POOL #0AE8754	109.6894	18,118.84	58.20	19,118.62		999.78
31419KWQ4	4.000% 10/01/2040 DD 12/01/10	109.6894	18,118.84	58.20	19,118.62	0.02	999.78
270,000.000	FEDEX CORP	106.7984	296,645.65	1,305.00	288,355.68		-8,289.97
31428XBV7	3.100% 08/05/2029 DD 07/24/19	106.7984	296,645.65	1,305.00	288,355.68	0.31	-8,289.97
300,000.000	FISERV INC	108.9008	299,595.60	2,625.36	326,702.30		27,106.70
337738AU2	3.500% 07/01/2029 DD 06/24/19	108.9008	299,595.60	2,625.36	326,702.30	0.36	27,106.70
225,000.000	FLORIDA ST BRD OF ADMIN FIN CO	101.0887	225,000.00	1,211.66	227,449.62		2,449.62
341271AF1	2.154% 07/01/2030 DD 09/16/20	101.0887	225,000.00	1,211.66	227,449.62	0.25	2,449.62
80,000.000	FORD MOTOR CO	106.5000	80,000.00	1,091.68	85,200.00		5,200.00
345370CR9	4.346% 12/08/2026 DD 12/08/16	106.5000	80,000.00	1,091.68	85,200.00	0.09	5,200.00
350,000.000	FRANCISCAN MISSIONARIES OF OUR	113.8769	350,000.00	3,424.96	398,569.31		48,569.31
351837AA7	3.914% 07/01/2049 DD 10/29/19	113.8769	350,000.00	3,424.96	398,569.31	0.43	48,569.31
175,000.000	FRESENIUS MEDICAL CARE US 144A	96.9190	174,519.13	525.22	169,608.27		-4,910.86
35805BAB4	2.375% 02/16/2031 DD 09/16/20	96.9190	174,519.13	525.22	169,608.27	0.18	-4,910.86

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26,812.111	GNMA POOL #0AB9206	105.9777	26,544.17	66.97	28,414.86		1,870.69
36178WGP8	3.000% 11/15/2042 DD 11/01/12	105.9777	26,544.17	66.97	28,414.86	0.03	1,870.69
25,547.548	GNMA II POOL #0MA0784	109.3909	26,711.27	85.20	27,946.68		1,235.41
36179M2R0	4.000% 02/20/2043 DD 02/01/13	109.3909	26,711.27	85.20	27,946.68	0.03	1,235.41
28,302.180	GNMA II POOL #0MA0935	109.5616	29,341.35	94.27	31,008.33		1,666.98
36179NBC1	4.000% 04/20/2043 DD 04/01/13	109.5616	29,341.35	94.27	31,008.33	0.03	1,666.98
23,220.037	GNMA II POOL #0MA1092	110.9069	24,531.68	87.07	25,752.61		1,220.93
36179NF94	4.500% 06/20/2043 DD 06/01/13	110.9069	24,531.68	87.07	25,752.61	0.03	1,220.93
16,118.600	GNMA II POOL #0MA1226	111.7391	17,229.18	60.30	18,010.78		781.60
36179NLF3	4.500% 08/20/2043 DD 08/01/13	111.7391	17,229.18	60.30	18,010.78	0.02	781.60
8,539.130	GNMA II POOL #0MA1523	111.5610	9,067.22	32.10	9,526.34		459.12
36179NVQ8	4.500% 12/20/2043 DD 12/01/13	111.5610	9,067.22	32.10	9,526.34	0.01	459.12
31,925.900	GNMA II POOL #0MA2075	111.3154	34,552.88	119.70	35,538.44		985.56
36179QJU6	4.500% 07/20/2044 DD 07/01/14	111.3154	34,552.88	119.70	35,538.44	0.04	985.56
31,630.270	GNMA II POOL #0MA2147	105.8371	31,793.63	79.20	33,476.57		1,682.94
36179QL41	3.000% 08/20/2044 DD 08/01/14	105.8371	31,793.63	79.20	33,476.57	0.04	1,682.94
85,932.406	GNMA POOL #0AE7016	108.0418	88,602.50	250.57	92,842.92		4,240.42
36181AYM8	3.500% 06/15/2043 DD 06/01/13	108.0418	88,602.50	250.57	92,842.92	0.10	4,240.42
22,675.272	GNMA POOL #0AE7500	107.0409	23,367.70	66.00	24,271.81		904.11
36181BKM1	3.500% 06/15/2043 DD 06/01/13	107.0409	23,367.70	66.00	24,271.81	0.03	904.11
270,000.000	GLP CAPITAL LP / GLP FINANCING	107.9010	293,712.90	2,293.44	291,332.70		-2,380.20
361841AQ2	4.000% 01/15/2031 DD 06/25/20	107.9010	293,712.90	2,293.44	291,332.70	0.32	-2,380.20
38,458.280	GNMA POOL #0758269	111.1025	40,865.22	128.17	42,728.12		1,862.90
36230TFJ6	4.000% 04/15/2041 DD 04/01/11	111.1025	40,865.22	128.17	42,728.12	0.05	1,862.90
120,000.000	GTP ACQUISITION PARTNERS 144A	105.3971	120,000.00	185.76	126,476.47		6,476.47
36246MAU3	3.482% 06/15/2050 DD 05/29/15	105.3971	120,000.00	185.76	126,476.47	0.14	6,476.47
275,000.000	GS MORTGAGE SECURITIES GC34 A4	108.2652	282,337.91	803.40	297,729.16		15,391.25
36250VAD4	3.506% 10/10/2048 DD 10/01/15	108.2652	282,337.91	803.40	297,729.16	0.32	15,391.25
300,000.000	GS MORTGAGE SECURITIES GS1 A3	109.1701	308,885.89	933.60	327,510.27		18,624.38
36252AAC0	3.734% 11/10/2048 DD 11/01/15	109.1701	308,885.89	933.60	327,510.27	0.36	18,624.38
300,000.000	GS MORTGAGE SECURITIES GC40 A3	105.9462	302,868.69	726.00	317,838.66		14,969.97
36257HBN5	2.904% 07/10/2052 DD 07/01/19	105.9462	302,868.69	726.00	317,838.66	0.35	14,969.97
350,000.000	GAINESVILLE FL UTILITIES SYS R	124.1688	404,301.31	8,749.62	434,590.94		30,289.63
362848UP6	5.000% 10/01/2044 DD 04/12/19	124.1688	404,301.31	8,749.62	434,590.94	0.47	30,289.63
115,000.000	GENERAL DYNAMICS CORP	108.5042	114,227.84	1,525.58	124,779.80		10,551.96
369550BG2	3.500% 05/15/2025 DD 05/11/18	108.5042	114,227.84	1,525.58	124,779.80	0.14	10,551.96

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75,000.000	GENERAL ELECTRIC CO	117.0913	78,322.42	995.82	87,818.48		9,496.06
36962GT95	5.550% 01/05/2026 DD 01/05/06	117.0913	78,322.42	995.82	87,818.48	0.10	9,496.06
50,000.000	GENERAL MOTORS CO	134.0524	49,966.63	1,650.21	67,026.18		17,059.55
37045VAK6	6.600% 04/01/2036 DD 02/23/16	134.0524	49,966.63	1,650.21	67,026.18	0.07	17,059.55
40,000.000	GENERAL MOTORS FINANCIAL CO IN	104.3282	39,976.04	584.90	41,731.27		1,755.23
37045XBK1	3.700% 05/09/2023 DD 05/09/16	104.3282	39,976.04	584.90	41,731.27	0.05	1,755.23
100,000.000	GENERAL MOTORS FINANCIAL CO IN	112.0587	100,892.60	900.14	112,058.66		11,166.06
37045XBT2	4.350% 01/17/2027 DD 01/17/17	112.0587	100,892.60	900.14	112,058.66	0.12	11,166.06
200,000.000	GENERAL MOTORS FINANCIAL CO IN	120.2506	204,055.51	2,339.18	240,501.27		36,445.76
37045XCS3	5.650% 01/17/2029 DD 01/17/19	120.2506	204,055.51	2,339.18	240,501.27	0.26	36,445.76
280,000.000	GILROY CA UNIF SCH DIST	103.0903	280,000.00	1,569.72	288,652.92		8,652.92
376087GM8	3.364% 08/01/2047 DD 10/31/19	103.0903	280,000.00	1,569.72	288,652.92	0.31	8,652.92
300,000.000	GLENCORE FUNDING LLC 144A	100.4707	299,676.56	3,657.14	301,412.08		1,735.52
378272BE7	2.850% 04/27/2031 DD 04/27/21	100.4707	299,676.56	3,657.14	301,412.08	0.33	1,735.52
115,000.000	GOLDMAN SACHS GROUP INC/THE	109.6916	115,047.75	440.53	126,145.33		11,097.58
38143U8H7	3.750% 02/25/2026 DD 02/25/16	109.6916	115,047.75	440.53	126,145.33	0.14	11,097.58
80,000.000	HP INC	106.2770	80,990.17	785.86	85,021.60		4,031.43
40434LAC9	3.400% 06/17/2030 DD 06/17/20	106.2770	80,990.17	785.86	85,021.60	0.09	4,031.43
150,000.000	HACKENSACK MERIDIAN HEALTH INC	98.9621	150,000.00	359.40	148,443.13		-1,556.87
404530AD9	2.875% 09/01/2050 DD 08/26/20	98.9621	150,000.00	359.40	148,443.13	0.16	-1,556.87
150,000.000	HEALTHCARE TRUST OF AMERICA HO	105.0491	149,573.48	600.10	157,573.60		8,000.12
42225UAG9	3.100% 02/15/2030 DD 09/16/19	105.0491	149,573.48	600.10	157,573.60	0.17	8,000.12
220,000.000	HILTON DOMESTIC OPERATING 144A	98.5000	220,715.32	1,028.98	216,700.00		-4,015.32
432833AN1	3.625% 02/15/2032 DD 02/02/21	98.5000	220,715.32	1,028.98	216,700.00	0.24	-4,015.32
90,000.000	HUDSON PACIFIC PROPERTIES LP	109.3284	89,897.65	1,481.28	98,395.58		8,497.93
44409MAA4	3.950% 11/01/2027 DD 10/02/17	109.3284	89,897.65	1,481.28	98,395.58	0.11	8,497.93
230,000.000	ISTAR INC	104.5000	235,529.33	1,632.37	240,350.00		4,820.67
45031UCJ8	5.500% 02/15/2026 DD 09/01/20	104.5000	235,529.33	1,632.37	240,350.00	0.26	4,820.67
185,000.000	ICAHN ENTERPRISES LP / ICAHN E	104.5000	187,124.90	4,382.52	193,325.00		6,200.10
451102BT3	6.250% 05/15/2026 DD 05/10/19	104.5000	187,124.90	4,382.52	193,325.00	0.21	6,200.10
195,000.000	INDIANAPOLIS IN LOCAL PUBLIC I	141.8269	241,865.31	2,486.16	276,562.53		34,697.22
45528S4Z6	6.004% 01/15/2040 DD 02/17/10	141.8269	241,865.31	2,486.16	276,562.53	0.30	34,697.22
25,000.000	INTERCONTINENTAL EXCHANGE INC	106.9341	24,944.64	461.45	26,733.53		1,788.89
45866FAA2	4.000% 10/15/2023 DD 10/08/13	106.9341	24,944.64	461.45	26,733.53	0.03	1,788.89
275,000.000	INTERNATIONAL BUSINESS MACHINE	110.4083	309,777.99	3,648.13	303,622.82		-6,155.17
459200KA8	3.500% 05/15/2029 DD 05/15/19	110.4083	309,777.99	3,648.13	303,622.82	0.33	-6,155.17

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				Local/Base			Local/Base
300,000.000	IRON MOUNTAIN INC 144A	104.7500	307,978.93	650.08	314,250.00		6,271.07
46284VAF8	4.875% 09/15/2029 DD 09/09/19	104.7500	307,978.93	650.08	314,250.00	0.34	6,271.07
275,000.000	JPMBB COMMERCIAL MORTGA C32 A5	107.2525	282,366.95	824.70	294,944.46		12,577.51
46590JAW7	3.598% 11/15/2048 DD 10/01/15	107.2525	282,366.95	824.70	294,944.46	0.32	12,577.51
205,000.000	JPMORGAN CHASE & CO	104.5737	204,534.15	2,883.00	214,376.06		9,841.91
46625HJJ0	3.375% 05/01/2023 DD 05/01/13	104.5737	204,534.15	2,883.00	214,376.06	0.23	9,841.91
98,238.030	JP MORGAN CHASE COMMERC C10 A5	102.7396	102,175.73	257.40	100,929.34		-1,246.39
46639JAE0	3.143% 12/15/2047 DD 03/01/13	102.7396	102,175.73	257.40	100,929.34	0.11	-1,246.39
298,760.170	JPMBB COMMERCIAL MORTGA C31 A3	108.3139	328,591.83	946.50	323,598.67		-4,993.16
46644YAU4	3.801% 08/15/2048 DD 08/01/15	108.3139	328,591.83	946.50	323,598.67	0.35	-4,993.16
110,000.000	JOBSONIO BEVERAGE SYS STWD LIQ	112.0788	110,000.00	1,095.76	123,286.72		13,286.72
47770VAY6	3.985% 01/01/2029 DD 02/01/13	112.0788	110,000.00	1,095.76	123,286.72	0.13	13,286.72
180,000.000	KELLOGG CO	114.4557	179,549.55	2,933.99	206,020.17		26,470.62
487836BW7	4.300% 05/15/2028 DD 05/14/18	114.4557	179,549.55	2,933.99	206,020.17	0.22	26,470.62
115,000.000	KEURIG DR PEPPER INC	100.0414	114,660.35	115.04	115,047.58		387.23
49271VAN0	2.250% 03/15/2031 DD 03/15/21	100.0414	114,660.35	115.04	115,047.58	0.13	387.23
180,000.000	KEYCORP	103.9733	179,884.21	2,295.12	187,151.88		7,267.67
49326EEJ8	2.550% 10/01/2029 DD 09/11/19	103.9733	179,884.21	2,295.12	187,151.88	0.20	7,267.67
100,000.000	KEYSIGHT TECHNOLOGIES INC	115.3165	99,922.17	2,236.71	115,316.45		15,394.28
49338LAE3	4.600% 04/06/2027 DD 04/06/17	115.3165	99,922.17	2,236.71	115,316.45	0.13	15,394.28
40,000.000	KILROY REALTY LP	111.1832	39,898.91	874.50	44,473.27		4,574.36
49427RAL6	4.375% 10/01/2025 DD 09/16/15	111.1832	39,898.91	874.50	44,473.27	0.05	4,574.36
260,000.000	KILROY REALTY LP	104.7140	259,732.70	1,023.34	272,256.37		12,523.67
49427RAP7	3.050% 02/15/2030 DD 09/17/19	104.7140	259,732.70	1,023.34	272,256.37	0.30	12,523.67
300,000.000	KROGER CO/THE	130.1647	368,366.38	3,440.40	390,494.12		22,127.74
501044CN9	5.400% 07/15/2040 DD 07/13/10	130.1647	368,366.38	3,440.40	390,494.12	0.42	22,127.74
15,000.000	LABORATORY CORP OF AMERICA HOL	106.2571	14,944.74	249.93	15,938.56		993.82
50540RAN2	4.000% 11/01/2023 DD 11/01/13	106.2571	14,944.74	249.93	15,938.56	0.02	993.82
230,000.000	LADDER CAPITAL FINANCE HO 144A	99.5000	230,800.00	2,974.24	228,850.00		-1,950.00
505742AP1	4.750% 06/15/2029 DD 06/23/21	99.5000	230,800.00	2,974.24	228,850.00	0.25	-1,950.00
170,000.000	LAZARD GROUP LLC	115.3399	168,837.31	255.00	196,077.78		27,240.47
52107QAJ4	4.500% 09/19/2028 DD 09/19/18	115.3399	168,837.31	255.00	196,077.78	0.21	27,240.47
90,000.000	LEXINGTON REALTY TRUST	107.3754	90,255.32	1,166.30	96,637.89		6,382.57
529043AD3	4.400% 06/15/2024 DD 05/20/14	107.3754	90,255.32	1,166.30	96,637.89	0.11	6,382.57
115,000.000	LIFE STORAGE LP	112.1084	114,635.78	1,312.24	128,924.61		14,288.83
53227JAA2	3.875% 12/15/2027 DD 12/07/17	112.1084	114,635.78	1,312.24	128,924.61	0.14	14,288.83

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75,000.000	LIFE STORAGE LP	99.0473	74,676.57	761.00	74,285.48		-391.09
53227JAC8	2.200% 10/15/2030 DD 09/23/20	99.0473	74,676.57	761.00	74,285.48	0.08	-391.09
200,000.000	LINCOLN NATIONAL CORP	106.4024	199,826.23	1,295.40	212,804.82		12,978.59
534187BJ7	3.050% 01/15/2030 DD 08/19/19	106.4024	199,826.23	1,295.40	212,804.82	0.23	12,978.59
315,000.000	LOS ANGELES CA CMNTY CLG DIST	156.6110	464,817.14	3,465.09	493,324.56		28,507.42
54438CNZ1	6.600% 08/01/2042 DD 07/22/10	156.6110	464,817.14	3,465.09	493,324.56	0.54	28,507.42
55,000.000	LOS ANGELES CA DEPT WTR & PWR	140.4908	66,324.24	785.80	77,269.95		10,945.71
544495UG7	5.716% 07/01/2039 DD 06/02/10	140.4908	66,324.24	785.80	77,269.95	0.08	10,945.71
275,000.000	LOWE'S COS INC	97.1962	273,811.89	1,648.41	267,289.54		-6,522.35
548661DX2	1.300% 04/15/2028 DD 10/22/20	97.1962	273,811.89	1,648.41	267,289.54	0.29	-6,522.35
95,000.000	MPLX LP	112.4740	95,344.97	1,345.90	106,850.34		11,505.37
55336VBN9	4.250% 12/01/2027 DD 12/01/19	112.4740	95,344.97	1,345.90	106,850.34	0.12	11,505.37
175,000.000	MARATHON PETROLEUM CORP	109.5070	172,098.50	3,325.14	191,637.32		19,538.82
56585ABD3	3.800% 04/01/2028 DD 04/01/19	109.5070	172,098.50	3,325.14	191,637.32	0.21	19,538.82
90,000.000	MASCO CORP	132.0080	92,697.80	754.91	118,807.17		26,109.37
574599AY2	6.500% 08/15/2032 DD 08/20/02	132.0080	92,697.80	754.91	118,807.17	0.13	26,109.37
75,000.000	MASSACHUSETTS ST WTR RESOURCES	105.3488	75,000.00	388.16	79,011.62		4,011.62
576051WJ1	3.104% 08/01/2039 DD 11/01/19	105.3488	75,000.00	388.16	79,011.62	0.09	4,011.62
125,000.000	MERCY HEALTH/OH	109.4572	125,000.00	740.65	136,821.49		11,821.49
58942HAB7	3.555% 08/01/2027 DD 12/21/17	109.4572	125,000.00	740.65	136,821.49	0.15	11,821.49
85,000.000	MET TRANSPRTN AUTH NY REVENUE	143.4064	109,662.82	2,148.36	121,895.45		12,232.63
59259YBY4	6.668% 11/15/2039 DD 01/13/10	143.4064	109,662.82	2,148.36	121,895.45	0.13	12,232.63
125,000.000	MIAMI-DADE CNTY FL WTR & SWR R	107.4361	125,000.00	2,181.69	134,295.15		9,295.15
59334DLS1	3.490% 10/01/2042 DD 11/06/19	107.4361	125,000.00	2,181.69	134,295.15	0.15	9,295.15
230,000.000	MICROCHIP TECHNOLOGY INC	105.6849	230,000.00	3,321.78	243,075.28		13,075.28
595017AP9	4.333% 06/01/2023 DD 05/29/18	105.6849	230,000.00	3,321.78	243,075.28	0.26	13,075.28
145,000.000	MISSOURI ST HLTH & EDUCTNL FAC	109.7929	145,000.00	1,775.21	159,199.68		14,199.68
60636AVL4	3.229% 05/15/2050 DD 04/03/20	109.7929	145,000.00	1,775.21	159,199.68	0.17	14,199.68
100,000.000	MORGAN STANLEY	112.8567	100,227.18	277.84	112,856.70		12,629.52
6174467Y9	4.350% 09/08/2026 DD 09/08/14	112.8567	100,227.18	277.84	112,856.70	0.12	12,629.52
65,000.000	MOUNT SINAI HOSPITALS GROUP IN	107.4735	65,000.00	622.38	69,857.80		4,857.80
623115AC6	3.831% 07/01/2035 DD 12/21/17	107.4735	65,000.00	622.38	69,857.80	0.08	4,857.80
155,000.000	NP SPE II LLC 1A A2 144A	100.9926	154,999.56	153.45	156,538.58		1,539.02
62954JAB0	3.241% 09/20/2049 DD 08/29/19	100.9926	154,999.56	153.45	156,538.58	0.17	1,539.02
125,000.000	NOV INC	105.0617	124,230.56	1,500.20	131,327.09		7,096.53
637071AM3	3.600% 12/01/2029 DD 11/14/19	105.0617	124,230.56	1,500.20	131,327.09	0.14	7,096.53

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45,000.000	NAVIENT CORP	106.7500	44,838.84	1,145.67	48,037.50		3,198.66
63938CAB4	5.875% 10/25/2024 DD 11/06/14	106.7500	44,838.84	1,145.67	48,037.50	0.05	3,198.66
75,000.000	NETFLIX INC 144A	106.2500	75,000.00	800.52	79,687.50		4,687.50
64110LAY2	3.625% 06/15/2025 DD 04/28/20	106.2500	75,000.00	800.52	79,687.50	0.09	4,687.50
200,000.000	NEW JERSEY ST TRANSPRTN TRUST	113.7420	200,000.00	2,432.72	227,484.08		27,484.08
6461366S5	4.131% 06/15/2042 DD 12/18/19	113.7420	200,000.00	2,432.72	227,484.08	0.25	27,484.08
195,000.000	NEW YORK NY	134.6282	234,460.65	3,890.14	262,524.99		28,064.34
64966HTX8	5.985% 12/01/2036 DD 12/17/09	134.6282	234,460.65	3,890.14	262,524.99	0.29	28,064.34
100,000.000	NEW YORK ST THRUWAY AUTH	105.7176	100,000.00	875.02	105,717.55		5,717.55
650009S61	3.500% 01/01/2042 DD 10/30/19	105.7176	100,000.00	875.02	105,717.55	0.11	5,717.55
285,000.000	NEW YORK TRANSPRTN DEV CORP LE	111.1335	285,000.00	1,008.90	316,730.56		31,730.56
650117AA2	4.248% 09/01/2035 DD 04/15/20	111.1335	285,000.00	1,008.90	316,730.56	0.34	31,730.56
315,000.000	N TX TOLLWAY AUTH REVENUE	165.9055	480,731.76	5,290.58	522,602.36		41,870.60
66285WFB7	6.718% 01/01/2049 DD 08/12/09	165.9055	480,731.76	5,290.58	522,602.36	0.57	41,870.60
200,000.000	O'REILLY AUTOMOTIVE INC	114.6568	199,662.98	2,900.38	229,313.51		29,650.53
67103HAG2	4.350% 06/01/2028 DD 05/17/18	114.6568	199,662.98	2,900.38	229,313.51	0.25	29,650.53
50,000.000	OAKLAND CA PENSN OBLG	107.9540	49,765.65	640.54	53,977.01		4,211.36
672319CE8	4.350% 12/15/2023 DD 07/30/12	107.9540	49,765.65	640.54	53,977.01	0.06	4,211.36
110,000.000	OCCIDENTAL PETROLEUM CORP	101.7120	109,558.65	496.65	111,883.20		2,324.55
674599CS2	3.500% 08/15/2029 DD 08/08/19	101.7120	109,558.65	496.65	111,883.20	0.12	2,324.55
275,000.000	OHIO ST WTR DEV AUTH REVENUE	126.4590	327,740.87	4,582.92	347,762.33		20,021.46
67765QHN9	5.000% 06/01/2044 DD 11/19/19	126.4590	327,740.87	4,582.92	347,762.33	0.38	20,021.46
200,000.000	OKLAHOMA GAS AND ELECTRIC CO	107.6875	199,517.27	293.28	215,374.91		15,857.64
678858BU4	3.300% 03/15/2030 DD 06/07/19	107.6875	199,517.27	293.28	215,374.91	0.23	15,857.64
210,000.000	ONEOK INC	112.7428	209,486.46	405.92	236,759.89		27,273.43
682680AW3	4.350% 03/15/2029 DD 03/13/19	112.7428	209,486.46	405.92	236,759.89	0.26	27,273.43
300,000.000	ONEMAIN FINANCIAL IS 2A A 144A	106.9044	299,886.74	444.89	320,713.14		20,826.40
68269BAA6	3.140% 10/14/2036 DD 09/20/19	106.9044	299,886.74	444.89	320,713.14	0.35	20,826.40
320,000.000	ORACLE CORP	109.9144	380,994.84	4,730.65	351,726.08		-29,268.76
68389XBE4	3.900% 05/15/2035 DD 05/05/15	109.9144	380,994.84	4,730.65	351,726.08	0.38	-29,268.76
315,000.000	OSCEOLA CNTY FL TOURIST DEV TA	106.6713	325,146.40	6,728.01	336,014.56		10,868.16
68803PDH0	4.272% 10/01/2040 DD 06/08/16	106.6713	325,146.40	6,728.01	336,014.56	0.37	10,868.16
215,000.000	OWL ROCK TECHNOLOGY FINAN 144A	105.5254	213,755.32	2,329.14	226,879.52		13,124.20
691205AE8	3.750% 06/17/2026 DD 12/17/20	105.5254	213,755.32	2,329.14	226,879.52	0.25	13,124.20
275,000.000	PNC FINANCIAL SERVICES GROUP I	103.9430	293,635.41	1,357.25	285,843.21		-7,792.20
693475AZ8	2.550% 01/22/2030 DD 01/22/20	103.9430	293,635.41	1,357.25	285,843.21	0.31	-7,792.20

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275,000.000	PACIFIC GAS AND ELECTRIC CO	108.1713	313,160.25	3,128.48	297,471.13		-15,689.12
694308JM0	4.550% 07/01/2030 DD 07/02/20	108.1713	313,160.25	3,128.48	297,471.13	0.32	-15,689.12
300,000.000	PACKAGING CORP OF AMERICA	98.3428	298,420.00	254.20	295,028.50		-3,391.50
695156AW9	3.050% 10/01/2051 DD 09/21/21	98.3428	298,420.00	254.20	295,028.50	0.32	-3,391.50
175,000.000	PENSKE TRUCK LEASING CO L 144A	111.7179	174,693.91	1,360.52	195,506.24		20,812.33
709599BE3	4.450% 01/29/2026 DD 01/29/19	111.7179	174,693.91	1,360.52	195,506.24	0.21	20,812.33
300,000.000	PERKINELMER INC	98.5276	299,095.83	393.75	295,582.91		-3,512.92
714046AN9	2.250% 09/15/2031 DD 09/10/21	98.5276	299,095.83	393.75	295,582.91	0.32	-3,512.92
180,000.000	PORT OF MORROW OR TRANSMISSION	111.8594	180,000.00	528.30	201,346.87		21,346.87
73474TAD2	3.521% 09/01/2027 DD 12/18/14	111.8594	180,000.00	528.30	201,346.87	0.22	21,346.87
75,000.000	PROVIDENCE HEALTH & SERVICES O	107.0587	75,000.00	1,641.99	80,294.06		5,294.06
743755AJ9	4.379% 10/01/2023 DD 09/18/13	107.0587	75,000.00	1,641.99	80,294.06	0.09	5,294.06
275,000.000	RAYTHEON TECHNOLOGIES CORP	100.8687	287,059.64	1,546.76	277,388.94		-9,670.70
75513EAD3	2.250% 07/01/2030 DD 05/18/20	100.8687	287,059.64	1,546.76	277,388.94	0.30	-9,670.70
50,000.000	RETAIL PROPERTIES OF AMERICA I	106.0593	49,908.55	88.96	53,029.65		3,121.10
76131VAA1	4.000% 03/15/2025 DD 03/12/15	106.0593	49,908.55	88.96	53,029.65	0.06	3,121.10
250,000.000	ROPER TECHNOLOGIES INC	105.9706	250,957.05	327.84	264,926.41		13,969.36
776743AG1	2.950% 09/15/2029 DD 08/26/19	105.9706	250,957.05	327.84	264,926.41	0.29	13,969.36
200,000.000	SBL HOLDINGS INC 144A	106.5798	199,178.94	1,209.72	213,159.68		13,980.74
78397DAB4	5.000% 02/18/2031 DD 02/16/21	106.5798	199,178.94	1,209.72	213,159.68	0.23	13,980.74
125,000.000	SBA TOWER TRUST 144A	99.6998	125,000.00	90.56	124,624.73		-375.27
78403DAT7	1.631% 05/15/2051 DD 05/14/21	99.6998	125,000.00	90.56	124,624.73	0.14	-375.27
125,000.000	SSM HEALTH CARE CORP	104.5465	124,694.61	1,536.78	130,683.12		5,988.51
784710AB1	3.688% 06/01/2023 DD 05/08/18	104.5465	124,694.61	1,536.78	130,683.12	0.14	5,988.51
35,004.440	SOFI PROFESSIONAL D A2FX 144A	101.9269	34,995.78	15.46	35,678.93		683.15
78471CAB5	2.650% 09/25/2040 DD 07/25/17	101.9269	34,995.78	15.46	35,678.93	0.04	683.15
315,000.000	SAN FRANCISCO CITY & CNTY CA P	138.6064	410,223.32	7,875.33	436,610.19		26,386.87
79765RTK5	6.000% 11/01/2040 DD 08/04/10	138.6064	410,223.32	7,875.33	436,610.19	0.47	26,386.87
75,000.000	SANTA MONICA-MALIBU CA UNIF SC	102.2201	75,000.00	389.38	76,665.09		1,665.09
802498UX1	3.114% 08/01/2043 DD 11/06/19	102.2201	75,000.00	389.38	76,665.09	0.08	1,665.09
90,000.000	SANTANDER HOLDINGS USA INC	112.2952	89,900.03	862.50	101,065.65		11,165.62
80282KAP1	4.400% 07/13/2027 DD 01/13/18	112.2952	89,900.03	862.50	101,065.65	0.11	11,165.62
60,000.000	7-ELEVEN INC 144A	91.6645	59,362.91	213.76	54,998.69		-4,364.22
817826AF7	2.500% 02/10/2041 DD 02/10/21	91.6645	59,362.91	213.76	54,998.69	0.06	-4,364.22
90,000.000	SOUTHWEST AIRLINES CO	116.8912	104,981.37	1,358.06	105,202.06		220.69
844741BK3	5.125% 06/15/2027 DD 06/08/20	116.8912	104,981.37	1,358.06	105,202.06	0.11	220.69

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250,000.000	SPECTRUM HEALTH SYSTEM OBLIGAT	112.1151	250,000.00	1,851.24	280,287.84		30,287.84
84765EAA6	3.487% 07/15/2049 DD 10/29/19	112.1151	250,000.00	1,851.24	280,287.84	0.30	30,287.84
82,073.750	SPIRIT AIRLINES PASS THROUGH T	104.5810	82,073.75	1,683.15	85,833.52		3,759.77
84858DAA6	4.100% 10/01/2029 DD 08/11/15	104.5810	82,073.75	1,683.15	85,833.52	0.09	3,759.77
125,000.000	ONEMAIN FINANCE CORP	112.3750	125,000.00	381.92	140,468.75		15,468.75
85172FAM1	6.875% 03/15/2025 DD 03/12/18	112.3750	125,000.00	381.92	140,468.75	0.15	15,468.75
75,000.000	ONEMAIN FINANCE CORP	108.3850	75,458.28	1,528.36	81,288.75		5,830.47
85172FAR0	5.375% 11/15/2029 DD 11/07/19	108.3850	75,458.28	1,528.36	81,288.75	0.09	5,830.47
205,000.000	STARBUCKS CORP	102.5466	204,335.98	216.41	210,220.46		5,884.48
855244AV1	2.000% 03/12/2027 DD 03/12/20	102.5466	204,335.98	216.41	210,220.46	0.23	5,884.48
90,000.000	STARBUCKS CORP	102.6071	95,644.09	869.63	92,346.35		-3,297.74
855244AZ2	2.550% 11/15/2030 DD 05/07/20	102.6071	95,644.09	869.63	92,346.35	0.10	-3,297.74
210,000.000	STORE CAPITAL CORP	113.1919	208,783.24	431.68	237,703.05		28,919.81
862121AB6	4.625% 03/15/2029 DD 02/28/19	113.1919	208,783.24	431.68	237,703.05	0.26	28,919.81
210,000.000	TRUIST BANK	106.2032	209,965.99	3,359.88	223,026.71		13,060.72
86787EBC0	3.200% 04/01/2024 DD 03/18/19	106.2032	209,965.99	3,359.88	223,026.71	0.24	13,060.72
270,000.000	SYSCO CORP	127.0799	345,568.07	8,033.37	343,115.82		-2,452.25
871829BL0	5.950% 04/01/2030 DD 04/02/20	127.0799	345,568.07	8,033.37	343,115.82	0.37	-2,452.25
50,000.000	NUVEEN FINANCE LLC 144A	109.8651	49,990.34	859.02	54,932.57		4,942.23
87246YAC0	4.125% 11/01/2024 DD 10/30/14	109.8651	49,990.34	859.02	54,932.57	0.06	4,942.23
300,000.000	3M CO	103.6632	297,370.07	708.60	310,989.55		13,619.48
88579YBJ9	2.375% 08/26/2029 DD 08/26/19	103.6632	297,370.07	708.60	310,989.55	0.34	13,619.48
220,000.000	TOLEDO HOSPITAL/THE	113.5262	220,000.00	4,440.11	249,757.57		29,757.57
889184AC1	5.325% 11/15/2028 DD 10/25/18	113.5262	220,000.00	4,440.11	249,757.57	0.27	29,757.57
80,000.000	TOYOTA MOTOR CREDIT CORP	102.0072	79,975.25	487.60	81,605.73		1,630.48
89236TCQ6	2.800% 07/13/2022 DD 07/13/15	102.0072	79,975.25	487.60	81,605.73	0.09	1,630.48
245,000.000	TRI-STATE GENERATION AND TRANS	120.9046	282,733.28	4,797.75	296,216.24		13,482.96
89566EAH1	4.700% 11/01/2044 DD 05/01/15	120.9046	282,733.28	4,797.75	296,216.24	0.32	13,482.96
55,000.000	TRI-STATE GENERATION AND TRANS	111.6339	60,025.74	778.76	61,398.66		1,372.92
89566EAK4	4.250% 06/01/2046 DD 05/23/16	111.6339	60,025.74	778.76	61,398.66	0.07	1,372.92
139,463.350	TRINITY RAIL LEASING 1A A 144A	100.1259	139,453.26	105.12	139,638.92		185.66
89656GAA2	2.260% 07/19/2051 DD 06/30/21	100.1259	139,453.26	105.12	139,638.92	0.15	185.66
105,000.000	UDR INC	106.9728	104,710.86	713.34	112,321.46		7,610.60
90265EAQ3	3.200% 01/15/2030 DD 07/02/19	106.9728	104,710.86	713.34	112,321.46	0.12	7,610.60
14,093.750	US AIRWAYS 2011-1 CLASS A PASS	106.4224	13,774.93	443.61	14,998.91		1,223.98
903436AA1	7.125% 04/22/2025 DD 06/28/11	106.4224	13,774.93	443.61	14,998.91	0.02	1,223.98

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97,126.980	ITE RAIL FUND LEVERE 1A A 144A	100.2683	97,119.38	12.14	97,387.56		268.18
90352WAD6	2.250% 02/28/2051 DD 02/25/21	100.2683	97,119.38	12.14	97,387.56	0.11	268.18
75,000.000	UNITED RENTALS NORTH AMERICA I	102.5000	75,000.00	374.87	76,875.00		1,875.00
911363AM1	3.875% 02/15/2031 DD 08/10/20	102.5000	75,000.00	374.87	76,875.00	0.08	1,875.00
380,000.000	U S TREASURY BOND	107.9570	370,838.37	3,588.32	410,236.72		39,398.35
912810RS9	2.500% 05/15/2046 DD 05/15/16	107.9570	370,838.37	3,588.32	410,236.72	0.45	39,398.35
540,000.000	U S TREASURY BOND	118.3438	554,553.07	6,119.02	639,056.25		84,503.18
912810RX8	3.000% 05/15/2047 DD 05/15/17	118.3438	554,553.07	6,119.02	639,056.25	0.69	84,503.18
3,150,000.000	U S TREASURY NOTE	96.7656	3,024,074.11	4,525.99	3,048,117.19		24,043.08
91282CBL4	1.125% 02/15/2031 DD 02/15/21	96.7656	3,024,074.11	4,525.99	3,048,117.19	3.31	24,043.08
1,100,000.000	U S TREASURY NOTE	101.0469	1,116,540.37	6,751.70	1,111,515.63		-5,024.74
91282CCB5	1.625% 05/15/2031 DD 05/15/21	101.0469	1,116,540.37	6,751.70	1,111,515.63	1.21	-5,024.74
315,000.000	UNIV OF CALIFORNIA CA REVENUES	138.8225	412,063.03	6,889.34	437,290.84		25,227.81
91412F7Y7	5.770% 05/15/2043 DD 08/27/09	138.8225	412,063.03	6,889.34	437,290.84	0.48	25,227.81
45,898.340	VSE 2016-A VOI MORTGA A A 144A	99.9505	45,893.61	97.20	45,875.62		-17.99
918290AA5	2.540% 07/20/2033 DD 09/20/16	99.9505	45,893.61	97.20	45,875.62	0.05	-17.99
210,000.000	VALERO ENERGY CORP	109.8421	208,735.55	4,199.64	230,668.46		21,932.91
91913YAW0	4.000% 04/01/2029 DD 03/25/19	109.8421	208,735.55	4,199.64	230,668.46	0.25	21,932.91
25,000.000	VENTAS REALTY LP	110.4261	24,912.26	218.76	27,606.52		2,694.26
92277GAG2	4.125% 01/15/2026 DD 07/16/15	110.4261	24,912.26	218.76	27,606.52	0.03	2,694.26
170,000.000	VERIZON COMMUNICATIONS INC	117.2887	205,483.34	1,542.06	199,390.81		-6,092.53
92343VCV4	4.272% 01/15/2036 DD 07/15/15	117.2887	205,483.34	1,542.06	199,390.81	0.22	-6,092.53
125,000.000	VERIZON COMMUNICATIONS INC	118.9151	124,717.66	801.54	148,643.82		23,926.16
92343VEA8	4.500% 08/10/2033 DD 08/10/17	118.9151	124,717.66	801.54	148,643.82	0.16	23,926.16
185,000.000	VISA INC	120.3341	184,802.83	2,282.19	222,618.01		37,815.18
92826CAE2	4.150% 12/14/2035 DD 12/14/15	120.3341	184,802.83	2,282.19	222,618.01	0.24	37,815.18
50,000.000	WP CAREY INC	112.1234	49,914.80	1,062.03	56,061.68		6,146.88
92936UAE9	4.250% 10/01/2026 DD 09/12/16	112.1234	49,914.80	1,062.03	56,061.68	0.06	6,146.88
35,000.000	WRKCO INC	115.2086	34,989.15	489.70	40,323.01		5,333.86
92940PAF1	4.200% 06/01/2032 DD 05/20/19	115.2086	34,989.15	489.70	40,323.01	0.04	5,333.86
95,000.000	WELLS FARGO & CO	106.4887	94,848.09	505.71	101,164.26		6,316.17
94974BFN5	4.125% 08/15/2023 DD 08/15/13	106.4887	94,848.09	505.71	101,164.26	0.11	6,316.17
150,000.000	WELLS FARGO COMMERCIAL C30 A4	108.6503	153,998.44	458.10	162,975.41		8,976.97
94989NBE6	3.664% 09/15/2058 DD 08/01/15	108.6503	153,998.44	458.10	162,975.41	0.18	8,976.97
175,000.000	WELLS FARGO COMMERCIAL LC22 A4	109.3926	179,904.48	559.80	191,437.00		11,532.52
94989TAZ7	3.839% 09/15/2058 DD 09/01/15	109.3926	179,904.48	559.80	191,437.00	0.21	11,532.52

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280,000.000	WELLS FARGO COMMERCIAL C51 A4	102.8743	288,048.11	772.50	288,048.11		0.00
95001VAU4	3.311% 06/15/2052 DD 07/01/19	102.8743	288,048.11	772.50	288,048.11	0.31	0.00
100,000.000	WELLTOWER INC	113.4259	99,971.70	1,959.62	113,425.92		13,454.22
95040QAD6	4.250% 04/15/2028 DD 04/10/18	113.4259	99,971.70	1,959.62	113,425.92	0.12	13,454.22
205,000.000	WESTERN MIDSTREAM OPERATING LP	108.1610	205,388.56	2,383.46	221,730.05		16,341.49
958254AF1	4.650% 07/01/2026 DD 07/12/16	108.1610	205,388.56	2,383.46	221,730.05	0.24	16,341.49
100,000.000	WESTLAKE CHEMICAL CORP	95.4288	97,977.60	340.19	95,428.85		-2,548.75
960413AY8	2.875% 08/15/2041 DD 08/19/21	95.4288	97,977.60	340.19	95,428.85	0.10	-2,548.75
125,000.000	WHIRLPOOL CORP	116.9464	123,833.70	590.46	146,183.05		22,349.35
963320AW6	4.750% 02/26/2029 DD 02/26/19	116.9464	123,833.70	590.46	146,183.05	0.16	22,349.35
85,000.000	WILLIAMS COS INC/THE	108.0255	84,287.19	703.98	91,821.69		7,534.50
96950FAQ7	3.900% 01/15/2025 DD 06/27/14	108.0255	84,287.19	703.98	91,821.69	0.10	7,534.50
140,000.000	WYNN LAS VEGAS LLC / WYNN 144A	102.0000	144,337.64	641.70	142,800.00		-1,537.64
983130AV7	5.500% 03/01/2025 DD 02/18/15	102.0000	144,337.64	641.70	142,800.00	0.16	-1,537.64
8,997.640	ANGEL OAK MORTGAGE T 2 A1 144A	100.9555	8,997.59	27.09	9,083.61		86.02
03463WAA1	VAR RT 03/25/2049 DD 03/01/19	100.9555	8,997.59	27.09	9,083.61	0.01	86.02
118,999.990	BX COMMERCIAL MORTG IND B 144A	100.0605	118,999.99	52.04	119,071.97		71.98
056059AG3	VAR RT 11/15/2035 DD 10/31/18	100.0605	118,999.99	52.04	119,071.97	0.13	71.98
250,000.000	BANK OF AMERICA CORP	109.5727	278,626.53	1,762.80	273,931.76		-4,694.77
06051GGR4	VAR RT 07/21/2028 DD 07/21/17	109.5727	278,626.53	1,762.80	273,931.76	0.30	-4,694.77
62,613.230	BRAVO RESIDENTIAL NQM1 A1 144A	100.4099	62,613.21	138.97	62,869.85		256.64
10568HAA3	VAR RT 07/25/2059 DD 07/01/19	100.4099	62,613.21	138.97	62,869.85	0.07	256.64
47,502.240	COLT 2020-1 MORTGAGE 1 A1 144A	100.0527	47,501.79	98.40	47,527.28		25.49
12597KAA7	VAR RT 02/25/2050 DD 01/01/20	100.0527	47,501.79	98.40	47,527.28	0.05	25.49
70,000.000	COMM 2013-CCRE9 MORTGAG CR9 A4	105.3076	71,847.37	255.90	73,715.31		1,867.94
12625UBF9	VAR RT 07/10/2045 DD 07/01/13	105.3076	71,847.37	255.90	73,715.31	0.08	1,867.94
300,000.000	CITIGROUP INC	110.5861	298,975.01	2,633.25	331,758.23		32,783.22
172967LD1	VAR RT 01/10/2028 DD 01/10/17	110.5861	298,975.01	2,633.25	331,758.23	0.36	32,783.22
140,000.000	CITIGROUP INC	105.0339	150,791.10	1,691.00	147,047.47		-3,743.63
17308CC53	VAR RT 11/05/2030 DD 11/05/19	105.0339	150,791.10	1,691.00	147,047.47	0.16	-3,743.63
39,758.488	COLT 2019-4 MORTGAGE 4 A1 144A	100.0037	39,758.20	85.50	39,759.95		1.75
196860AA8	VAR RT 11/25/2049 DD 09/01/19	100.0037	39,758.20	85.50	39,759.95	0.04	1.75
86,000.000	FREMF 2014-K40 MORT K40 B 144A	108.4597	90,824.93	301.50	93,275.35		2,450.42
30285FAE9	VAR RT 11/25/2047 DD 11/01/14	108.4597	90,824.93	301.50	93,275.35	0.10	2,450.42
295,000.000	FHLMC MULTICLASS MTG K063 A2	110.7348	300,107.11	843.30	326,667.69		26,560.58
3137BVZ82	VAR RT 01/25/2027 DD 03/01/17	110.7348	300,107.11	843.30	326,667.69	0.36	26,560.58

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
250,000.000	FHLMC MULTICLASS MTG KW02 A2	109.8433	254,287.58	699.90	274,608.20		20,320.62
3137BWFV9	VAR RT 12/25/2026 DD 03/01/17	109.8433	254,287.58	699.90	274,608.20	0.30	20,320.62
112,922.940	GCAT 2019-NQM3 TR NQM3 A1 144A	102.0938	112,920.42	252.67	115,287.30		2,366.88
36167VAA2	VAR RT 11/25/2059 DD 11/01/19	102.0938	112,920.42	252.67	115,287.30	0.13	2,366.88
101,016.200	GS MORTGAGE-BACKED PJ4 A2 144A	101.5644	104,028.97	252.60	102,596.50		-1,432.47
36259VAB9	VAR RT 01/25/2051 DD 09/01/20	101.5644	104,028.97	252.60	102,596.50	0.11	-1,432.47
153,405.510	GS MORTGAGE-BACKED SECU PJ5 A2	102.5444	158,060.07	383.60	157,308.76		-751.31
36260DAB6	VAR RT 03/27/2051 DD 10/01/20	102.5444	158,060.07	383.60	157,308.76	0.17	-751.31
300,000.000	GOLDMAN SACHS GROUP INC/THE	113.0973	301,036.36	5,278.98	339,291.85		38,255.49
38141GWZ3	VAR RT 05/01/2029 DD 04/23/18	113.0973	301,036.36	5,278.98	339,291.85	0.37	38,255.49
350,000.000	JP MORGAN MORTGAGE 2 A5A 144A	101.1250	359,809.44	875.10	353,937.54		-5,871.90
46591TAJ3	VAR RT 07/25/2050 DD 02/01/20	101.1250	359,809.44	875.10	353,937.54	0.38	-5,871.90
234,289.940	JP MORGAN MORTGAGE T 1 A3 144A	101.3867	243,662.02	488.10	237,538.84		-6,123.18
46592EAC0	VAR RT 06/25/2051 DD 01/01/21	101.3867	243,662.02	488.10	237,538.84	0.26	-6,123.18
271,963.420	JP MORGAN MORTGAGE T 3 A3 144A	101.3267	280,682.14	566.70	275,571.56		-5,110.58
46592KAC6	VAR RT 07/01/2051 DD 02/01/21	101.3267	280,682.14	566.70	275,571.56	0.30	-5,110.58
295,966.040	JP MORGAN MORTGAGE T 7 A3 144A	101.2567	300,876.52	616.50	299,685.45		-1,191.07
46592NAC0	VAR RT 11/25/2051 DD 05/01/21	101.2567	300,876.52	616.50	299,685.45	0.33	-1,191.07
41,054.440	JP MORGAN CHASE COMMERC C13 A4	104.8827	41,418.97	136.50	43,059.01		1,640.04
46640JAR8	VAR RT 01/15/2046 DD 07/01/13	104.8827	41,418.97	136.50	43,059.01	0.05	1,640.04
280,000.000	JPMORGAN CHASE & CO	108.8394	274,466.86	1,875.10	304,750.27		30,283.41
46647PAM8	VAR RT 01/23/2029 DD 01/23/18	108.8394	274,466.86	1,875.10	304,750.27	0.33	30,283.41
225,000.000	JP MORGAN MORTGAGE 1 A5A 144A	101.4119	229,824.67	562.50	228,176.80		-1,647.87
46651XAK8	VAR RT 06/25/2050 DD 01/01/20	101.4119	229,824.67	562.50	228,176.80	0.25	-1,647.87
383,255.950	JP MORGAN MORTGAGE 10 A4 144A	101.6055	392,562.43	798.30	389,409.12		-3,153.31
46654AAF6	VAR RT 12/25/2051 DD 07/01/21	101.6055	392,562.43	798.30	389,409.12	0.42	-3,153.31
300,000.000	MORGAN STANLEY	115.3657	309,236.44	2,536.80	346,097.17		36,860.73
6174468G7	VAR RT 01/23/2030 DD 01/23/19	115.3657	309,236.44	2,536.80	346,097.17	0.38	36,860.73
51,458.430	NEW RESIDENTIAL M NQM4 A1 144A	100.7324	51,458.46	106.80	51,835.33		376.87
64828EAA3	VAR RT 09/25/2059 DD 09/01/19	100.7324	51,458.46	106.80	51,835.33	0.06	376.87
274,031.378	NEW RESIDENTIAL MOR 4A B1 144A	108.0513	285,218.41	913.34	296,094.55		10,876.14
64830WAQ4	VAR RT 12/25/2058 DD 07/01/19	108.0513	285,218.41	913.34	296,094.55	0.32	10,876.14
260,000.000	PROVIDENT FUNDING MO 1 A4 144A	100.7339	265,335.49	650.10	261,908.24		-3,427.25
743874AG4	VAR RT 02/25/2050 DD 02/01/20	100.7339	265,335.49	650.10	261,908.24	0.28	-3,427.25
22,121.100	SG RESIDENTIAL MORTG 3 A1 144A	100.2835	22,120.76	49.80	22,183.81		63.05
78432BAA7	VAR RT 09/25/2059 DD 10/01/19	100.2835	22,120.76	49.80	22,183.81	0.02	63.05

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140,000.000	SOFI PROFESSIONAL LOA E B 144A	102.3002	137,863.48	80.28	143,220.27		5,356.79
78470RAD9	VAR RT 07/25/2040 DD 11/22/16	102.3002	137,863.48	80.28	143,220.27	0.16	5,356.79
5,712.803	TOWD POINT MORTGAGE 4 A1 144A	103.5651	5,767.91	13.80	5,916.47		148.56
89178BAA2	VAR RT 10/25/2059 DD 10/01/19	103.5651	5,767.91	13.80	5,916.47	0.01	148.56
36,625.370	VERUS SECURITIZATION 1 A1 144A	101.1930	36,625.09	73.80	37,062.32		437.23
92536PAA2	VAR RT 01/25/2060 DD 01/01/20	101.1930	36,625.09	73.80	37,062.32	0.04	437.23
62,583.680	VERUS SECURITIZATION 4 A1 144A	101.4536	62,583.68	137.70	63,493.40		909.72
92537KAA2	VAR RT 11/25/2059 DD 10/01/19	101.4536	62,583.68	137.70	63,493.40	0.07	909.72
270,000.000	WELLS FARGO & CO	104.1490	289,203.17	3,260.69	281,202.18		-8,000.99
95000U2G7	VAR RT 10/30/2030 DD 10/31/19	104.1490	289,203.17	3,260.69	281,202.18	0.31	-8,000.99
400,000.000	WELLS FARGO MORTGAGE 1 A5 144A	102.2061	410,568.32	999.90	408,824.56		-1,743.76
95002KAE3	VAR RT 12/25/2049 DD 02/01/20	102.2061	410,568.32	999.90	408,824.56	0.44	-1,743.76
210,000.000	WESTINGHOUSE AIR BRAKE TECHNOL	115.2733	209,826.36	462.08	242,073.95		32,247.59
960386AM2	VAR RT 09/15/2028 DD 09/14/18	115.2733	209,826.36	462.08	242,073.95	0.26	32,247.59
25,000.000	TRAVEL + LEISURE CO	112.3030	24,993.49	825.12	28,075.75		3,082.26
98310WAM0	VAR RT 10/01/2025 DD 09/15/15	112.3030	24,993.49	825.12	28,075.75	0.03	3,082.26
3,075,000.000	U S TREASURY BD PRIN STRIP	58.4069	2,016,255.54	0.00	1,796,012.67		-220,242.87
912803EV1	0.000% 11/15/2046 DD 11/15/16	58.4069	2,016,255.54	0.00	1,796,012.67	1.95	-220,242.87
3,000,000.000	U S TREASURY BD PRIN STRIP	55.1982	1,757,587.14	0.00	1,655,946.72		-101,640.42
912803FK4	0.000% 08/15/2049 DD 08/15/19	55.1982	1,757,587.14	0.00	1,655,946.72	1.80	-101,640.42
9,325.000	ISHARES IBOX HIGH YLD CORP	87.4900	799,684.03	0.00	815,844.25		16,160.22
464288513		87.4900	799,684.03	0.00	815,844.25	0.89	16,160.22
78,584.000	VANECK FALLEN ANGEL HIGH YLD	33.0500	2,220,135.84	0.00	2,597,201.20		377,065.36
92189F437		33.0500	2,220,135.84	0.00	2,597,201.20	2.82	377,065.36
SUBTOTAL UNITED STATES			81,894,547.95	468,000.92	84,798,253.23		2,903,705.28
			81,894,547.95	468,000.92	84,798,253.23	92.22	2,903,705.28
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			86,570,991.62	505,038.12	89,720,218.91		3,149,227.29
			86,570,991.62	505,038.12	89,720,218.91	97.55	3,149,227.29
TOTAL FIXED INCOME SECURITIES			86,570,991.62	505,038.12	89,720,218.91	97.55	3,149,227.29
PREFERRED SECURITIES							
U.S. DOLLAR							
UNITED STATES							
245,000.000	HSB GROUP INC	92.7254	219,135.76	550.01	227,177.23		8,041.47
40428NAC3	VAR RT 07/15/2027 DD 10/15/97	92.7254	219,135.76	550.01	227,177.23	0.25	8,041.47
TOTAL ASSETS - BASE:			88,829,886.79	505,594.26	91,987,155.55	100.01	3,157,268.76
NET ASSETS - BASE:					92,492,749.81		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
402.76	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	402.76	402.76	49	0.00
		402.76	402.76	49	0.00
COMMON STOCK					
	CUSIP # 020002101 ALLSTATE CORPORATION	0.00	0.00	0	4.86
	CUSIP # 02209S103 ALTRIA GROUP INC	0.00	0.00	0	16.20
	CUSIP # 032095101 AMPHENOL CORP CL A	0.00	0.00	0	1.02
	CUSIP # 053015103 AUTO DATA PROCESSING INC.	0.00	0.00	0	6.51
	CUSIP # 071813109 BAXTER INTERNATIONAL INC	0.00	0.00	0	1.40
	CUSIP # 191216100 COCA-COLA CO	0.00	0.00	0	15.54
	CUSIP # 278865100 ECOLAB INC	0.00	0.00	0	1.44
	CUSIP # 31428X106 FEDEX CORPORATION	0.00	0.00	0	3.00
	CUSIP # 369604301 GENERAL ELECTRIC COMPANY	0.00	0.00	0	0.08
	CUSIP # 40434L105 HP INC	0.00	0.00	0	2.52

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	0 . 00	0 . 00	0	2 . 37
	CUSIP # 494368103 KIMBERLY-CLARK CORP	0 . 00	0 . 00	0	3 . 42
	CUSIP # 58933Y105 MERCK & CO INC	0 . 00	0 . 00	0	22 . 10
	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	0 . 00	0 . 00	0	1 . 42
	CUSIP # 654106103 NIKE INC CLASS B	0 . 00	0 . 00	0	8 . 25
	CUSIP # 816851109 SEMPRA ENERGY	0 . 00	0 . 00	0	5 . 50
	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	0 . 00	0 . 00	0	0 . 78
	CUSIP # 92339V308 VEREIT INC	0 . 00	0 . 00	0	0 . 46
	CUSIP # 98389B100 XCEL ENERGY INC	0 . 00	0 . 00	0	3 . 66
	CUSIP # G51502105 JOHNSON CONTROLS INTERNATIONAL	0 . 00	0 . 00	0	2 . 43
		0 . 00	0 . 00	0	102 . 96
FOREIGN STOCK					
	CUSIP # 806857108 SCHLUMBERGER LTD	0 . 00	0 . 00	0	3 . 38
	CUSIP # G5960L103 MEDTRONIC PLC	0 . 00	0 . 00	0	8 . 82
		0 . 00	0 . 00	0	12 . 20



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
53,657.11	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	53,657.11	53,657.11	0	3.48
		53,657.11	53,657.11	0	3.48
COMMON STOCK					
18,661	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,951,753.99	1,465,275.22	4	0.00
11,978	CUSIP # 011642105 ALARM.COM HOLDINGS INC	936,559.82	679,988.41	2	0.00
3,646	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,426,157.78	658,363.83	5	0.00
2,330	CUSIP # 040413106 ARISTA NETWORKS INC	800,681.20	601,116.49	2	0.00
5,443	CUSIP # 052769106 AUTODESK INC	1,552,180.31	464,059.29	3	0.00
57,057	CUSIP # 127097103 CABOT OIL & GAS CORP	1,241,560.32	956,003.26	3	0.00
13,125	CUSIP # 192422103 COGNEX CORPORATION	1,052,887.50	634,736.67	2	0.00
1,310	CUSIP # 229899109 CULLEN FROST BANKERS INC	155,392.20	82,367.82	0	0.00
7,747	CUSIP # 248019101 DELUXE CORP	278,039.83	340,493.04	1	0.00
17,404	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,531,552.00	1,119,243.79	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56,437	CUSIP # 371901109 GENTEX CORP	1,861,292.26	1,471,972.67	4	0.00
6,878	CUSIP # 37253A103 GENTHERM INC	556,636.54	244,528.04	1	0.00
8,114	CUSIP # 384109104 GRACO INC	567,736.58	222,541.44	1	0.00
2,351	CUSIP # 44980X109 IPG PHOTONICS INC	372,398.40	313,141.51	1	0.00
6,929	CUSIP # 45867G101 INTERDIGITAL INC	469,924.78	448,649.29	1	0.00
3,268	CUSIP # 461202103 INTUIT INC	1,763,118.68	408,136.27	4	0.00
1,401	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,392,804.15	343,047.92	3	0.00
33,688	CUSIP # 477143101 JETBLUE AIRWAYS CORP	515,089.52	386,037.40	1	0.00
3,179	CUSIP # 50187T106 LGI HOMES INC	451,131.89	498,098.26	1	0.00
5,913	CUSIP # 515098101 LANDSTAR SYSTEMS INC	933,189.66	451,368.76	2	0.00
3,766	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	301,995.54	313,104.48	1	0.00
9,651	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,481,331.99	871,337.05	3	0.00
2,729	CUSIP # 596278101 MIDDLEBY CORP	465,321.79	380,122.41	1	0.00
18,347	CUSIP # 62855J104 MYRIAD GENETICS INC	592,424.63	610,809.26	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,250	CUSIP # 655664100 NORDSTROM INC	324,012.50	457,271.17	1	0.00
7,886	CUSIP # 704326107 PAYCHEX INC	886,780.70	577,729.48	2	0.00
21,315	CUSIP # 727493108 PLANTRONICS INC	548,008.65	627,826.49	1	0.00
21,399	CUSIP # 729132100 PLEXUS CORP	1,913,284.59	1,205,900.00	4	0.00
17,182	CUSIP # 739276103 POWER INTEGRATIONS INC	1,700,846.18	533,944.31	4	0.00
9,795	CUSIP # 743713109 PROTO LABS INC	652,347.00	760,846.90	1	0.00
42,036	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,057,625.76	684,720.12	2	0.00
15,109	CUSIP # 83125X103 SLEEP NUMBER CORP	1,412,389.32	409,746.25	3	0.00
2,291	CUSIP # 833034101 SNAP-ON INC	478,704.45	343,424.59	1	0.00
167,999	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	930,714.46	683,186.82	2	0.00
2,000	CUSIP # 852857200 STAMPS.COM INC	659,580.00	323,300.49	1	0.00
18,537	CUSIP # 860897107 STITCH FIX INC CL A	740,553.15	554,870.49	2	0.00
6,649	CUSIP # 86272C103 STRATEGIC EDUCATION INC	468,754.50	694,235.81	1	0.00
39,502	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,444,588.14	1,111,810.89	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,671	CUSIP # 872540109 TJX COMPANIES INC	1,363,872.58	806,899.72	3	0.00
1,520	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	234,186.40	246,786.59	1	0.00
45,500	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	918,190.00	750,135.46	2	0.00
24,059	CUSIP # 92552V100 VIASAT INC	1,324,929.13	1,039,724.44	3	0.00
10,239	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	910,759.05	812,849.65	2	0.00
		41,621,287.92	26,589,752.25	92	0.00
	FOREIGN STOCK				
17,273	CUSIP # 683715106 OPEN TEXT CORP	841,886.02	580,797.71	2	0.00
5,263	CUSIP # G47567105 IHS MARKIT LTD	613,771.06	191,407.44	1	0.00
13,560	CUSIP # H2906T109 GARMIN LTD	2,108,037.60	903,203.17	5	0.00
4,947	CUSIP # N22717107 CORE LABORATORIES NV	137,279.25	240,890.26	0	0.00
		3,700,973.93	1,916,298.58	8	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
63,026.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	63,026.72	63,026.72	0	0.00
		63,026.72	63,026.72	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,910,032.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,910,032.89	2,910,032.89	2	0.00
		2,910,032.89	2,910,032.89	2	0.00
COMMON STOCK					
14,175	CUSIP # 00724F101 ADOBE SYSTEMS INC	8,160,831.00	2,129,212.00	7	0.00
4,525	CUSIP # 02079K305 ALPHABET INC	12,097,678.00	4,728,364.06	10	0.00
3,005	CUSIP # 023135106 AMAZON.COM INC	9,871,545.20	6,438,466.37	8	0.00
11,700	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,339,064.00	1,798,129.33	2	10,881.00
58,850	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,553,501.50	2,270,663.30	2	0.00
28,225	CUSIP # 30303M102 FACEBOOK INC	9,579,282.75	4,587,690.36	8	0.00
16,525	CUSIP # 337738108 FISERV INC	1,792,962.50	1,816,973.71	2	0.00
10,450	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	2,730,271.50	2,744,233.60	2	0.00
16,200	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,552,796.00	2,697,381.34	2	0.00
8,725	CUSIP # 461202103 INTUIT INC	4,707,224.75	1,954,746.05	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,950	CUSIP # 49271V100 KEURIG DR PEPPER INC	1,774,612.00	1,788,632.90	1	6,632.81
5,225	CUSIP # 57636Q104 MASTERCARD INC	1,816,628.00	1,807,747.37	2	0.00
45,900	CUSIP # 594918104 MICROSOFT CORPORATION	12,940,128.00	3,877,349.93	11	0.00
33,150	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,944,714.50	2,534,136.03	2	0.00
10,575	CUSIP # 64110L106 NETFLIX INC	6,454,345.50	5,532,899.42	5	0.00
21,540	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,065,901.40	1,985,978.79	2	0.00
18,300	CUSIP # 67066G104 NVIDIA CORP	3,791,028.00	2,519,450.13	3	0.00
27,800	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	7,233,838.00	2,559,379.63	6	0.00
73,600	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	5,361,024.00	5,455,793.63	4	0.00
12,050	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,194,305.00	2,458,569.42	2	0.00
6,025	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,354,208.50	1,872,676.18	2	0.00
23,725	CUSIP # 92826C839 VISA INC CL A	5,284,743.75	2,242,660.75	4	0.00
10,725	CUSIP # 98978V103 ZOETIS INC	2,082,151.50	781,586.51	2	0.00
9,975	CUSIP # G0403H108 AON PLC	2,850,555.75	1,882,471.98	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		115,533,341.10	68,465,192.79	97	17,513.81
	FOREIGN STOCK				
4,025	CUSIP # G5494J103 LINDE PLC	1,180,854.50	1,240,815.16	1	0.00
		1,180,854.50	1,240,815.16	1	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
100,829.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,829.04	100,829.04	0	0.00
		100,829.04	100,829.04	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
678.278	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	97,882.30	77,581.77	5	0.00
		97,882.30	77,581.77	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,697.951	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	122,166.88	104,876.85	6	0.00
73,286.503	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	945,513.07	859,291.71	47	0.00
66,135.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,135.59	66,135.59	3	0.00
		1,133,815.54	1,030,304.15	56	0.00
COMMON TRUST FUNDS - EQUITY					
648.11	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	41,127.44	24,192.65	2	0.00
1,432.644	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	103,688.47	60,166.64	5	0.00
1,757.559	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	321,235.39	152,873.46	16	0.00
8,770.133	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	238,119.64	178,720.38	12	0.00
5,153.429	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	77,219.50	69,966.54	4	0.00

ACCOUNT STATEMENT

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XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		781,390.44	485,919.67	39	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
17,693.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	17,693.45	17,693.45	104	0.00
		17,693.45	17,693.45	104	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
17.245	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,488.63	2,149.52	5	0.00
		2,488.63	2,149.52	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
593.447	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	7,656.42	7,284.55	15	0.00
2,155.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,155.72	2,155.72	4	0.00
		9,812.14	9,440.27	19	0.00
COMMON TRUST FUNDS - EQUITY					
40.121	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,545.98	1,860.84	5	0.00
63.288	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	4,580.51	3,412.96	9	0.00
89.167	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	16,297.37	11,605.43	32	0.00
434.705	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	11,802.76	9,748.85	23	0.00
261.529	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	3,918.78	3,748.51	8	0.00
		39,145.40	30,376.59	76	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
22.97	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	3,314.80	2,879.12	5	0.00
		3,314.80	2,879.12	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
473.995	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	6,115.29	5,934.75	9	0.00
5,911.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,911.84	5,911.84	8	0.00
		12,027.13	11,846.59	17	0.00
COMMON TRUST FUNDS - EQUITY					
53.44	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	3,391.17	2,638.80	5	0.00
93.667	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	6,779.21	5,318.50	10	0.00
129.827	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	23,728.95	17,774.91	34	0.00
629.089	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	17,080.52	14,547.21	24	0.00
348.085	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	5,215.74	5,029.16	7	0.00
		56,195.59	45,308.58	79	0.00



ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
594.302	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	85,763.72	68,170.20	5	0.00
		85,763.72	68,170.20	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,510.89	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	213,016.88	194,018.40	12	0.00
61,311.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	61,311.81	61,311.81	4	0.00
		274,328.69	255,330.21	16	0.00
COMMON TRUST FUNDS - EQUITY					
1,396.123	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	88,594.48	53,138.47	5	0.00
2,424.523	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	175,476.31	107,781.15	10	0.00
2,833.517	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	517,892.10	241,641.16	30	0.00
16,569.385	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	449,878.69	355,196.14	26	0.00
10,495.298	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	157,262.59	151,046.37	9	0.00
		1,389,104.17	908,803.29	79	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,322.394	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	190,834.68	152,258.65	5	0.00
		190,834.68	152,258.65	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
12,449.436	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	156,827.85	133,465.35	4	0.00
167,617.491	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,162,533.65	1,977,284.76	55	0.00
142,834.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	142,834.80	142,834.80	4	0.00
		2,462,196.30	2,253,584.91	63	0.00
COMMON TRUST FUNDS - EQUITY					
1,237.431	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	78,524.28	47,740.12	2	0.00
1,616.073	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	116,964.25	72,654.99	3	0.00
2,725.931	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	498,228.22	249,588.75	13	0.00
15,510.033	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	421,116.01	307,250.98	11	0.00
10,145.754	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	152,024.99	141,725.60	4	0.00
		1,266,857.75	818,960.44	32	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,345.37	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	194,150.34	155,771.11	5	0.00
		194,150.34	155,771.11	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,630.717	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	121,319.92	101,732.11	3	0.00
105,367.882	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,359,414.16	1,233,663.88	34	0.00
128,840.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	128,840.27	128,840.27	3	0.00
		1,609,574.35	1,464,236.26	41	0.00
COMMON TRUST FUNDS - EQUITY					
1,867.163	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	118,485.50	71,668.75	3	0.00
3,296.662	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	238,597.89	148,522.71	6	0.00
4,473.384	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	817,616.50	430,609.87	21	0.00
27,308.499	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	741,458.52	579,093.37	19	0.00
15,780.056	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	236,449.94	220,596.29	6	0.00
		2,152,608.35	1,450,490.99	54	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
12 . 44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12 . 44	12 . 44	100	0 . 00
		12 . 44	12 . 44	100	0 . 00

Holdings

As of: September 30, 2021



FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2
View Date: October 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
AUSTRALIAN DOLLAR							Exchange Rate:	1.383222
AUD	AUSTRALIAN DOLLAR							
		122,625.670	Local	1.000000	122,625.67	1.000000	122,625.67	0.00
			Base	0.731228	89,667.34	0.722950	88,652.20	3.60
							-1,015.14	0.07
AUSTRALIAN DOLLAR Total								
		122,625.670	Local		122,625.67		122,625.67	0.00
			Base		89,667.34		88,652.20	3.60
							-1,015.14	0.07
BRAZILIAN REAL							Exchange Rate:	5.445750
BRL	BRAZILIAN REAL							
		173,694.180	Local	1.000000	173,694.18	1.000000	173,694.18	0.00
			Base	0.185897	32,289.15	0.183629	31,895.36	2.85
							-393.79	0.03
BRAZILIAN REAL Total								
		173,694.180	Local		173,694.18		173,694.18	0.00
			Base		32,289.15		31,895.36	2.85
							-393.79	0.03
CANADIAN DOLLAR							Exchange Rate:	1.266600
CAD	CANADIAN DOLLAR							
		3,827.330	Local	1.000000	3,827.33	1.000000	3,827.33	0.00
			Base	0.784082	3,000.94	0.789515	3,021.74	0.09
							20.80	0.00
CANADIAN DOLLAR Total								
		3,827.330	Local		3,827.33		3,827.33	0.00
			Base		3,000.94		3,021.74	0.09
							20.80	0.00
CHILEAN PESO							Exchange Rate:	810.800000
CLP	CHILEAN PESO							
		2,662,523.000	Local	1.000000	2,662,523.00	1.000000	2,662,523.00	0.00
			Base	0.001362	3,627.14	0.001233	3,283.82	1.94
							-343.32	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		2,662,523.000	Local	2,662,523.00		2,662,523.00	0.00	1.94
			Base	3,627.14		3,283.82	-343.32	0.00
COLOMBIAN PESO							Exchange Rate:	3,807.800000
COP	COLOMBIAN PESO							
		8,056,257.280	Local	8,056,257.28	1.000000	8,056,257.28	0.00	4.89
			Base	2,171.13	0.000263	2,115.72	-55.41	0.00
COLOMBIAN PESO Total								
		8,056,257.280	Local	8,056,257.28		8,056,257.28	0.00	4.89
			Base	2,171.13		2,115.72	-55.41	0.00
CZECH KORUNA							Exchange Rate:	21.876400
CZK	CZECH KORUNA							
		5,383.740	Local	5,383.74	1.000000	5,383.74	0.00	0.09
			Base	250.43	0.045711	246.10	-4.33	0.00
CZECH KORUNA Total								
		5,383.740	Local	5,383.74		5,383.74	0.00	0.09
			Base	250.43		246.10	-4.33	0.00
DANISH KRONE							Exchange Rate:	6.420000
DKK	DANISH KRONE							
		7,845.960	Local	7,845.96	1.000000	7,845.96	0.00	0.11
			Base	1,241.14	0.155763	1,222.11	-19.03	0.00
DANISH KRONE Total								
		7,845.960	Local	7,845.96		7,845.96	0.00	0.11
			Base	1,241.14		1,222.11	-19.03	0.00
EURO CURRENCY							Exchange Rate:	0.863297

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
EUR	EURO CURRENCY							
		105,284.170	Local	1.000000	105,284.17	1.000000	105,284.17	0.00
			Base	1.197806	126,110.00	1.158350	121,955.91	-4,154.09
INTERNATIONAL Total								
		105,284.170	Local		105,284.17		105,284.17	0.00
			Base		126,110.00		121,955.91	-4,154.09
EURO CURRENCY Total								
		105,284.170	Local		105,284.17		105,284.17	0.00
			Base		126,110.00		121,955.91	-4,154.09
HONG KONG DOLLAR							Exchange Rate:	7.784650
HKD	HONG KONG DOLLAR							
		68,845.380	Local	1.000000	68,845.38	1.000000	68,845.38	0.00
			Base	0.128436	8,842.23	0.128458	8,843.73	1.50
HONG KONG DOLLAR Total								
		68,845.380	Local		68,845.38		68,845.38	0.00
			Base		8,842.23		8,843.73	1.50
HUNGARIAN FORINT							Exchange Rate:	310.269000
HUF	HUNGARIAN FORINT							
		435,552.940	Local	1.000000	435,552.94	1.000000	435,552.94	0.00
			Base	0.003477	1,514.22	0.003223	1,403.79	-110.43
HUNGARIAN FORINT Total								
		435,552.940	Local		435,552.94		435,552.94	0.00
			Base		1,514.22		1,403.79	-110.43
INDIAN RUPEE							Exchange Rate:	74.227500
INR	INDIAN RUPEE							
		575,187.820	Local	1.000000	575,187.82	1.000000	575,187.82	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.013547	7,792.07	0.013472	7,748.99	-43.08	0.01
INDIAN RUPEE Total								
	575,187.820	Local		575,187.82		575,187.82	0.00	0.27
		Base		7,792.07		7,748.99	-43.08	0.01
INDONESIAN RUPIAH								
							Exchange Rate:	14,312.500000
IDR	INDONESIAN RUPIAH							
	76,209,890.800	Local	1.000000	76,209,890.80	1.000000	76,209,890.80	0.00	3.68
		Base	0.000069	5,261.58	0.000070	5,324.71	63.13	0.00
INDONESIAN RUPIAH Total								
	76,209,890.800	Local		76,209,890.80		76,209,890.80	0.00	3.68
		Base		5,261.58		5,324.71	63.13	0.00
JAPANESE YEN								
							Exchange Rate:	111.295000
JPY	JAPANESE YEN							
	173,847.000	Local	1.000000	173,847.00	1.000000	173,847.00	0.00	0.02
		Base	0.008968	1,559.02	0.008985	1,562.04	3.02	0.00
JAPANESE YEN Total								
	173,847.000	Local		173,847.00		173,847.00	0.00	0.02
		Base		1,559.02		1,562.04	3.02	0.00
MALAYSIAN RINGGIT								
							Exchange Rate:	4.186500
MYR	MALAYSIAN RINGGIT							
	22,454.040	Local	1.000000	22,454.04	1.000000	22,454.04	0.00	1.83
		Base	0.240519	5,400.62	0.238863	5,363.44	-37.18	0.00
MALAYSIAN RINGGIT Total								
	22,454.040	Local		22,454.04		22,454.04	0.00	1.83
		Base		5,400.62		5,363.44	-37.18	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	20.641500
MXN	MEXICAN PESO (NEW)							
		4,974.340	Local	1.000000	4,974.34	1.000000	4,974.34	0.06
			Base	0.050145	249.44	0.048446	240.99	0.00
MEXICAN PESO Total								
		4,974.340	Local		4,974.34		4,974.34	0.06
			Base		249.44		240.99	0.00
NEW ISRAELI SHEQEL							Exchange Rate:	3.223950
ILS	NEW ISRAELI SHEQEL							
		819.140	Local	1.000000	819.14	1.000000	819.14	0.23
			Base	0.307200	251.64	0.310179	254.08	0.00
NEW ISRAELI SHEQEL Total								
		819.140	Local		819.14		819.14	0.23
			Base		251.64		254.08	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	27.860500
TWD	NEW TAIWAN DOLLAR							
		990,088.010	Local	1.000000	990,088.01	1.000000	990,088.01	1.51
			Base	0.036020	35,662.83	0.035893	35,537.34	0.03
NEW TAIWAN DOLLAR Total								
		990,088.010	Local		990,088.01		990,088.01	1.51
			Base		35,662.83		35,537.34	0.03
NEW ZEALAND DOLLAR							Exchange Rate:	1.448541
NZD	NEW ZEALAND DOLLAR							
		366.640	Local	1.000000	366.64	1.000000	366.64	100.00
			Base	0.704997	258.48	0.690350	253.11	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NEW ZEALAND DOLLAR Total									
	366.640	Local			366.64		366.64	0.00	100.00
		Base			258.48		253.11	-5.37	0.00
NORWEGIAN KRONE								Exchange Rate:	8.741750
NOK	NORWEGIAN KRONE								
	2,156.780	Local		1.000000	2,156.78	1.000000	2,156.78	0.00	0.03
		Base		0.114815	247.63	0.114394	246.72	-0.91	0.00
NORWEGIAN KRONE Total									
	2,156.780	Local			2,156.78		2,156.78	0.00	0.03
		Base			247.63		246.72	-0.91	0.00
PHILIPPINE PISO								Exchange Rate:	51.010000
PHP	PHILIPPINE PESO								
	216,312.790	Local		1.000000	216,312.79	1.000000	216,312.79	0.00	100.00
		Base		0.020486	4,431.28	0.019604	4,240.60	-190.68	0.00
PHILIPPINE PISO Total									
	216,312.790	Local			216,312.79		216,312.79	0.00	100.00
		Base			4,431.28		4,240.60	-190.68	0.00
POLISH ZLOTY								Exchange Rate:	3.977250
PLN	POLISH ZLOTY								
	968.100	Local		1.000000	968.10	1.000000	968.10	0.00	100.00
		Base		0.261120	252.79	0.251430	243.41	-9.38	0.00
POLISH ZLOTY Total									
	968.100	Local			968.10		968.10	0.00	100.00
		Base			252.79		243.41	-9.38	0.00
POUND STERLING								Exchange Rate:	0.742170
GBP	POUND STERLING								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	69,703.330	Local		1.000000	69,703.33	1.000000	69,703.33	0.96
		Base		1.370029	95,495.61	1.347400	93,918.28	0.07
POUND STERLING Total								
	69,703.330	Local			69,703.33		69,703.33	0.96
		Base			95,495.61		93,918.28	0.07
QATARI RIAL								
							Exchange Rate:	3.641000
QAR	QATARI RIAL							
	8,562.270	Local		1.000000	8,562.27	1.000000	8,562.27	2.16
		Base		0.274649	2,351.62	0.274650	2,351.63	0.00
QATARI RIAL Total								
	8,562.270	Local			8,562.27		8,562.27	2.16
		Base			2,351.62		2,351.63	0.00
RUSSIAN RUBLE								
							Exchange Rate:	72.791250
RUB	RUSSIAN RUBLE							
	1,297,360.630	Local		1.000000	1,297,360.63	1.000000	1,297,360.63	100.00
		Base		0.013507	17,522.94	0.013738	17,823.03	0.01
RUSSIAN RUBLE Total								
	1,297,360.630	Local			1,297,360.63		1,297,360.63	100.00
		Base			17,522.94		17,823.03	0.01
SAUDI RIYAL								
							Exchange Rate:	3.750700
SAR	SAUDI RIYAL							
	40,585.450	Local		1.000000	40,585.45	1.000000	40,585.45	1.38
		Base		0.266655	10,822.31	0.266617	10,820.77	0.01
SAUDI RIYAL Total								
	40,585.450	Local			40,585.45		40,585.45	1.38
		Base			10,822.31		10,820.77	0.01

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SINGAPORE DOLLAR							Exchange Rate:	1.357800
SGD	SINGAPORE DOLLAR							
		23,923.730	Local	1.000000	23,923.73	1.000000	23,923.73	2.37
			Base	0.745823	17,842.88	0.736485	17,619.48	0.01
SINGAPORE DOLLAR Total								
		23,923.730	Local		23,923.73		23,923.73	2.37
			Base		17,842.88		17,619.48	0.01
SOUTH AFRICAN RAND							Exchange Rate:	15.058750
ZAR	SOUTH AFRICAN RAND							
		128,115.230	Local	1.000000	128,115.23	1.000000	128,115.23	1.44
			Base	0.067156	8,603.65	0.066407	8,507.69	0.01
SOUTH AFRICAN RAND Total								
		128,115.230	Local		128,115.23		128,115.23	1.44
			Base		8,603.65		8,507.69	0.01
SOUTH KOREAN WON							Exchange Rate:	1,184.000000
KRW	SOUTH KOREAN WON							
		5,831,952.000	Local	1.000000	5,831,952.00	1.000000	5,831,952.00	0.18
			Base	0.000851	4,961.04	0.000845	4,925.64	0.00
SOUTH KOREAN WON Total								
		5,831,952.000	Local		5,831,952.00		5,831,952.00	0.18
			Base		4,961.04		4,925.64	0.00
SWEDISH KRONA							Exchange Rate:	8.754400
SEK	SWEDISH KRONA							
		2,168.570	Local	1.000000	2,168.57	1.000000	2,168.57	0.02
			Base	0.116810	253.31	0.114228	247.71	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total									
	2,168.570	Local			2,168.57		2,168.57	0.00	0.02
		Base			253.31		247.71	-5.60	0.00
SWISS FRANC								Exchange Rate:	0.931950
CHF	SWISS FRANC								
	4,787.160	Local		1.000000	4,787.16	1.000000	4,787.16	0.00	0.19
		Base		1.082588	5,182.52	1.073019	5,136.71	-45.81	0.00
SWISS FRANC Total									
	4,787.160	Local			4,787.16		4,787.16	0.00	0.19
		Base			5,182.52		5,136.71	-45.81	0.00
THAILAND BAHT								Exchange Rate:	33.835000
THB	THAILAND BAHT								
	150,875.500	Local		1.000000	150,875.50	1.000000	150,875.50	0.00	0.83
		Base		0.030123	4,544.85	0.029555	4,459.15	-85.70	0.00
THAILAND BAHT Total									
	150,875.500	Local			150,875.50		150,875.50	0.00	0.83
		Base			4,544.85		4,459.15	-85.70	0.00
TURKISH LIRA								Exchange Rate:	8.893000
TRY	TURKISH LIRA								
	1,895.950	Local		1.000000	1,895.95	1.000000	1,895.95	0.00	0.75
		Base		0.132261	250.76	0.112448	213.20	-37.56	0.00
TURKISH LIRA Total									
	1,895.950	Local			1,895.95		1,895.95	0.00	0.75
		Base			250.76		213.20	-37.56	0.00
UAE DIRHAM								Exchange Rate:	3.673150
AED	UAE DIRHAM								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	923.890	Local		1.000000	923.89	1.000000	923.89	0.00	0.12
		Base		0.272240	251.52	0.272246	251.53	0.01	0.00
UAE DIRHAM Total									
	923.890	Local			923.89		923.89	0.00	0.12
		Base			251.52		251.53	0.01	0.00
US DOLLAR									
								Exchange Rate:	1.000000
USD	US DOLLAR								
	-33,007.720	Local		1.000000	-33,007.72	1.000000	-33,007.72	0.00	0.06
		Base		1.000000	-33,007.72	1.000000	-33,007.72	0.00	0.03
US DOLLAR Total									
	-33,007.720	Local			-33,007.72		-33,007.72	0.00	0.06
		Base			-33,007.72		-33,007.72	0.00	0.03
YUAN RENMINBI									
								Exchange Rate:	6.462150
CNY	YUAN RENMINBI								
	62,806.790	Local		1.000000	62,806.79	1.000000	62,806.79	0.00	0.79
		Base		0.154697	9,716.02	0.154747	9,719.18	3.16	0.01
YUAN RENMINBI Total									
	62,806.790	Local			62,806.79		62,806.79	0.00	0.79
		Base			9,716.02		9,719.18	3.16	0.01
CASH Total									
	97,429,557.890	Base			474,872.41		466,642.19	-8,230.22	0.42
CASH EQUIVALENT									
US DOLLAR									
								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.005073	31 Dec 2030		
	1,033,062.810	Local		100.000000	1,033,062.81	100.000000	1,033,062.81	0.00	1.89
		Base		100.000000	1,033,062.81	100.000000	1,033,062.81	0.00	0.82

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR

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

US DOLLAR Total

1,033,062.810	Local			1,033,062.81		1,033,062.81	0.00	1.89
	Base			1,033,062.81		1,033,062.81	0.00	0.82

CASH EQUIVALENT Total

1,033,062.810	Base			1,033,062.81		1,033,062.81	0.00	0.82

EQUITY

AUSTRALIAN DOLLAR

Exchange Rate: 1.383222

606558005 AUST AND NZ BANKING GROUP COMMON STOCK

4,084.000	Local	30.915451		126,258.70	28.150000	114,964.60	-11,294.10	3.38
	Base	22.923800		93,620.80	20.351035	83,113.63	-10,507.17	0.07

607614005 WESTPAC BANKING CORP COMMON STOCK

3,765.000	Local	33.986985		127,961.00	26.000000	97,890.00	-30,071.00	2.88
	Base	25.201344		94,883.06	18.796694	70,769.55	-24,113.51	0.06

608625901 FORTESCUE METALS GROUP LTD COMMON STOCK

9,765.000	Local	22.901445		223,632.61	14.960000	146,084.40	-77,548.21	4.29
	Base	17.374180		169,658.87	10.815328	105,611.68	-64,047.19	0.08

614469005 BHP GROUP LTD COMMON STOCK

10,995.000	Local	36.604320		402,464.50	37.610000	413,521.95	11,057.45	12.15
	Base	27.592650		303,381.19	27.190140	298,955.59	-4,425.60	0.24

618549901 CSL LTD COMMON STOCK

573.000	Local	160.139581		91,759.98	293.400000	168,118.20	76,358.22	4.94
	Base	119.575131		68,516.55	212.113457	121,541.01	53,024.46	0.10

621503002 COMMONWEALTH BANK OF AUSTRAL COMMON STOCK

2,088.000	Local	88.937505		185,701.51	104.330000	217,841.04	32,139.53	6.40
	Base	66.393233		138,629.07	75.425347	157,488.13	18,859.06	0.12

622010007 RIO TINTO LTD COMMON STOCK

884.000	Local	57.588778		50,908.48	100.180000	88,559.12	37,650.64	2.60
	Base	42.702070		37,748.63	72.425106	64,023.79	26,275.16	0.05

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59		2,705.000	Local	45.572776	123,274.36	50.270000	135,980.35	12,705.99	3.99
				Base	34.355035	92,930.37	36.342684	98,306.96	5,376.59	0.08
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK		3,873.000	Local	32.906445	127,446.66	27.830000	107,785.59	-19,661.07	3.17
				Base	24.400124	94,501.68	20.119692	77,923.57	-16,578.11	0.06
663710002	NEWCREST MINING LTD COMMON STOCK		1,791.000	Local	21.180586	37,934.43	22.640000	40,548.24	2,613.81	1.19
				Base	15.625974	27,986.12	16.367582	29,314.34	1,328.22	0.02
677670002	SANTOS LTD COMMON STOCK		10,485.000	Local	7.253625	76,054.26	7.170000	75,177.45	-876.81	2.21
				Base	5.468145	57,333.50	5.183550	54,349.52	-2,983.98	0.04
685085003	STOCKLAND REIT NPV		14,105.000	Local	3.451725	48,686.58	4.480000	63,190.40	14,503.82	1.86
				Base	2.372026	33,457.43	3.238815	45,683.48	12,226.05	0.04
694883000	WESFARMERS LTD COMMON STOCK		2,033.000	Local	42.567226	86,539.17	55.750000	113,339.75	26,800.58	3.33
				Base	31.980143	65,015.63	40.304449	81,938.94	16,923.31	0.06
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK		4,648.000	Local	22.781386	105,887.88	23.880000	110,994.24	5,106.36	3.26
				Base	17.173746	79,823.57	17.264040	80,243.26	419.69	0.06
698123908	WOOLWORTHS GROUP LTD COMMON STOCK		8,703.000	Local	30.606630	266,369.50	39.350000	342,463.05	76,093.55	10.06
				Base	22.264459	193,767.59	28.448073	247,583.58	53,815.99	0.20
B033YN903	DEXUS/AU REIT		26,731.000	Local	11.606109	310,242.90	10.800000	288,694.80	-21,548.10	8.48
				Base	8.606235	230,053.28	7.807857	208,711.83	-21,341.45	0.16
B03FYZ909	GOODMAN GROUP REIT		12,839.000	Local	18.715528	240,288.66	21.680000	278,349.52	38,060.86	8.18
				Base	13.655199	175,319.10	15.673551	201,232.72	25,913.62	0.16

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
	923.000	Local	118.140856	109,044.01	182.000000	167,986.00	58,941.99	4.93	
		Base	88.616522	81,793.05	131.576855	121,445.44	39,652.39	0.10	
BLZH0Z901	SCENTRE GROUP REIT								
	29,919.000	Local	2.121060	63,459.99	2.990000	89,457.81	25,997.82	2.63	
		Base	1.457593	43,609.72	2.161620	64,673.50	21,063.78	0.05	
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK								
	7,092.000	Local	6.500000	46,098.00	6.980000	49,502.16	3,404.16	1.45	
		Base	4.931875	34,976.86	5.046189	35,787.57	810.71	0.03	
BYWR0T908	COLES GROUP LTD COMMON STOCK								
	9,933.000	Local	13.806663	137,141.58	16.990000	168,761.67	31,620.09	4.96	
		Base	9.383925	93,210.53	12.282916	122,006.21	28,795.68	0.10	
AUSTRALIAN DOLLAR Total									
	167,934.000	Local		2,987,154.76		3,279,210.34	292,055.58	96.31	
		Base		2,210,216.60		2,370,704.30	160,487.70	1.87	
BRAZILIAN REAL								Exchange Rate:	5.445750
219628005	VALE SA COMMON STOCK								
	8,627.000	Local	26.581203	229,316.04	76.240000	657,722.48	428,406.44	10.80	
		Base	8.191877	70,671.32	13.999908	120,777.21	50,105.89	0.10	
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
	18,400.000	Local	28.777399	529,504.15	28.150000	517,960.00	-11,544.15	8.51	
		Base	7.005268	128,896.93	5.169169	95,112.70	-33,784.23	0.08	
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
	17,200.000	Local	23.756439	408,610.75	27.230000	468,356.00	59,745.25	7.69	
		Base	6.361719	109,421.56	5.000230	86,003.95	-23,417.61	0.07	
294542907	WEG SA COMMON STOCK								
	6,600.000	Local	23.075536	152,298.54	39.630000	261,558.00	109,259.46	4.30	
		Base	4.329653	28,575.71	7.277235	48,029.75	19,454.04	0.04	
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,000.000	Local	28.318410	141,592.05	37.460000	187,300.00	45,707.95	3.08	
		Base	8.545600	42,728.00	6.878759	34,393.79	-8,334.21	0.03	
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
	12,600.000	Local	26.040851	328,114.72	28.930000	364,518.00	36,403.28	5.99	
		Base	8.183929	103,117.50	5.312400	66,936.23	-36,181.27	0.05	
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
	4,500.000	Local	41.437636	186,469.36	54.470000	245,115.00	58,645.64	4.03	
		Base	7.774927	34,987.17	10.002295	45,010.33	10,023.16	0.04	
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK								
	17,600.000	Local	14.286266	251,438.28	14.740000	259,424.00	7,985.72	4.26	
		Base	2.712539	47,740.69	2.706698	47,637.88	-102.81	0.04	
B0P72G900	COSAN SA COMMON STOCK								
	9,900.000	Local	23.693913	234,569.74	22.980000	227,502.00	-7,067.74	3.74	
		Base	4.498773	44,537.85	4.219804	41,776.06	-2,761.79	0.03	
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	14,000.000	Local	11.220271	157,083.79	25.350000	354,900.00	197,816.21	5.83	
		Base	3.526225	49,367.15	4.655006	65,170.09	15,802.94	0.05	
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE								
	21,574.455	Local	10.298385	222,182.04	14.030000	302,689.60	80,507.56	4.97	
		Base	1.816534	39,190.73	2.576321	55,582.72	16,391.99	0.04	
B2QY96901	HYPERA SA COMMON STOCK								
	17,800.000	Local	34.260521	609,837.28	32.140000	572,092.00	-37,745.28	9.40	
		Base	7.814928	139,105.71	5.901850	105,052.93	-34,052.78	0.08	
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK								
	3,600.000	Local	58.555103	210,798.37	74.610000	268,596.00	57,797.63	4.41	
		Base	14.285564	51,428.03	13.700592	49,322.13	-2,105.90	0.04	
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK								
	13,600.000	Local	15.412376	209,608.31	13.590000	184,824.00	-24,784.31	3.04	
		Base	3.069399	41,743.83	2.495524	33,939.13	-7,804.70	0.03	
BG7ZWY901	AMBEV SA COMMON STOCK								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	15,500.000	Local	18.977567	294,152.29	15.300000	237,150.00	-57,002.29	3.90	
		Base	5.964131	92,444.03	2.809530	43,547.72	-48,896.31	0.03	
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK								
	5,900.000	Local	48.431556	285,746.18	45.570000	268,863.00	-16,883.18	4.42	
		Base	8.542851	50,402.82	8.367993	49,371.16	-1,031.66	0.04	
BKSF0G907	VIA S/A COMMON STOCK								
	41,400.000	Local	8.548354	353,901.85	7.710000	319,194.00	-34,707.85	5.24	
		Base	1.623079	67,195.49	1.415783	58,613.41	-8,582.08	0.05	
BN925F908	AMERICANAS SA COMMON STOCK								
	7,000.000	Local	39.219523	274,536.66	30.920000	216,440.00	-58,096.66	3.56	
		Base	7.446627	52,126.39	5.677822	39,744.76	-12,381.63	0.03	
BRAZILIAN REAL Total									
	240,801.455	Local		5,079,760.40		5,914,204.08	834,443.68	97.15	
		Base		1,193,680.91		1,086,021.95	-107,658.96	0.86	
CANADIAN DOLLAR								Exchange Rate:	1.266600
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK								
	7,074.000	Local	40.235045	284,622.71	48.460000	342,806.04	58,183.33	7.85	
		Base	31.025852	219,476.88	38.259908	270,650.59	51,173.71	0.21	
067901959	BARRICK GOLD CORP COMMON STOCK								
	10,234.000	Local	23.723217	242,783.40	22.870000	234,051.58	-8,731.82	5.36	
		Base	18.708476	191,462.54	18.056213	184,787.29	-6,675.25	0.15	
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK								
	3,307.000	Local	53.600375	177,256.44	67.870000	224,446.09	47,189.65	5.14	
		Base	41.768908	138,129.78	53.584399	177,203.61	39,073.83	0.14	
13321L959	CAMECO CORP COMMON STOCK								
	3,106.000	Local	31.035509	96,396.29	27.520000	85,477.12	-10,919.17	1.96	
		Base	24.468236	75,998.34	21.727459	67,485.49	-8,512.85	0.05	
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK								
	979.000	Local	109.817150	107,510.99	146.780000	143,697.62	36,186.63	3.29	

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	81.465342	79,754.57	115.885047	113,451.46	0.09
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
	7,296.000	Local	44.062578	321,480.57	46.310000	337,877.76	16,397.19	7.74
		Base	34.921055	254,784.02	36.562451	266,759.64	11,975.62	0.21
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK							
	887.000	Local	95.079098	84,335.16	82.710000	73,363.77	-10,971.39	1.68
		Base	76.921725	68,229.57	65.300805	57,921.81	-10,307.76	0.05
15135U950	CENOVUS ENERGY INC COMMON STOCK							
	7,215.000	Local	12.110505	87,377.29	12.770000	92,135.55	4,758.26	2.11
		Base	9.797746	70,690.74	10.082110	72,742.42	2,051.68	0.06
290876952	EMERA INC COMMON STOCK							
	888.000	Local	55.075135	48,906.72	57.360000	50,935.68	2,028.96	1.17
		Base	41.758390	37,081.45	45.286594	40,214.50	3,133.05	0.03
291843951	EMPIRE CO LTD A COMMON STOCK							
	2,233.000	Local	34.410031	76,837.60	38.600000	86,193.80	9,356.20	1.97
		Base	26.089946	58,258.85	30.475288	68,051.32	9,792.47	0.05
29250N956	ENBRIDGE INC COMMON STOCK							
	4,732.000	Local	44.441883	210,298.99	50.460000	238,776.72	28,477.73	5.47
		Base	32.429062	153,454.32	39.838939	188,517.86	35,063.54	0.15
33767E970	FIRSTSERVICE CORP COMMON STOCK							
	287.000	Local	167.573763	48,093.67	229.000000	65,723.00	17,629.33	1.50
		Base	131.574843	37,761.98	180.798989	51,889.31	14,127.33	0.04
349553958	FORTIS INC COMMON STOCK							
	3,671.000	Local	52.350272	192,177.85	56.190000	206,273.49	14,095.64	4.72
		Base	40.875208	150,052.89	44.362861	162,856.06	12,803.17	0.13
351858956	FRANCO NEVADA CORP COMMON STOCK							
	416.000	Local	89.882356	37,391.06	164.550000	68,452.80	31,061.74	1.57
		Base	65.316707	27,171.75	129.914732	54,044.53	26,872.78	0.04
448811950	HYDRO ONE LTD COMMON STOCK							
	1,884.000	Local	26.088089	49,149.96	29.940000	56,406.96	7,257.00	1.29

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	19.780186	37,265.87	23.638086	44,534.15	7,268.28
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
	1,926.000	Local		68.979548	132,854.61	71.860000	138,402.36	5,547.75
		Base		52.300820	100,731.38	56.734565	109,270.77	8,539.39
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
	3,173.000	Local		77.102569	244,646.45	86.920000	275,797.16	31,150.71
		Base		59.905695	190,080.77	68.624664	217,746.06	27,665.29
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
	3,503.000	Local		24.212041	84,814.78	24.380000	85,403.14	588.36
		Base		19.588239	68,617.60	19.248381	67,427.08	-1,190.52
59162N950	METRO INC/CN COMMON STOCK							
	4,545.000	Local		53.603182	243,626.46	61.890000	281,290.05	37,663.59
		Base		41.794638	189,956.63	48.863098	222,082.78	32,126.15
67077M959	NUTRIEN LTD COMMON STOCK							
	1,612.000	Local		55.090738	88,806.27	82.210000	132,522.52	43,716.25
		Base		40.884429	65,905.70	64.906048	104,628.55	38,722.85
70137W959	PARKLAND CORP COMMON STOCK							
	2,721.000	Local		36.318151	98,821.69	35.590000	96,840.39	-1,981.30
		Base		28.633043	77,910.51	28.098847	76,456.96	-1,453.55
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
	2,245.000	Local		31.515751	70,752.86	40.150000	90,136.75	19,383.89
		Base		23.913612	53,686.06	31.699037	71,164.34	17,478.28
780087953	ROYAL BANK OF CANADA COMMON STOCK							
	701.000	Local		125.762853	88,159.76	126.030000	88,347.03	187.27
		Base		102.271170	71,692.09	99.502605	69,751.33	-1,940.76
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
	134.000	Local		1,585.676940	212,480.71	1,719.220000	230,375.48	17,894.77
		Base		1,250.297687	167,539.89	1,357.350387	181,884.95	14,345.06
867224958	SUNCOR ENERGY INC COMMON STOCK							
	3,759.000	Local		42.210782	158,670.33	26.260000	98,711.34	-59,958.99

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FRANKLIN GLOBAL DBI CIF
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	31.892703	119,884.67	20.732670	77,934.11	-41,950.56 0.06
87807B909	TC ENERGY CORP COMMON STOCK							
	2,100.000	Local		63.521605	133,395.37	60.960000	128,016.00	-5,379.37 2.93
		Base		46.160600	96,937.26	48.128849	101,070.58	4,133.32 0.08
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
	2,751.000	Local		33.076529	90,993.53	31.530000	86,739.03	-4,254.50 1.99
		Base		26.077365	71,738.83	24.893415	68,481.79	-3,257.04 0.05
891160954	TORONTO DOMINION BANK COMMON STOCK							
	1,777.000	Local		87.318824	155,165.55	83.850000	149,001.45	-6,164.10 3.41
		Base		70.885802	125,964.07	66.200853	117,638.92	-8,325.15 0.09
961148954	WESTON (GEORGE) LTD COMMON STOCK							
	830.000	Local		102.621386	85,175.75	136.620000	113,394.60	28,218.85 2.60
		Base		76.961241	63,877.83	107.863572	89,526.76	25,648.93 0.07
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
	1,305.000	Local		36.748858	47,957.26	47.680000	62,222.40	14,265.14 1.42
		Base		27.863264	36,361.56	37.644087	49,125.53	12,763.97 0.04
CANADIAN DOLLAR Total								
	87,291.000	Local			4,000,940.08		4,363,817.68	362,877.60 99.91
		Base			3,100,458.40		3,445,300.55	344,842.15 2.72
CHILEAN PESO							Exchange Rate:	810.800000
229945902	ENEL AMERICAS SA COMMON STOCK							
	1,007,783.000	Local		116.017353	116,920,316.00	95.940000	96,686,701.02	-20,233,614.98 70.62
		Base		0.163583	164,856.38	0.118328	119,248.52	-45,607.86 0.09
BYMLZD909	ENEL CHILE SA COMMON STOCK							
	978,198.000	Local		62.482988	61,120,734.00	38.400000	37,562,803.20	-23,557,930.80 27.44
		Base		0.077263	75,579.00	0.047361	46,328.07	-29,250.93 0.04
CHILEAN PESO Total								
	1,985,981.000	Local			178,041,050.00		134,249,504.22	-43,791,545.78 98.06

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Asset ID	Asset Description		Units	Unit Cost		Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base			240,435.38		165,576.59	-74,858.79	0.13
COLOMBIAN PESO									Exchange Rate:	3,807.800000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8									
	6,896.000	Local	18,816.988963	129,761,955.89	22,700.000000	156,539,200.00	26,777,244.11	95.11		
		Base	5.042741	34,774.74	5.961448	41,110.14	6,335.40	0.03		
COLOMBIAN PESO Total										
	6,896.000	Local		129,761,955.89		156,539,200.00	26,777,244.11	95.11		
		Base		34,774.74		41,110.14	6,335.40	0.03		
CZECH KORUNA									Exchange Rate:	21.876400
562403907	CEZ AS COMMON STOCK CZK100.									
	8,833.000	Local	574.725057	5,076,546.43	712.500000	6,293,512.50	1,216,966.07	99.91		
		Base	26.164275	231,109.04	32.569344	287,685.02	56,575.98	0.23		
CZECH KORUNA Total										
	8,833.000	Local		5,076,546.43		6,293,512.50	1,216,966.07	99.91		
		Base		231,109.04		287,685.02	56,575.98	0.23		
DANISH KRONE									Exchange Rate:	6.420000
458882909	DANSKE BANK A/S COMMON STOCK DKK10.									
	2,697.000	Local	253.267023	683,061.16	108.450000	292,489.65	-390,571.51	4.02		
		Base	37.358324	100,755.40	16.892523	45,559.14	-55,196.26	0.04		
459573903	GENMAB A/S COMMON STOCK DKK1.0									
	125.000	Local	2,238.406960	279,800.87	2,809.000000	351,125.00	71,324.13	4.82		
		Base	347.720320	43,465.04	437.538941	54,692.37	11,227.33	0.04		
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2									
	1,977.000	Local	357.055397	705,898.52	621.400000	1,228,507.80	522,609.28	16.88		
		Base	55.522645	109,768.27	96.791277	191,356.36	81,588.09	0.15		
B1WT5G909	DSV A/S COMMON STOCK DKK1.0									
	915.000	Local	1,353.144863	1,238,127.55	1,540.500000	1,409,557.50	171,429.95	19.37		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	215.547672	197,226.12	239.953271	219,557.24	0.17
B44XTX902	PANDORA A/S COMMON STOCK DKK.01							
	338.000	Local		635.717692	214,872.58	780.000000	263,640.00	3.62
		Base		103.557337	35,002.38	121.495327	41,065.42	0.03
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
	628.000	Local		456.697675	286,806.14	524.400000	329,323.20	4.52
		Base		67.365494	42,305.53	81.682243	51,296.45	0.04
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
	1,026.000	Local		294.871803	302,538.47	440.000000	451,440.00	6.20
		Base		43.495263	44,626.14	68.535826	70,317.76	0.06
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2							
	1,958.000	Local		228.814351	448,018.50	257.500000	504,185.00	6.93
		Base		36.657513	71,775.41	40.109034	78,533.49	0.06
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
	2,875.000	Local		731.864296	2,104,109.85	848.800000	2,440,300.00	33.53
		Base		115.284803	331,443.81	132.211838	380,109.03	0.30
DANISH KRONE Total								
	12,539.000	Local			6,263,233.64		7,270,568.15	99.89
		Base			976,368.10		1,132,487.26	0.90
EURO CURRENCY							Exchange Rate:	0.863297
AUSTRIA								
465145001	OMV AG COMMON STOCK							
	2,857.000	Local		48.063416	137,317.18	52.180000	149,078.26	0.97
		Base		57.279048	163,646.24	60.442698	172,684.79	0.14
528983901	ERSTE GROUP BANK AG COMMON STOCK							
	3,717.000	Local		32.499438	120,800.41	38.060000	141,469.02	0.92
		Base		38.751988	144,041.14	44.086797	163,870.63	0.13
AUSTRIA Total								
	6,574.000	Local			258,117.59		290,547.28	1.89

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base		307,687.38		336,555.42	28,868.04
BELGIUM								
449774009	KBC GROUP NV COMMON STOCK							
	1,315.000	Local		64.115840	84,312.33	78.040000	102,622.60	0.67
		Base		76.450030	100,531.79	90.397627	118,872.88	0.09
559699905	UCB SA COMMON STOCK							
	1,033.000	Local		78.242110	80,824.10	96.800000	99,994.40	0.65
		Base		91.014918	94,018.41	112.128271	115,828.50	0.09
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
	2,355.000	Local		59.544977	140,228.42	49.145000	115,736.48	0.75
		Base		67.852798	159,793.34	56.927106	134,063.34	0.11
B86S2N903	AGEAS COMMON STOCK							
	2,083.000	Local		48.152290	100,301.22	42.820000	89,194.06	0.58
		Base		57.418181	119,602.07	49.600543	103,317.93	0.08
BNHKYX908	ARGENX SE COMMON STOCK							
	126.000	Local		225.112540	28,364.18	259.500000	32,697.00	0.21
		Base		272.982778	34,395.83	300.591801	37,874.57	0.03
BELGIUM Total								
	6,912.000	Local			434,030.25		440,244.54	2.87
		Base			508,341.44		509,957.22	0.40
FINLAND								
505125906	UPM KYMMENE OYJ COMMON STOCK							
	2,776.000	Local		22.935054	63,667.71	30.710000	85,250.96	0.56
		Base		25.871873	71,820.32	35.572926	98,750.44	0.08
522603901	SAMPO OYJ A SHS COMMON STOCK							
	2,382.000	Local		39.184874	93,338.37	42.910000	102,211.62	0.67
		Base		46.707456	111,257.16	49.704795	118,396.82	0.09
570151902	ELISA OYJ COMMON STOCK							
	1,692.000	Local		53.266348	90,126.66	53.640000	90,758.88	0.59
		Base		58.757583	99,417.83	62.133889	105,130.54	0.08

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B06YV4907	NESTE OYJ COMMON STOCK		6,933.000	Local Base	43.943772 52.103971	304,662.17 361,236.83	48.970000 56.724395	339,509.01 393,270.23	34,846.84 32,033.40	2.21 0.31
FINLAND Total										
	13,783.000	Local Base			551,794.91 643,732.14		617,730.47 715,548.03	65,935.56 71,815.89	4.03 0.57	
FRANCE										
401225909	AIRBUS SE COMMON STOCK EUR1.0		706.000	Local Base	122.450397 138.130099	86,449.98 97,519.85	115.100000 133.326074	81,260.60 94,128.21	-5,189.38 -3,391.64	0.53 0.07
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0		2,344.000	Local Base	20.622372 23.196574	48,338.84 54,372.77	26.460000 30.649939	62,022.24 71,843.46	13,683.40 17,470.69	0.40 0.06
405780909	L OREAL COMMON STOCK EUR.2		857.000	Local Base	316.783991 370.505018	271,483.88 317,522.80	356.850000 413.357164	305,820.45 354,247.09	34,336.57 36,724.29	1.99 0.28
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3		190.000	Local Base	249.219211 282.078842	47,351.65 53,594.98	620.100000 718.292778	117,819.00 136,475.63	70,467.35 82,880.65	0.77 0.11
416343002	CAPGEMINI SE COMMON STOCK EUR8.0		576.000	Local Base	99.948594 112.746962	57,570.39 64,942.25	180.150000 208.676736	103,766.40 120,197.80	46,196.01 55,255.55	0.68 0.09
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4		3,716.000	Local Base	47.042804 55.002578	174,811.06 204,389.58	58.260000 67.485466	216,494.16 250,775.99	41,683.10 46,386.41	1.41 0.20
457270007	BOLLORE COMMON STOCK EUR.16		18,314.000	Local Base	2.842861 3.190118	52,064.16 58,423.83	5.005000 5.797541	91,661.57 106,176.17	39,597.41 47,752.34	0.60 0.08
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55		650.000	Local	137.259338	89,218.57	190.700000	123,955.00	34,736.43	0.81

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			Base	156.556600	101,761.79	220.897327	143,583.26	41,821.47
474171006	REMY COINTREAU COMMON STOCK EUR1.6							
	176.000	Local		120.995284	21,295.17	167.500000	29,480.00	8,184.83
		Base		135.774943	23,896.39	194.023609	34,148.16	10,251.77
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
	780.000	Local		74.271218	57,931.55	143.900000	112,242.00	54,310.45
		Base		83.781615	65,349.66	166.686552	130,015.51	64,665.85
483477907	VIVENDI SE COMMON STOCK EUR5.5							
	10,607.000	Local		24.807895	263,137.34	10.905000	115,669.34	-147,468.00
		Base		28.475493	302,039.55	12.631806	133,985.57	-168,053.98
517617908	ORANGE COMMON STOCK EUR4.0							
	27,964.000	Local		11.378749	318,195.33	9.352000	261,519.33	-56,676.00
		Base		12.867980	359,840.20	10.832888	302,930.89	-56,909.31
550507909	KERING COMMON STOCK EUR4.0							
	92.000	Local		288.408152	26,533.55	616.000000	56,672.00	30,138.45
		Base		316.326087	29,102.00	713.543543	65,646.01	36,544.01
567173901	SANOFI COMMON STOCK EUR2.0							
	2,918.000	Local		82.891008	241,875.96	83.080000	242,427.44	551.48
		Base		92.153074	268,902.67	96.235710	280,815.80	11,913.13
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
	1,175.000	Local		23.641813	27,779.13	37.765000	44,373.88	16,594.75
		Base		26.529677	31,172.37	43.745084	51,400.48	20,228.11
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
	5,759.000	Local		25.181129	145,018.12	27.195000	156,616.01	11,597.89
		Base		30.020406	172,887.52	31.501326	181,416.14	8,528.62
708842901	AXA SA COMMON STOCK EUR2.29							
	6,974.000	Local		21.860075	152,452.16	24.085000	167,968.79	15,516.63
		Base		26.069001	181,805.21	27.898858	194,566.63	12,761.42
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
	286.000	Local		119.910594	34,294.43	165.500000	47,333.00	13,038.57

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			Base	131.518007	37,614.15	191.706910	54,828.18	17,214.03
726261902	CREDIT AGRICOLE SA COMMON STOCK EUR3.0							
	7,222.000	Local		11.852186	85,596.49	11.946000	86,274.01	677.52
		Base		14.132335	102,063.72	13.837648	99,935.49	-2,128.23
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
	4,993.000	Local		57.835692	288,773.61	55.440000	276,811.92	-11,961.69
		Base		66.966960	334,366.03	64.218919	320,645.06	-13,720.97
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
	1,165.000	Local		51.125897	59,561.67	58.240000	67,849.60	8,287.93
		Base		56.074901	65,327.26	67.462299	78,593.58	13,266.32
775943905	ILIAD SA COMMON STOCK							
	259.000	Local		176.994131	45,841.48	182.000000	47,138.00	1,296.52
		Base		214.632008	55,589.69	210.819683	54,602.30	-987.39
ACI20HQB1	UNIVERSAL MUSIC GROUP NV COMMON STOCK							
	10,607.000	Local		25.250000	267,826.75	23.115000	245,180.81	-22,645.94
		Base		29.618247	314,160.75	26.775258	284,005.17	-30,155.58
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
	490.000	Local		124.570531	61,039.56	109.660000	53,733.40	-7,306.16
		Base		140.521714	68,855.64	127.024651	62,242.08	-6,613.56
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
	8,954.000	Local		11.740922	105,128.22	11.342000	101,556.27	-3,571.95
		Base		13.521314	121,069.85	13.138005	117,637.70	-3,432.15
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
	809.000	Local		60.779716	49,170.79	92.760000	75,042.84	25,872.05
		Base		66.663214	53,930.54	107.448537	86,925.87	32,995.33
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
	42,087.000	Local		40.496516	1,704,376.87	41.335000	1,739,666.15	35,289.28
		Base		47.557790	2,001,564.69	47.880393	2,015,142.12	13,577.43
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775							
	2,228.000	Local		63.085049	140,553.49	51.880000	115,588.64	-24,964.85

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			Base	72.261180	160,997.91	60.095193	133,892.09	-27,105.82 0.11
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
	883.000	Local		90.234723	79,677.26	90.150000	79,602.45	-74.81 0.52
		Base		101.789219	89,879.88	104.425244	92,207.49	2,327.61 0.07
B1Y9TB906	DANONE COMMON STOCK EUR.25							
	2,019.000	Local		60.282412	121,710.19	59.050000	119,221.95	-2,488.24 0.78
		Base		69.045022	139,401.90	68.400562	138,100.73	-1,301.17 0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
	878.000	Local		104.776674	91,993.92	138.580000	121,673.24	29,679.32 0.79
		Base		117.635843	103,284.27	160.524130	140,940.19	37,655.92 0.11
BM8H5Y907	DASSAULT SYSTEMES COMMON STOCK EUR.1							
	1,660.000	Local		16.805096	27,896.46	45.465000	75,471.90	47,575.44 0.49
		Base		18.431837	30,596.85	52.664379	87,422.87	56,826.02 0.07
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
	108.000	Local		293.259815	31,672.06	483.700000	52,239.60	20,567.54 0.34
		Base		355.621667	38,407.14	560.293850	60,511.74	22,104.60 0.05
FRANCE Total								
	168,446.000	Local			5,276,620.09		5,594,151.99	317,531.90 36.48
		Base			6,104,633.69		6,479,985.46	375,351.77 5.12
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
	1,664.000	Local		78.318858	130,322.58	41.535000	69,114.24	-61,208.34 0.45
		Base		85.900150	142,937.85	48.112063	80,058.47	-62,879.38 0.06
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
	3,004.000	Local		35.316461	106,090.65	33.620000	100,994.48	-5,096.17 0.66
		Base		41.120053	123,524.64	38.943724	116,986.95	-6,537.69 0.09
474184900	MERCK KGAA COMMON STOCK							
	434.000	Local		91.059862	39,519.98	187.650000	81,440.10	41,920.12 0.53
		Base		102.720023	44,580.49	217.364360	94,336.13	49,755.64 0.07
476896907	RWE AG COMMON STOCK							

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,549.000	Local	31.270637	110,979.49	30.550000	108,421.95	-2,557.54	0.71	
		Base	36.266855	128,711.07	35.387590	125,590.56	-3,120.51	0.10	
484628904	SAP SE COMMON STOCK								
	1,437.000	Local	100.780251	144,821.22	116.880000	167,956.56	23,135.34	1.10	
		Base	111.873716	160,762.53	135.387937	194,552.47	33,789.94	0.15	
494290901	E.ON SE COMMON STOCK								
	14,297.000	Local	9.192623	131,426.93	10.568000	151,090.70	19,663.77	0.99	
		Base	10.577020	151,219.66	12.241442	175,015.90	23,796.24	0.14	
506921907	BAYER AG REG COMMON STOCK								
	3,107.000	Local	65.932797	204,853.20	47.005000	146,044.54	-58,808.66	0.95	
		Base	75.103376	233,346.19	54.448237	169,170.68	-64,175.51	0.13	
510740905	BEIERSDORF AG COMMON STOCK								
	509.000	Local	94.654244	48,179.01	93.460000	47,571.14	-607.87	0.31	
		Base	111.695599	56,853.06	108.259382	55,104.03	-1,749.03	0.04	
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	643.000	Local	88.348134	56,807.85	64.780000	41,653.54	-15,154.31	0.27	
		Base	96.900264	62,306.87	75.037907	48,249.37	-14,057.50	0.04	
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	506.000	Local	83.999506	42,503.75	60.860000	30,795.16	-11,708.59	0.20	
		Base	92.130692	46,618.13	70.497175	35,671.57	-10,946.56	0.03	
523148906	ALLIANZ SE REG COMMON STOCK								
	1,333.000	Local	198.839400	265,052.92	194.840000	259,721.72	-5,331.20	1.69	
		Base	230.712738	307,540.08	225.692896	300,848.63	-6,691.45	0.24	
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	903.000	Local	217.326058	196,245.43	236.900000	213,920.70	17,675.27	1.39	
		Base	253.372946	228,795.77	274.413093	247,795.02	18,999.25	0.20	
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV								
	1,011.000	Local	67.782245	68,527.85	76.720000	77,563.92	9,036.07	0.51	
		Base	74.343591	75,161.37	88.868605	89,846.16	14,684.79	0.07	
572797900	SIEMENS AG REG COMMON STOCK NPV								

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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
	960.000	Local	110.676719	106,249.65	141.920000	136,243.20	29,993.55	0.89	
		Base	123.943188	118,985.46	164.393019	157,817.30	38,831.84	0.12	
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK								
	9,837.000	Local	10.855425	106,784.82	11.038000	108,580.81	1,795.99	0.71	
		Base	12.932610	127,218.08	12.785866	125,774.57	-1,443.51	0.10	
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	42,994.000	Local	14.771540	635,087.60	17.396000	747,923.62	112,836.02	4.88	
		Base	17.060005	733,477.85	20.150655	866,357.26	132,879.41	0.68	
584332902	SARTORIUS AG VORZUG PREFERENCE								
	93.000	Local	296.530968	27,577.38	549.800000	51,131.40	23,554.02	0.33	
		Base	332.752366	30,945.97	636.860779	59,228.05	28,282.08	0.05	
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local	18.664080	38,242.70	35.525000	72,790.73	34,548.03	0.47	
		Base	20.470766	41,944.60	41.150380	84,317.14	42,372.54	0.07	
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
	1,091.000	Local	146.075885	159,368.79	140.500000	153,285.50	-6,083.29	1.00	
		Base	174.144876	189,992.06	162.748162	177,558.24	-12,433.82	0.14	
ACI0054Q2	BASF SE COMMON STOCK NPV								
	4,293.000	Local	68.045847	292,120.82	65.850000	282,694.05	-9,426.77	1.84	
		Base	79.221283	340,096.97	76.277341	327,458.63	-12,638.34	0.26	
ACI05RX61	COMMERZBANK AG COMMON STOCK								
	7,154.000	Local	6.061029	43,360.60	5.755000	41,171.27	-2,189.33	0.27	
		Base	7.220805	51,657.64	6.666304	47,690.74	-3,966.90	0.04	
B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local	89.210434	32,918.65	113.650000	41,936.85	9,018.20	0.27	
		Base	100.633767	37,133.86	131.646467	48,577.55	11,443.69	0.04	
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	35,889.000	Local	2.389462	85,755.41	2.458000	88,215.16	2,459.75	0.58	
		Base	2.773130	99,524.88	2.847224	102,184.02	2,659.14	0.08	
BYT934904	SCOUT24 AG COMMON STOCK								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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	1,510.000	Local	69.373808	104,754.45	59.960000	90,539.60	-14,214.85	0.59	
		Base	77.847861	117,550.27	69.454660	104,876.54	-12,673.73	0.08	
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
	1,226.000	Local	28.887153	35,415.65	44.790000	54,912.54	19,496.89	0.36	
		Base	31.683434	38,843.89	51.882492	63,607.94	24,764.05	0.05	
GERMANY Total									
	139,862.000	Local		3,212,967.38		3,365,713.48	152,746.10	21.95	
		Base		3,689,729.24		3,898,673.92	208,944.68	3.08	
ITALY									
405671009	ASSICURAZIONI GENERALI COMMON STOCK								
	2,052.000	Local	16.775127	34,422.56	18.390000	37,736.28	3,313.72	0.25	
		Base	19.985044	41,009.31	21.302055	43,711.82	2,702.51	0.03	
407683002	INTESA SANPAOLO COMMON STOCK NPV								
	53,598.000	Local	2.357415	126,352.71	2.453500	131,502.69	5,149.98	0.86	
		Base	2.811436	150,687.36	2.842011	152,326.13	1,638.77	0.12	
714456902	ENEL SPA COMMON STOCK EUR1.								
	32,091.000	Local	6.941572	222,761.99	6.651000	213,437.24	-9,324.75	1.39	
		Base	7.968154	255,706.02	7.704185	247,235.01	-8,471.01	0.20	
714505906	ENI SPA COMMON STOCK								
	29,295.000	Local	11.226417	328,877.88	11.546000	338,240.07	9,362.19	2.21	
		Base	12.909370	378,180.00	13.374308	391,800.35	13,620.35	0.31	
753851906	TENARIS SA COMMON STOCK USD1.								
	6,909.000	Local	8.929433	61,693.45	9.092000	62,816.63	1,123.18	0.41	
		Base	10.638078	73,498.48	10.531717	72,763.64	-734.84	0.06	
763439908	TELECOM ITALIA SPA COMMON STOCK								
	178,564.000	Local	0.715626	127,785.10	0.339400	60,604.62	-67,180.48	0.40	
		Base	0.798542	142,590.79	0.393144	70,201.36	-72,389.43	0.06	
763440906	TELECOM ITALIA RSP COMMON STOCK								
	139,297.000	Local	0.411591	57,333.33	0.349900	48,740.02	-8,593.31	0.32	
		Base	0.497431	69,290.63	0.405307	56,458.00	-12,832.63	0.04	

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV									
	5,167.000	Local	9.370910	48,419.49	9.636000	49,789.21	1,369.72	0.32		
		Base	10.831982	55,968.85	11.161860	57,673.33	1,704.48	0.05		
B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02									
	1,498.000	Local	31.639786	47,396.40	41.200000	61,717.60	14,321.20	0.40		
		Base	37.697243	56,470.47	47.724016	71,490.58	15,020.11	0.06		
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01									
	3,891.000	Local	7.630224	29,689.20	12.180000	47,392.38	17,703.18	0.31		
		Base	8.562259	33,315.75	14.108702	54,896.96	21,581.21	0.04		
BNGN9Z906	FINECOBANK SPA COMMON STOCK EUR.33									
	6,366.000	Local	14.426200	91,837.19	15.670000	99,755.22	7,918.03	0.65		
		Base	17.201968	109,507.73	18.151343	115,551.45	6,043.72	0.09		
BYMXPS901	UNICREDIT SPA COMMON STOCK NPV									
	9,291.000	Local	9.920860	92,174.71	11.500000	106,846.50	14,671.79	0.70		
		Base	11.819215	109,812.33	13.321024	123,765.63	13,953.30	0.10		
ITALY Total	468,019.000	Local		1,268,744.01		1,258,578.46	-10,165.55	8.21		
		Base		1,476,037.72		1,457,874.26	-18,163.46	1.15		
	NETHERLANDS (THE)									
580942902	VOPAK COMMON STOCK EUR.5									
	895.000	Local	38.715832	34,650.67	34.000000	30,430.00	-4,220.67	0.20		
		Base	46.124101	41,281.07	39.383897	35,248.59	-6,032.48	0.03		
592737902	AEGON NV COMMON STOCK EUR.12									
	11,702.000	Local	3.511755	41,094.56	4.467000	52,272.83	11,178.27	0.34		
		Base	4.183729	48,958.00	5.174349	60,550.23	11,592.23	0.05		
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04									
	55,037.000	Local	2.685717	147,813.81	2.715000	149,425.46	1,611.65	0.97		
		Base	3.082244	169,637.46	3.144920	173,086.97	3,449.51	0.14		
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2									
	2,901.000	Local	32.006873	92,851.94	38.340000	111,224.34	18,372.40	0.73		

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	35.105147	101,840.03	44.411135	128,836.70	26,996.67
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
	1,274.000	Local		95.996719	122,299.82	90.200000	114,914.80	-7,385.02
		Base		113.141531	144,142.31	104.483162	133,111.55	-11,030.76
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
	601.000	Local		138.819251	83,430.37	645.900000	388,185.90	304,755.53
		Base		153.947088	92,522.20	748.178205	449,655.10	357,132.90
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
	422.000	Local		106.137512	44,790.03	172.750000	72,900.50	28,110.47
		Base		119.728341	50,525.36	200.104947	84,444.29	33,918.93
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
	5,000.000	Local		23.965754	119,828.77	28.735000	143,675.00	23,846.23
		Base		28.270350	141,351.75	33.285185	166,425.92	25,074.17
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
	672.000	Local		81.758557	54,941.75	94.380000	63,423.36	8,481.61
		Base		92.227693	61,977.01	109.325064	73,466.44	11,489.43
BLRB26905	UNILEVER PLC COMMON STOCK GBP.0311							
	721.000	Local		49.524743	35,707.34	46.645000	33,631.05	-2,076.29
		Base		59.085479	42,600.63	54.031231	38,956.52	-3,644.11
BNG8PQ901	NN GROUP NV COMMON STOCK EUR.12							
	1,542.000	Local		39.934559	61,579.09	45.270000	69,806.34	8,227.25
		Base		47.605863	73,408.24	52.438500	80,860.17	7,451.93
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
	36.000	Local		1,640.313611	59,051.29	2,415.000000	86,940.00	27,888.71
		Base		1,951.018611	70,236.67	2,797.415026	100,706.94	30,470.27
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
	19,125.000	Local		10.762585	205,834.43	12.568000	240,363.00	34,528.57
		Base		12.669114	242,296.81	14.558142	278,424.46	36,127.65
NETHERLANDS (THE) Total			99,928.000	Local	1,103,873.87		1,557,192.58	453,318.71
								10.15

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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			Base		1,280,777.54		1,803,773.88	522,996.34
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							
	12,701.000	Local		4.389272	55,748.14	4.535000	57,599.04	1,850.90
		Base		5.110915	64,913.73	5.253117	66,719.84	1,806.11
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
	11,901.000	Local		9.592514	114,160.51	9.800000	116,629.80	2,469.29
		Base		11.428041	136,005.11	11.351829	135,098.12	-906.99
PORTUGAL Total								
	24,602.000	Local			169,908.65		174,228.84	4,320.19
		Base			200,918.84		201,817.96	899.12
SPAIN								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
	32,312.000	Local		5.229538	168,976.83	5.717000	184,727.70	15,750.87
		Base		6.233741	201,424.65	6.622286	213,979.31	12,554.66
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0							
	1,193.000	Local		20.100126	23,979.45	21.750000	25,947.75	1,968.30
		Base		24.277946	28,963.59	25.194110	30,056.57	1,092.98
566935904	REPSOL SA COMMON STOCK EUR1.							
	24,824.000	Local		11.604770	288,076.81	11.298000	280,461.55	-7,615.26
		Base		13.434087	333,487.78	13.087037	324,872.61	-8,615.17
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
	77,339.000	Local		3.462836	267,812.29	3.136500	242,573.77	-25,238.52
		Base		4.043573	312,725.87	3.633164	280,985.30	-31,740.57
573252905	TELEFONICA SA COMMON STOCK EUR1.							
	76,260.000	Local		5.105004	389,307.61	4.047000	308,624.22	-80,683.39
		Base		5.804796	442,673.74	4.687842	357,494.84	-85,178.90
738307909	ENAGAS SA COMMON STOCK EUR1.5							
	1,856.000	Local		24.866616	46,152.44	19.205000	35,644.48	-10,507.96
		Base		27.273707	50,620.00	22.246110	41,288.78	-9,331.22

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



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ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
	2,578.000	Local	25.056835	64,596.52	31.820000	82,031.96	17,435.44	0.53	
		Base	28.265345	72,868.06	36.858694	95,021.71	22,153.65	0.08	
B283W9907	CAIXABANK SA COMMON STOCK EUR1.0								
	30,851.000	Local	2.620407	80,842.18	2.684000	82,804.08	1,961.90	0.54	
		Base	3.124102	96,381.67	3.109011	95,916.10	-465.57	0.08	
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
	22,085.000	Local	9.176037	202,652.78	8.684000	191,786.14	-10,866.64	1.25	
		Base	10.436967	230,500.42	10.059111	222,155.46	-8,344.96	0.18	
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	736.000	Local	63.499660	46,735.75	56.880000	41,863.68	-4,872.07	0.27	
		Base	71.139076	52,358.36	65.886943	48,492.79	-3,865.57	0.04	
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25								
	7,253.000	Local	49.396440	358,272.38	53.300000	386,584.90	28,312.52	2.52	
		Base	57.932129	420,181.73	61.740050	447,800.58	27,618.85	0.35	
SPAIN Total	277,287.000	Local		1,937,405.04		1,863,050.23	-74,354.81	12.15	
		Base		2,242,185.87		2,158,064.05	-84,121.82	1.71	
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	593.000	Local	105.472985	62,545.48	115.850000	68,699.05	6,153.57	0.45	
		Base	123.383777	73,166.58	134.194837	79,577.54	6,410.96	0.06	
UNITED KINGDOM Total	593.000	Local		62,545.48		68,699.05	6,153.57	0.45	
		Base		73,166.58		79,577.54	6,410.96	0.06	
EURO CURRENCY Total									
	1,206,006.000	Local		14,276,007.27		15,230,136.92	954,129.65	99.30	
		Base		16,527,210.44		17,641,827.74	1,114,617.30	13.94	
HONG KONG DOLLAR							Exchange Rate:	7.784650	

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
	6,500.000	Local	81.929046	532,538.80	41.700000	271,050.00	-261,488.80		0.46
		Base	10.496995	68,230.47	5.356696	34,818.52	-33,411.95		0.03
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
	129,760.000	Local	9.247010	1,199,892.01	9.340000	1,211,958.40	12,066.39		2.06
		Base	1.190481	154,476.81	1.199797	155,685.66	1,208.85		0.12
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								
	63,500.000	Local	20.578872	1,306,758.39	17.740000	1,126,490.00	-180,268.39		1.91
		Base	2.646886	168,077.29	2.278844	144,706.57	-23,370.72		0.11
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
	46,000.000	Local	26.509142	1,219,420.52	32.850000	1,511,100.00	291,679.48		2.57
		Base	3.411424	156,925.50	4.219843	194,112.77	37,187.27		0.15
619615008	CITIC LTD COMMON STOCK								
	56,000.000	Local	11.316810	633,741.37	8.300000	464,800.00	-168,941.37		0.79
		Base	1.453827	81,414.33	1.066201	59,707.24	-21,707.09		0.05
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0								
	262,000.000	Local	3.425397	897,454.01	3.690000	966,780.00	69,325.99		1.64
		Base	0.441156	115,582.77	0.474010	124,190.55	8,607.78		0.10
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
	1,700.000	Local	219.195153	372,631.76	479.800000	815,660.00	443,028.24		1.39
		Base	27.990206	47,583.35	61.634113	104,777.99	57,194.64		0.08
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
	98,000.000	Local	6.159699	603,650.46	3.860000	378,280.00	-225,370.46		0.64
		Base	0.791313	77,548.67	0.495848	48,593.06	-28,955.61		0.04
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
	12,100.000	Local	104.150838	1,260,225.14	128.400000	1,553,640.00	293,414.86		2.64
		Base	13.412148	162,286.99	16.493998	199,577.37	37,290.38		0.16
640837001	HANG SENG BANK LTD COMMON STOCK								
	3,200.000	Local	195.307581	624,984.26	133.600000	427,520.00	-197,464.26		0.73
		Base	24.882166	79,622.93	17.161979	54,918.33	-24,704.60		0.04

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643557002	WHARF HOLDINGS LTD COMMON STOCK								
	53,000.000	Local	28.294565	1,499,611.92	25.850000	1,370,050.00	-129,561.92	2.33	
		Base	3.644047	193,134.47	3.320637	175,993.78	-17,140.69	0.14	
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								
	48,400.000	Local	23.304067	1,127,916.83	23.000000	1,113,200.00	-14,716.83	1.89	
		Base	2.995596	144,986.85	2.954532	142,999.36	-1,987.49	0.11	
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02								
	25,000.000	Local	25.089534	627,238.35	22.350000	558,750.00	-68,488.35	0.95	
		Base	3.231272	80,781.80	2.871035	71,775.87	-9,005.93	0.06	
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
	10,000.000	Local	29.145902	291,459.02	40.900000	409,000.00	117,540.98	0.70	
		Base	3.734261	37,342.61	5.253929	52,539.29	15,196.68	0.04	
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK								
	17,000.000	Local	32.401041	550,817.69	23.500000	399,500.00	-151,317.69	0.68	
		Base	4.162438	70,761.44	3.018761	51,318.94	-19,442.50	0.04	
653665901	BYD CO LTD H COMMON STOCK CNY1.0								
	2,500.000	Local	185.993148	464,982.87	243.000000	607,500.00	142,517.13	1.03	
		Base	23.966336	59,915.84	31.215276	78,038.19	18,122.35	0.06	
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								
	34,000.000	Local	13.862859	471,337.19	22.450000	763,300.00	291,962.81	1.30	
		Base	1.780909	60,550.89	2.883880	98,051.94	37,501.05	0.08	
671825909	GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0								
	11,000.000	Local	29.755774	327,313.51	28.700000	315,700.00	-11,613.51	0.54	
		Base	3.823004	42,053.04	3.686742	40,554.17	-1,498.87	0.03	
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1								
	36,000.000	Local	13.224783	476,092.19	13.920000	501,120.00	25,027.81	0.85	
		Base	1.699112	61,168.03	1.788134	64,372.84	3,204.81	0.05	
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK								
	11,000.000	Local	118.732491	1,306,057.40	97.400000	1,071,400.00	-234,657.40	1.82	
		Base	15.269164	167,960.80	12.511802	137,629.82	-30,330.98	0.11	

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691316004	GUANGDONG INVESTMENT LTD COMMON STOCK		38,000.000	Local	11.478082	436,167.12	10.160000	386,080.00	0.66
				Base	1.474545	56,032.72	1.305133	49,595.04	0.04
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK		6,000.000	Local	25.239763	151,438.58	57.500000	345,000.00	0.59
				Base	3.233793	19,402.76	7.386331	44,317.98	0.04
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001		32,500.000	Local	81.855061	2,660,289.48	126.500000	4,111,250.00	6.99
				Base	10.527574	342,146.17	16.249928	528,122.65	0.42
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001		17,000.000	Local	42.544446	723,255.59	61.500000	1,045,500.00	1.78
				Base	5.476891	93,107.15	7.900162	134,302.76	0.11
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001		12,400.000	Local	260.608759	3,231,548.61	246.600000	3,057,840.00	5.20
				Base	33.568684	416,251.68	31.677725	392,803.79	0.31
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001		24,000.000	Local	32.851759	788,442.21	19.800000	475,200.00	0.81
				Base	4.230966	101,543.18	2.543467	61,043.21	0.05
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025		164,500.000	Local	5.804881	954,902.93	6.460000	1,062,670.00	1.81
				Base	0.747490	122,962.07	0.829838	136,508.39	0.11
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1		17,000.000	Local	21.483835	365,225.20	50.150000	852,550.00	1.45
				Base	2.752574	46,793.75	6.442165	109,516.81	0.09
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0		8,500.000	Local	43.218098	367,353.83	53.250000	452,625.00	0.77
				Base	5.552064	47,192.54	6.840385	58,143.27	0.05
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1		7,500.000	Local	81.278023	609,585.17	90.150000	676,125.00	1.15
				Base	10.467767	78,508.25	11.580482	86,853.62	0.07

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B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
			130,000.000	Local	5.869243	763,001.56	3.060000	397,800.00	-365,201.56
				Base	0.753999	98,019.89	0.393081	51,100.56	-46,919.33
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0								
			17,000.000	Local	18.214136	309,640.32	18.220000	309,740.00	99.68
				Base	2.340141	39,782.40	2.340503	39,788.56	6.16
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0								
			21,500.000	Local	13.926113	299,411.44	11.940000	256,710.00	-42,701.44
				Base	1.789219	38,468.20	1.533788	32,976.43	-5,491.77
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								
			122,000.000	Local	6.259860	763,702.97	5.580000	680,760.00	-82,942.97
				Base	0.804180	98,110.00	0.716795	87,449.02	-10,660.98
B0MP1B905	SHENZHOUE INTERNATIONAL GROUP COMMON STOCK HKD.1								
			3,700.000	Local	156.847086	580,334.22	165.800000	613,460.00	33,125.78
				Base	20.210692	74,779.56	21.298324	78,803.80	4,024.24
B0PB4M906	LINK REIT REIT								
			30,200.000	Local	72.243729	2,181,760.63	66.750000	2,015,850.00	-165,910.63
				Base	9.301935	280,918.43	8.574567	258,951.91	-21,966.52
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								
			205,000.000	Local	3.705837	759,696.66	2.760000	565,800.00	-193,896.66
				Base	0.476075	97,595.33	0.354544	72,681.49	-24,913.84
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1								
			15,500.000	Local	32.401053	502,216.32	14.260000	221,030.00	-281,186.32
				Base	4.180619	64,799.60	1.831810	28,393.06	-36,406.54
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								
			127,000.000	Local	5.007885	636,001.40	4.330000	549,910.00	-86,091.40
				Base	0.643344	81,704.66	0.556223	70,640.30	-11,064.36
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
			164,000.000	Local	8.339336	1,367,651.04	8.050000	1,320,200.00	-47,451.04
				Base	1.073610	176,071.98	1.034086	169,590.15	-6,481.83

Holdings

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B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1		2,700.000	Local	227.157900	613,326.33	204.800000	552,960.00	0.94
				Base	29.255581	78,990.07	26.308183	71,032.10	0.06
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1		4,000.000	Local	173.673553	694,694.21	146.800000	587,200.00	1.00
				Base	22.367353	89,469.41	18.857624	75,430.49	0.06
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0		33,200.000	Local	22.936135	761,479.68	20.300000	673,960.00	1.15
				Base	2.953936	98,070.69	2.607696	86,575.50	0.07
B4Q2TX906	CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0		35,000.000	Local	8.994165	314,795.78	19.240000	673,400.00	1.14
				Base	1.158952	40,563.33	2.471531	86,503.57	0.07
B4TX8S909	AIA GROUP LTD COMMON STOCK		14,400.000	Local	62.579869	901,150.11	89.950000	1,295,280.00	2.20
				Base	7.995969	115,141.95	11.554791	166,388.98	0.13
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1		51,000.000	Local	27.804587	1,418,033.93	16.600000	846,600.00	1.44
				Base	3.572479	182,196.41	2.132402	108,752.48	0.09
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1		19,000.000	Local	30.447946	578,510.97	35.900000	682,100.00	1.16
				Base	3.889322	73,897.12	4.611640	87,621.15	0.07
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0		8,000.000	Local	44.583551	356,668.41	40.050000	320,400.00	0.54
				Base	5.728068	45,824.54	5.144740	41,157.92	0.03
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001		5,000.000	Local	99.356438	496,782.19	43.350000	216,750.00	0.37
				Base	12.802674	64,013.37	5.568651	27,843.26	0.02
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001		12,000.000	Local	32.501223	390,014.68	30.000000	360,000.00	0.61
				Base	4.185821	50,229.85	3.853738	46,244.85	0.04

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BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005									
	6,100.000	Local	102.159346	623,172.01	50.600000	308,660.00	-314,512.01	0.52		
		Base	13.171023	80,343.24	6.499971	39,649.82	-40,693.42	0.03		
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1									
	11,000.000	Local	40.983414	450,817.55	40.300000	443,300.00	-7,517.55	0.75		
		Base	5.264983	57,914.81	5.176854	56,945.40	-969.41	0.05		
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025									
	34,400.000	Local	22.692517	780,622.58	21.350000	734,440.00	-46,182.58	1.25		
		Base	2.915521	100,293.91	2.742577	94,344.64	-5,949.27	0.07		
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0									
	4,800.000	Local	167.764148	805,267.91	182.100000	874,080.00	68,812.09	1.49		
		Base	21.606283	103,710.16	23.392188	112,282.50	8,572.34	0.09		
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001									
	14,500.000	Local	76.061198	1,102,887.37	75.500000	1,094,750.00	-8,137.37	1.86		
		Base	9.800605	142,108.77	9.698573	140,629.32	-1,479.45	0.11		
BJKDJ907	CANSINO BIOLOGICS INC H COMMON STOCK CNY1.0									
	1,200.000	Local	262.492008	314,990.41	275.000000	330,000.00	15,009.59	0.56		
		Base	33.724808	40,469.77	35.325930	42,391.12	1,921.35	0.03		
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01									
	9,000.000	Local	33.963672	305,673.05	36.300000	326,700.00	21,026.95	0.56		
		Base	4.363631	39,272.68	4.663023	41,967.20	2,694.52	0.03		
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001									
	64,500.000	Local	6.860807	442,522.05	5.550000	357,975.00	-84,547.05	0.61		
		Base	0.881382	56,849.12	0.712941	45,984.73	-10,864.39	0.04		
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002									
	24,300.000	Local	485.463559	11,796,764.48	461.400000	11,212,020.00	-584,744.48	19.05		
		Base	62.419825	1,516,801.74	59.270487	1,440,272.84	-76,528.90	1.14		
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0									
	22,800.000	Local	29.997238	683,937.03	21.300000	485,640.00	-198,297.03	0.83		
		Base	3.831750	87,363.90	2.736154	62,384.31	-24,979.59	0.05		

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BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01								
	50,000.000	Local		13.689566	684,478.31	11.200000	560,000.00	-124,478.31	0.95
		Base		1.760752	88,037.62	1.438729	71,936.44	-16,101.18	0.06
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
	13,500.000	Local		56.088312	757,192.21	45.100000	608,850.00	-148,342.21	1.03
		Base		7.205451	97,273.59	5.793452	78,211.61	-19,061.98	0.06
HONG KONG DOLLAR Total									
	2,530,360.000	Local			59,519,530.22		58,777,963.40	-741,566.82	99.88
		Base			7,653,431.25		7,550,495.29	-102,935.96	5.97
HUNGARIAN FORINT								Exchange Rate:	310.269000
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.								
	1,933.000	Local		7,551.975753	14,597,969.13	8,485.000000	16,401,505.00	1,803,535.87	97.41
		Base		25.865028	49,997.10	27.347237	52,862.21	2,865.11	0.04
HUNGARIAN FORINT Total									
	1,933.000	Local			14,597,969.13		16,401,505.00	1,803,535.87	97.41
		Base			49,997.10		52,862.21	2,865.11	0.04
INDIAN RUPEE								Exchange Rate:	74.227500
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
	11,361.000	Local		1,561.038043	17,734,953.21	2,511.000000	28,527,471.00	10,792,517.79	13.48
		Base		21.847427	248,208.62	33.828433	384,324.83	136,116.21	0.30
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.								
	8,348.000	Local		778.238474	6,496,734.78	802.150000	6,696,348.20	199,613.42	3.16
		Base		10.501481	87,666.36	10.806642	90,213.85	2,547.49	0.07
614376903	LUPIN LTD COMMON STOCK INR2.0								
	2,719.000	Local		769.528293	2,092,347.43	947.300000	2,575,708.70	483,361.27	1.22
		Base		11.100802	30,183.08	12.762116	34,700.19	4,517.11	0.03
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
	3,378.000	Local		1,613.608499	5,450,769.51	2,744.200000	9,269,907.60	3,819,138.09	4.38

Holdings

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			Base	21.138517	71,405.91	36.970126	124,885.08	53,479.17
620512905	INFOSYS LTD COMMON STOCK INR5.							
	8,749.000	Local		1,136.543156	9,943,616.07	1,679.500000	14,693,945.50	4,750,329.43
		Base		15.666698	137,067.94	22.626385	197,958.24	60,890.30
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0							
	3,676.000	Local		2,064.527807	7,589,204.22	2,694.000000	9,903,144.00	2,313,939.78
		Base		28.865612	106,109.99	36.293826	133,416.11	27,306.12
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.							
	1,344.000	Local		3,246.641510	4,363,486.19	4,478.000000	6,018,432.00	1,654,945.81
		Base		43.809888	58,880.49	60.328046	81,080.89	22,200.40
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0							
	3,280.000	Local		983.824777	3,226,945.27	1,280.000000	4,198,400.00	971,454.73
		Base		13.275643	43,544.11	17.244283	56,561.25	13,017.14
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
	1,039.000	Local		2,772.017324	2,880,126.00	4,886.000000	5,076,554.00	2,196,428.00
		Base		40.040693	41,602.28	65.824661	68,391.82	26,789.54
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
	16,222.000	Local		532.130025	8,632,213.27	688.500000	11,168,847.00	2,536,633.73
		Base		7.172047	116,344.95	9.275538	150,467.78	34,122.83
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
	9,222.000	Local		469.486599	4,329,605.42	817.800000	7,541,751.60	3,212,146.18
		Base		6.781548	62,539.44	11.017480	101,603.20	39,063.76
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.							
	1,308.000	Local		4,237.482982	5,542,627.74	4,800.000000	6,278,400.00	735,772.26
		Base		57.180214	74,791.72	64.666060	84,583.21	9,791.49
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0							
	768.000	Local		6,914.715768	5,310,501.71	7,320.050000	5,621,798.40	311,296.69
		Base		93.306563	71,659.44	98.616416	75,737.41	4,077.97
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.							
	7,530.000	Local		956.734252	7,204,208.92	724.500000	5,455,485.00	-1,748,723.92

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			Base	12.910086	97,212.95	9.760533	73,496.82	-23,716.13 0.06
963GRS901	ADANI TOTAL GAS LTD COMMON STOCK INR1.0							
	3,558.000	Local		1,367.221138	4,864,572.81	1,416.500000	5,039,907.00	175,334.19 2.38
		Base		18.384042	65,410.42	19.083224	67,898.11	2,487.69 0.05
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.							
	1,510.000	Local		1,524.685881	2,302,275.68	3,248.000000	4,904,480.00	2,602,204.32 2.32
		Base		22.023483	33,255.46	43.757368	66,073.63	32,818.17 0.05
ACIOCTDM6	ADANI TRANSMISSION LTD COMMON STOCK INR10.0							
	2,883.000	Local		1,345.362296	3,878,679.50	1,552.600000	4,476,145.80	597,466.30 2.12
		Base		18.090121	52,153.82	20.916776	60,303.07	8,149.25 0.05
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0							
	3,984.000	Local		1,038.975389	4,139,277.95	1,144.900000	4,561,281.60	422,003.65 2.16
		Base		14.105254	56,195.33	15.424203	61,450.02	5,254.69 0.05
ACI20PXD1	BHARTI AIRTEL RTS EXP 21OCT21							
	1,158.000	Local		0.000000	0.00	153.500000	177,753.00	177,753.00 0.08
		Base		0.000000	0.00	2.067967	2,394.71	2,394.71 0.00
B01110905	CIPLA LTD COMMON STOCK INR2.							
	6,047.000	Local		764.285808	4,621,636.28	981.500000	5,935,130.50	1,313,494.22 2.81
		Base		10.376036	62,743.89	13.222862	79,958.65	17,214.76 0.06
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
	4,500.000	Local		1,520.517416	6,842,328.37	1,704.000000	7,668,000.00	825,671.63 3.62
		Base		21.874802	98,436.61	22.956451	103,304.03	4,867.42 0.08
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
	1,836.000	Local		2,263.302026	4,155,422.52	3,778.700000	6,937,693.20	2,782,270.68 3.28
		Base		32.426111	59,534.34	50.907009	93,465.27	33,930.93 0.07
B037HF900	NTPC LTD COMMON STOCK INR10.0							
	125,513.000	Local		123.995503	15,563,047.61	141.800000	17,797,743.40	2,234,695.79 8.41
		Base		1.710836	214,732.17	1.910343	239,772.91	25,040.74 0.19
B0JGGP902	ITC LTD COMMON STOCK INR1.							
	17,755.000	Local		202.432917	3,594,196.45	235.800000	4,186,629.00	592,432.55 1.98

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			Base	2.675472	47,503.01	3.176720	56,402.67	8,899.66
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
	67,466.000	Local		164.145145	11,074,216.37	189.550000	12,788,180.30	1,713,963.93
		Base		2.259739	152,455.56	2.553636	172,283.59	19,828.03
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
	11,803.000	Local		351.746278	4,151,661.32	701.900000	8,284,525.70	4,132,864.38
		Base		4.648885	54,870.79	9.456064	111,609.92	56,739.13
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0							
	3,775.000	Local		1,065.816095	4,023,455.76	1,382.000000	5,217,050.00	1,193,594.24
		Base		14.382026	54,292.15	18.618437	70,284.60	15,992.45
INDIAN RUPEE Total								
	330,732.000	Local			160,008,110.36		211,000,712.50	50,992,602.14
		Base			2,198,800.83		2,842,621.86	643,821.03
INDONESIAN RUPIAH							Exchange Rate:	14,312.500000
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
	200,100.000	Local		4,926.543603	985,801,375.00	5,500.000000	1,100,550,000.00	114,748,625.00
		Base		0.341469	68,327.94	0.384279	76,894.32	8,566.38
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
	242,600.000	Local		4,262.771093	1,034,148,267.20	3,690.000000	895,194,000.00	-138,954,267.20
		Base		0.318199	77,195.07	0.257817	62,546.31	-14,648.76
INDONESIAN RUPIAH Total								
	442,700.000	Local			2,019,949,642.20		1,995,744,000.00	-24,205,642.20
		Base			145,523.01		139,440.63	-6,082.38
JAPANESE YEN							Exchange Rate:	111.295000
601090004	AJINOMOTO CO INC COMMON STOCK							
	2,400.000	Local		2,103.150833	5,047,562.00	3,306.000000	7,934,400.00	2,886,838.00
		Base		19.951154	47,882.77	29.704838	71,291.61	23,408.84

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605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK		2,500.000	Local	4,354.259600	10,885,649.00	5,421.000000	13,552,500.00	1.27
				Base	40.209308	100,523.27	48.708388	121,770.97	0.10
605460005	ASAHI KASEI CORP COMMON STOCK		9,300.000	Local	988.104946	9,189,376.00	1,196.500000	11,127,450.00	1.05
				Base	9.048361	84,149.76	10.750708	99,981.58	0.08
608484903	Z HOLDINGS CORP COMMON STOCK		21,000.000	Local	604.852714	12,701,907.00	717.700000	15,071,700.00	1.42
				Base	5.637811	118,394.03	6.448628	135,421.18	0.11
613210004	BRIDGESTONE CORP COMMON STOCK		1,700.000	Local	4,786.392353	8,136,867.00	5,306.000000	9,020,200.00	0.85
				Base	42.321871	71,947.18	47.675098	81,047.67	0.06
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK		400.000	Local	9,824.910000	3,929,964.00	8,840.000000	3,536,000.00	0.33
				Base	91.641725	36,656.69	79.428546	31,771.42	0.03
617232004	CANON INC COMMON STOCK		2,100.000	Local	3,795.897143	7,971,384.00	2,740.500000	5,755,050.00	0.54
				Base	33.563790	70,483.96	24.623748	51,709.87	0.04
617369004	CAPCOM CO LTD COMMON STOCK		2,000.000	Local	3,126.562500	6,253,125.00	3,105.000000	6,210,000.00	0.58
				Base	28.349845	56,699.69	27.898827	55,797.65	0.04
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK		1,800.000	Local	1,370.685000	2,467,233.00	4,103.000000	7,385,400.00	0.69
				Base	12.119767	21,815.58	36.865987	66,358.78	0.05
622050904	CYBERAGENT INC COMMON STOCK		3,900.000	Local	2,295.146923	8,951,073.00	2,166.000000	8,447,400.00	0.79
				Base	20.811051	81,163.10	19.461791	75,900.98	0.06
624899902	KDDI CORP COMMON STOCK		13,300.000	Local	3,306.374812	43,974,785.00	3,691.000000	49,090,300.00	4.62
				Base	30.307717	403,092.63	33.164113	441,082.71	0.35

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625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK								
		500.000	Local 11,555.774000	5,777,887.00	13,040.000000	6,520,000.00	742,113.00	0.61	
			Base 106.534280	53,267.14	117.166090	58,583.05	5,315.91	0.05	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
		400.000	Local 11,230.612500	4,492,245.00	24,460.000000	9,784,000.00	5,291,755.00	0.92	
			Base 99.302475	39,720.99	219.776270	87,910.51	48,189.52	0.07	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
		7,000.000	Local 3,426.193857	23,983,357.00	3,739.000000	26,173,000.00	2,189,643.00	2.46	
			Base 30.650123	214,550.86	33.595400	235,167.80	20,616.94	0.19	
626691901	LAWSON INC COMMON STOCK								
		600.000	Local 5,532.765000	3,319,659.00	5,480.000000	3,288,000.00	-31,659.00	0.31	
			Base 51.606800	30,964.08	49.238510	29,543.11	-1,420.97	0.02	
630720001	EISAI CO LTD COMMON STOCK								
		700.000	Local 6,762.115714	4,733,481.00	8,396.000000	5,877,200.00	1,143,719.00	0.55	
			Base 60.569514	42,398.66	75.439148	52,807.40	10,408.74	0.04	
630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK								
		1,200.000	Local 5,442.720000	6,531,264.00	5,950.000000	7,140,000.00	608,736.00	0.67	
			Base 49.351408	59,221.69	53.461521	64,153.83	4,932.14	0.05	
633243902	FAST RETAILING CO LTD COMMON STOCK								
		100.000	Local 50,075.020000	5,007,502.00	82,480.000000	8,248,000.00	3,240,498.00	0.78	
			Base 455.124000	45,512.40	741.093490	74,109.35	28,596.95	0.06	
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
		16,300.000	Local 680.470552	11,091,670.00	657.900000	10,723,770.00	-367,900.00	1.01	
			Base 6.107887	99,558.55	5.911317	96,354.46	-3,204.09	0.08	
635694003	FUJITSU LTD COMMON STOCK								
		400.000	Local 7,927.962500	3,171,185.00	20,310.000000	8,124,000.00	4,952,815.00	0.76	
			Base 70.100025	28,040.01	182.487982	72,995.19	44,955.18	0.06	
639680909	NIPPON BUILDING FUND INC REIT								
		11.000	Local 661,798.818182	7,279,787.00	725,000.000000	7,975,000.00	695,213.00	0.75	
			Base 6,086.905455	66,955.96	6,514.218968	71,656.41	4,700.45	0.06	

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639758903	JAPAN REAL ESTATE INVESTMENT REIT								
		9.000	Local	551,275.444444	4,961,479.00	668,000.000000	6,012,000.00	1,050,521.00	0.57
			Base	5,142.015556	46,278.14	6,002.066580	54,018.60	7,740.46	0.04
641628904	DENTSU GROUP INC COMMON STOCK								
		1,900.000	Local	3,766.882105	7,157,076.00	4,305.000000	8,179,500.00	1,022,424.00	0.77
			Base	34.155889	64,896.19	38.680983	73,493.87	8,597.68	0.06
642910004	HITACHI LTD COMMON STOCK								
		1,100.000	Local	3,500.891818	3,850,981.00	6,640.000000	7,304,000.00	3,453,019.00	0.69
			Base	31.370873	34,507.96	59.661261	65,627.39	31,119.43	0.05
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
		3,000.000	Local	3,767.955333	11,303,866.00	3,857.000000	11,571,000.00	267,134.00	1.09
			Base	34.511463	103,534.39	34.655645	103,966.93	432.54	0.08
643514003	HONDA MOTOR CO LTD COMMON STOCK								
		3,200.000	Local	3,349.920625	10,719,746.00	3,455.000000	11,056,000.00	336,254.00	1.04
			Base	30.050259	96,160.83	31.043623	99,339.59	3,178.76	0.08
644150005	HOYA CORP COMMON STOCK								
		1,000.000	Local	5,877.826000	5,877,826.00	17,475.000000	17,475,000.00	11,597,174.00	1.64
			Base	52.542040	52,542.04	157.015140	157,015.14	104,473.10	0.12
647453901	JAPAN TOBACCO INC COMMON STOCK								
		4,200.000	Local	2,712.919762	11,394,263.00	2,190.000000	9,198,000.00	-2,196,263.00	0.87
			Base	24.730314	103,867.32	19.677434	82,645.22	-21,222.10	0.07
648004000	AEON CO LTD COMMON STOCK								
		4,300.000	Local	2,644.712791	11,372,265.00	2,940.000000	12,642,000.00	1,269,735.00	1.19
			Base	24.888693	107,021.38	26.416281	113,590.01	6,568.63	0.09
648380004	KAO CORP COMMON STOCK								
		3,000.000	Local	7,608.016333	22,824,049.00	6,655.000000	19,965,000.00	-2,859,049.00	1.88
			Base	69.805220	209,415.66	59.796038	179,388.11	-30,027.55	0.14
649099009	KEYENCE CORP COMMON STOCK								
		400.000	Local	44,955.797500	17,982,319.00	67,000.000000	26,800,000.00	8,817,681.00	2.52
			Base	405.057125	162,022.85	602.003684	240,801.47	78,778.62	0.19

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649374006	KIRIN HOLDINGS CO LTD COMMON STOCK		8,900.000	2,292.962135	20,407,363.00	2,075.000000	18,467,500.00	-1,939,863.00	1.74
			Base	20.697508	184,207.82	18.644144	165,932.88	-18,274.94	0.13
649668001	KONAMI HOLDINGS CORP COMMON STOCK		1,100.000	6,703.350000	7,373,685.00	7,030.000000	7,733,000.00	359,315.00	0.73
			Base	60.782064	66,860.27	63.165461	69,482.01	2,621.74	0.05
649926003	KYOCERA CORP COMMON STOCK		1,300.000	6,602.299231	8,582,989.00	7,000.000000	9,100,000.00	517,011.00	0.86
			Base	58.378346	75,891.85	62.895907	81,764.68	5,872.83	0.06
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK		1,300.000	4,872.434615	6,334,165.00	6,021.000000	7,827,300.00	1,493,135.00	0.74
			Base	43.082669	56,007.47	54.099465	70,329.31	14,321.84	0.06
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK		1,700.000	4,370.200000	7,429,340.00	3,944.000000	6,704,800.00	-724,540.00	0.63
			Base	39.264171	66,749.09	35.437351	60,243.50	-6,505.59	0.05
657270005	PANASONIC CORP COMMON STOCK		5,900.000	1,377.188136	8,125,410.00	1,390.000000	8,201,000.00	75,590.00	0.77
			Base	12.177269	71,845.89	12.489330	73,687.05	1,841.16	0.06
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK		5,370.000	2,100.049534	11,277,266.00	1,584.500000	8,508,765.00	-2,768,501.00	0.80
			Base	18.568898	99,714.98	14.236938	76,452.36	-23,262.62	0.06
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK		13,200.000	1,994.884091	26,332,470.00	1,780.500000	23,502,600.00	-2,829,870.00	2.21
			Base	17.856165	235,701.38	15.998023	211,173.91	-24,527.47	0.17
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK		5,000.000	1,665.332400	8,326,662.00	1,557.000000	7,785,000.00	-541,662.00	0.73
			Base	14.725074	73,625.37	13.989847	69,949.23	-3,676.14	0.06
659730006	MITSUI + CO LTD COMMON STOCK		4,000.000	1,641.161250	6,564,645.00	2,464.000000	9,856,000.00	3,291,355.00	0.93
			Base	14.638178	58,552.71	22.139359	88,557.44	30,004.73	0.07

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659760003	MITSUI FUDOSAN CO LTD COMMON STOCK		10,000.000	Local 2,660.277300	26,602,773.00	2,667.500000	26,675,000.00	72,227.00	2.51
				Base 23.819712	238,197.12	23.967833	239,678.33	1,481.21	0.19
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK		1,200.000	Local 5,816.046667	6,979,256.00	9,960.000000	11,952,000.00	4,972,744.00	1.12
				Base 53.423983	64,108.78	89.491891	107,390.27	43,281.49	0.08
663955003	NINTENDO CO LTD COMMON STOCK		1,000.000	Local 55,323.024000	55,323,024.00	54,310.000000	54,310,000.00	-1,013,024.00	5.11
				Base 500.146260	500,146.26	487.982389	487,982.39	-12,163.87	0.39
664068004	NIDEC CORP COMMON STOCK		500.000	Local 5,292.644000	2,646,322.00	12,420.000000	6,210,000.00	3,563,678.00	0.58
				Base 46.798220	23,399.11	111.595310	55,797.65	32,398.54	0.04
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK		2,900.000	Local 2,327.163103	6,748,773.00	1,861.000000	5,396,900.00	-1,351,873.00	0.51
				Base 21.151221	61,338.54	16.721326	48,491.85	-12,846.69	0.04
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK		9,800.000	Local 2,780.853673	27,252,366.00	3,085.000000	30,233,000.00	2,980,634.00	2.84
				Base 25.185799	246,820.83	27.719125	271,647.42	24,826.59	0.21
664180007	NITTO DENKO CORP COMMON STOCK		1,100.000	Local 8,879.937273	9,767,931.00	7,980.000000	8,778,000.00	-989,931.00	0.83
				Base 79.568200	87,525.02	71.701334	78,871.47	-8,653.55	0.06
664256005	NIPPON STEEL CORP COMMON STOCK		4,900.000	Local 1,778.388571	8,714,104.00	2,034.000000	9,966,600.00	1,252,496.00	0.94
				Base 16.125390	79,014.41	18.275754	89,551.19	10,536.78	0.07
664310000	NOMURA HOLDINGS INC COMMON STOCK		9,200.000	Local 709.054348	6,523,300.00	553.600000	5,093,120.00	-1,430,180.00	0.48
				Base 6.269547	57,679.83	4.974168	45,762.34	-11,917.49	0.04
664889904	ORIENTAL LAND CO LTD COMMON STOCK		400.000	Local 12,689.675000	5,075,870.00	18,130.000000	7,252,000.00	2,176,130.00	0.68
				Base 117.093875	46,837.55	162.900400	65,160.16	18,322.61	0.05

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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665880001	OLYMPUS CORP COMMON STOCK									
	3,800.000	Local	1,063.031316	4,039,519.00	2,456.500000	9,334,700.00	5,295,181.00	0.88		
		Base	9.399453	35,717.92	22.071971	83,873.49	48,155.57	0.07		
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK									
	2,000.000	Local	2,246.622500	4,493,245.00	2,553.000000	5,106,000.00	612,755.00	0.48		
		Base	20.117040	40,234.08	22.939036	45,878.07	5,643.99	0.04		
666114004	ORIX CORP COMMON STOCK									
	3,300.000	Local	1,757.878485	5,800,999.00	2,110.000000	6,963,000.00	1,162,001.00	0.65		
		Base	15.543379	51,293.15	18.958623	62,563.46	11,270.31	0.05		
668808900	PIGEON CORP COMMON STOCK									
	1,100.000	Local	4,212.104545	4,633,315.00	2,600.000000	2,860,000.00	-1,773,315.00	0.27		
		Base	39.288355	43,217.19	23.361337	25,697.47	-17,519.72	0.02		
668953904	KAKAKU.COM INC COMMON STOCK									
	2,300.000	Local	3,281.640000	7,547,772.00	3,625.000000	8,337,500.00	789,728.00	0.78		
		Base	29.755996	68,438.79	32.571095	74,913.52	6,474.73	0.06		
677062903	SOFTBANK GROUP CORP COMMON STOCK									
	10,800.000	Local	6,574.668611	71,006,421.00	6,480.000000	69,984,000.00	-1,022,421.00	6.58		
		Base	59.977692	647,759.07	58.223640	628,815.31	-18,943.76	0.50		
679390005	SEKISUI HOUSE LTD COMMON STOCK									
	3,800.000	Local	1,902.951053	7,231,214.00	2,351.500000	8,935,700.00	1,704,486.00	0.84		
		Base	17.295624	65,723.37	21.128532	80,288.42	14,565.05	0.06		
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK									
	2,100.000	Local	13,150.373333	27,615,784.00	18,900.000000	39,690,000.00	12,074,216.00	3.73		
		Base	118.324886	248,482.26	169.818950	356,619.79	108,137.53	0.28		
680468006	SHIONOGI + CO LTD COMMON STOCK									
	1,000.000	Local	5,907.952000	5,907,952.00	7,654.000000	7,654,000.00	1,746,048.00	0.72		
		Base	52.838990	52,838.99	68.772182	68,772.18	15,933.19	0.05		
680526001	SHISEIDO CO LTD COMMON STOCK									
	1,900.000	Local	6,448.937895	12,252,982.00	7,537.000000	14,320,300.00	2,067,318.00	1.35		
		Base	59.842837	113,701.39	67.720922	128,669.75	14,968.36	0.10		

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682150008	SONY GROUP CORP COMMON STOCK		1,400.000	Local 4,573.805000	6,403,327.00	12,455.000000	17,437,000.00	11,033,673.00	1.64
			Base 41.021457		57,430.04	111.909789	156,673.71	99,243.67	0.12
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK		2,600.000	Local 3,172.585385	8,248,722.00	4,087.000000	10,626,200.00	2,377,478.00	1.00
			Base 28.052396		72,936.23	36.722225	95,477.78	22,541.55	0.08
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK		4,298.000	Local 4,754.413448	20,434,469.00	3,699.000000	15,898,302.00	-4,536,167.00	1.50
			Base 42.646394		183,294.20	33.235994	142,848.30	-40,445.90	0.11
688380906	SYSMEX CORP COMMON STOCK		700.000	Local 8,617.162857	6,032,014.00	13,930.000000	9,751,000.00	3,718,986.00	0.92
			Base 77.293186		54,105.23	125.162855	87,614.00	33,508.77	0.07
688507003	TERUMO CORP COMMON STOCK		2,300.000	Local 2,081.040000	4,786,392.00	5,285.000000	12,155,500.00	7,369,108.00	1.14
			Base 18.400813		42,321.87	47.486410	109,218.74	66,896.87	0.09
689567006	TOKYO ELECTRON LTD COMMON STOCK		200.000	Local 16,990.765000	3,398,153.00	49,670.000000	9,934,000.00	6,535,847.00	0.93
			Base 152.732700		30,546.54	446.291388	89,258.28	58,711.74	0.07
689714004	TORAY INDUSTRIES INC COMMON STOCK		6,800.000	Local 928.584118	6,314,372.00	716.200000	4,870,160.00	-1,444,212.00	0.46
			Base 8.323479		56,599.66	6.435150	43,759.02	-12,840.64	0.03
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK		600.000	Local 5,942.970000	3,565,782.00	4,955.000000	2,973,000.00	-592,782.00	0.28
			Base 55.432983		33,259.79	44.521317	26,712.79	-6,547.00	0.02
690064001	TOYOTA MOTOR CORP COMMON STOCK		11,500.000	Local 1,414.300609	16,264,457.00	2,000.000000	23,000,000.00	6,735,543.00	2.16
			Base 12.853614		147,816.56	17.970259	206,657.98	58,841.42	0.16
691148001	UNICHARM CORP COMMON STOCK		1,800.000	Local 4,293.561667	7,728,411.00	4,949.000000	8,908,200.00	1,179,789.00	0.84
			Base 40.241122		72,434.02	44.467406	80,041.33	7,607.31	0.06

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698511003	YAKULT HONSHA CO LTD COMMON STOCK		900.000	Local	6,842.466667	6,158,220.00	5,660.000000	5,094,000.00	-1,064,220.00	0.48
				Base	62.771478	56,494.33	50.855834	45,770.25	-10,724.08	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK		4,700.000	Local	1,551.720213	7,293,085.00	1,842.500000	8,659,750.00	1,366,665.00	0.81
				Base	13.878791	65,230.32	16.555101	77,808.98	12,578.66	0.06
B02K2M903	M3 INC COMMON STOCK		1,300.000	Local	1,878.439231	2,441,971.00	7,992.000000	10,389,600.00	7,947,629.00	0.98
				Base	16.646185	21,640.04	71.809156	93,351.90	71,711.86	0.07
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK		3,600.000	Local	4,055.796667	14,600,868.00	5,085.000000	18,306,000.00	3,705,132.00	1.72
				Base	37.629275	135,465.39	45.689384	164,481.78	29,016.39	0.13
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK		4,500.000	Local	1,032.233556	4,645,051.00	2,979.500000	13,407,750.00	8,762,699.00	1.26
				Base	9.247862	41,615.38	26.771194	120,470.37	78,854.99	0.10
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK		7,500.000	Local	948.014133	7,110,106.00	1,023.500000	7,676,250.00	566,144.00	0.72
				Base	8.431841	63,238.81	9.196280	68,972.10	5,733.29	0.05
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK		1,700.000	Local	3,779.888824	6,425,811.00	3,756.000000	6,385,200.00	-40,611.00	0.60
				Base	33.422247	56,817.82	33.748147	57,371.85	554.03	0.05
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK		1,500.000	Local	5,215.764667	7,823,647.00	4,787.000000	7,180,500.00	-643,147.00	0.68
				Base	46.678433	70,017.65	43.011815	64,517.72	-5,499.93	0.05
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK		2,100.000	Local	7,367.968095	15,472,733.00	7,210.000000	15,141,000.00	-331,733.00	1.42
				Base	68.047257	142,899.24	64.782784	136,043.85	-6,855.39	0.11
B63QM7907	NEXON CO LTD COMMON STOCK		3,800.000	Local	2,674.020526	10,161,278.00	1,807.000000	6,866,600.00	-3,294,678.00	0.65
				Base	24.974924	94,904.71	16.236129	61,697.29	-33,207.42	0.05

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

Books Open

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Holdings

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B8RBZV903	GLP J REIT REIT	35.000	Local Base	155,477.685714 1,490.820571	5,441,719.00 52,178.72	183,200.000000 1,646.075745	6,412,000.00 57,612.65	970,281.00 5,433.93	0.60 0.05
BF5M0K909	SOFTBANK CORP COMMON STOCK	14,300.000	Local Base	1,388.046713 12.982248	19,849,068.00 185,646.14	1,514.500000 13.607979	21,657,350.00 194,594.10	1,808,282.00 8,947.96	2.04 0.15
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK	1,800.000	Local Base	3,089.543889 28.080378	5,561,179.00 50,544.68	6,832.000000 61.386405	12,297,600.00 110,495.53	6,736,421.00 59,950.85	1.16 0.09
JAPANESE YEN Total		310,523.000	Local Base		915,418,584.00 8,302,313.62		1,062,950,617.00 9,550,749.06	147,532,033.00 1,248,435.44	99.98 7.55
MALAYSIAN RINGGIT							Exchange Rate:	4.186500	
670397900	PETRONAS GAS BHD COMMON STOCK	26,200.000	Local Base	17.946502 4.192256	470,198.34 109,837.12	16.820000 4.017676	440,684.00 105,263.11	-29,514.34 -4,574.01	36.00 0.08
690461009	TENAGA NASIONAL BHD COMMON STOCK	55,900.000	Local Base	11.582402 2.729674	647,456.29 152,588.77	9.680000 2.312194	541,112.00 129,251.64	-106,344.29 -23,337.13	44.20 0.10
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5	76,400.000	Local Base	4.819881 1.151351	368,238.89 87,963.18	2.880000 0.687925	220,032.00 52,557.51	-148,206.89 -35,405.67	17.97 0.04
MALAYSIAN RINGGIT Total		158,500.000	Local Base		1,485,893.52 350,389.07		1,201,828.00 287,072.26	-284,065.52 -63,316.81	98.17 0.23
MEXICAN PESO							Exchange Rate:	20.641500	
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	10,400.000	Local	175.432383	1,824,496.78	179.070000	1,862,328.00	37,831.22	21.19

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			Base	9.189210	95,567.78	8.675242	90,222.51	-5,345.27 0.07
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK							
	45,800.000	Local		35.697295	1,634,936.11	33.900000	1,552,620.00	-82,316.11 17.67
		Base		1.708965	78,270.61	1.642323	75,218.37	-3,052.24 0.06
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
	217,300.000	Local		15.857543	3,445,844.07	18.270000	3,970,071.00	524,226.93 45.17
		Base		0.773916	168,171.99	0.885110	192,334.42	24,162.43 0.15
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
	20,000.000	Local		55.155165	1,103,103.30	69.950000	1,399,000.00	295,896.70 15.92
		Base		2.884782	57,695.63	3.388804	67,776.08	10,080.45 0.05
MEXICAN PESO Total								
	293,500.000	Local			8,008,380.26		8,784,019.00	775,638.74 99.94
		Base			399,706.01		425,551.38	25,845.37 0.34
NEW ISRAELI SHEQEL							Exchange Rate:	3.223950
664713906	NICE LTD COMMON STOCK ILS1.0							
	393.000	Local		388.789746	152,794.37	900.000000	353,700.00	200,905.63 99.77
		Base		108.011908	42,448.68	279.160657	109,710.14	67,261.46 0.09
NEW ISRAELI SHEQEL Total								
	393.000	Local			152,794.37		353,700.00	200,905.63 99.77
		Base			42,448.68		109,710.14	67,261.46 0.09
NEW TAIWAN DOLLAR							Exchange Rate:	27.860500
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.							
	6,000.000	Local		383.306333	2,299,838.00	325.500000	1,953,000.00	-346,838.00 2.97
		Base		13.720137	82,320.82	11.683207	70,099.24	-12,221.58 0.06
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
	44,000.000	Local		23.919122	1,052,441.37	36.300000	1,597,200.00	544,758.63 2.43
		Base		0.790793	34,794.90	1.302920	57,328.48	22,533.58 0.05

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626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.								
	6,000.000	Local	294.235167	1,765,411.00	252.000000	1,512,000.00	-253,411.00	2.30	
		Base	10.531908	63,191.45	9.045064	54,270.38	-8,921.07	0.04	
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
	23,000.000	Local	105.084000	2,416,932.00	110.500000	2,541,500.00	124,568.00	3.87	
		Base	3.474196	79,906.50	3.966189	91,222.34	11,315.84	0.07	
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
	27,000.000	Local	112.590000	3,039,930.00	98.900000	2,670,300.00	-369,630.00	4.07	
		Base	3.722353	100,503.52	3.549829	95,845.37	-4,658.15	0.08	
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.								
	18,000.000	Local	152.121611	2,738,189.00	126.000000	2,268,000.00	-470,189.00	3.45	
		Base	5.445069	98,011.24	4.522532	81,405.57	-16,605.67	0.06	
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
	21,000.000	Local	88.570812	1,859,987.06	113.500000	2,383,500.00	523,512.94	3.63	
		Base	2.928251	61,493.28	4.073868	85,551.23	24,057.95	0.07	
637248907	MEDIATEK INC COMMON STOCK TWD10.								
	3,000.000	Local	683.880000	2,051,640.00	905.000000	2,715,000.00	663,360.00	4.13	
		Base	23.766663	71,299.99	32.483265	97,449.79	26,149.80	0.08	
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local	130.104000	3,122,496.00	105.000000	2,520,000.00	-602,496.00	3.84	
		Base	4.301385	103,233.25	3.768777	90,450.64	-12,782.61	0.07	
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	31,000.000	Local	70.456317	2,184,145.83	91.500000	2,836,500.00	652,354.17	4.32	
		Base	2.329365	72,210.33	3.284220	101,810.81	29,600.48	0.08	
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local	56.144887	1,628,201.72	68.300000	1,980,700.00	352,498.28	3.02	
		Base	1.856213	53,830.19	2.451499	71,093.48	17,263.29	0.06	
674842901	RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0								
	19,600.000	Local	59.976531	1,175,540.00	57.400000	1,125,040.00	-50,500.00	1.71	
		Base	2.165296	42,439.80	2.060265	40,381.18	-2,058.62	0.03	

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688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
	52,000.000	Local	450.415349	23,421,598.13	580.000000	30,160,000.00	6,738,401.87	45.93	
		Base	15.783132	820,722.88	20.818004	1,082,536.21	261,813.33	0.86	
691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.								
	54,000.000	Local	51.240963	2,767,012.00	64.000000	3,456,000.00	688,988.00	5.26	
		Base	1.834129	99,042.94	2.297159	124,046.59	25,003.65	0.10	
693233900	WAN HAI LINES LTD COMMON STOCK TWD10.								
	5,000.000	Local	200.660400	1,003,302.00	203.500000	1,017,500.00	14,198.00	1.55	
		Base	7.244320	36,221.60	7.304248	36,521.24	299.64	0.03	
698438900	YAGEO CORPORATION COMMON STOCK TWD10.								
	3,000.000	Local	534.427200	1,603,281.60	442.500000	1,327,500.00	-275,781.60	2.02	
		Base	18.879683	56,639.05	15.882701	47,648.10	-8,990.95	0.04	
698758901	YANG MING MARINE TRANSPORT COMMON STOCK TWD10.								
	10,000.000	Local	118.094400	1,180,944.00	119.500000	1,195,000.00	14,056.00	1.82	
		Base	4.263490	42,634.90	4.289227	42,892.27	257.37	0.03	
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0								
	13,000.000	Local	113.090385	1,470,175.00	109.000000	1,417,000.00	-53,175.00	2.16	
		Base	4.047978	52,623.71	3.912349	50,860.54	-1,763.17	0.04	
NEW TAIWAN DOLLAR Total									
	388,600.000	Local		56,781,064.71		64,675,740.00	7,894,675.29	98.49	
		Base		1,971,120.35		2,321,413.46	350,293.11	1.83	
NORWEGIAN KRONE							Exchange Rate:	8.741750	
473249902	TELENOR ASA COMMON STOCK NOK6.								
	12,004.000	Local	141.276768	1,695,886.32	147.300000	1,768,189.20	72,302.88	22.14	
		Base	15.104933	181,319.62	16.850173	202,269.48	20,949.86	0.16	
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5								
	3,437.000	Local	400.181618	1,375,424.22	416.200000	1,430,479.40	55,055.18	17.91	
		Base	46.623125	160,243.68	47.610604	163,637.65	3,393.97	0.13	
713360907	EQUINOR ASA COMMON STOCK NOK2.5								

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	11,232.000	Local	163.505627	1,836,495.20	222.650000	2,500,804.80	664,309.60	31.31	
		Base	18.765445	210,773.48	25.469729	286,075.99	75,302.51	0.23	
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
	1,069.000	Local	321.236024	343,401.31	434.300000	464,266.70	120,865.39	5.81	
		Base	36.999804	39,552.79	49.681128	53,109.13	13,556.34	0.04	
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5								
	2,692.000	Local	224.264528	603,720.11	371.800000	1,000,885.60	397,165.49	12.53	
		Base	23.166029	62,362.95	42.531530	114,494.88	52,131.93	0.09	
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2								
	5,467.000	Local	152.957479	836,218.54	150.000000	820,050.00	-16,168.54	10.27	
		Base	16.919327	92,497.96	17.159036	93,808.45	1,310.49	0.07	
NORWEGIAN KRONE Total									
	35,901.000	Local		6,691,145.70		7,984,675.70	1,293,530.00	99.97	
		Base		746,750.48		913,395.58	166,645.10	0.72	
PHILIPPINE PESO							Exchange Rate:	51.010000	
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
	218,100.000	Local	36.779517	8,021,612.76	33.500000	7,306,350.00	-715,262.76	65.91	
		Base	0.750048	163,585.41	0.656734	143,233.68	-20,351.73	0.11	
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
	115,400.000	Local	31.466405	3,631,223.18	32.750000	3,779,350.00	148,126.82	34.09	
		Base	0.630337	72,740.85	0.642031	74,090.37	1,349.52	0.06	
PHILIPPINE PESO Total									
	333,500.000	Local		11,652,835.94		11,085,700.00	-567,135.94	100.00	
		Base		236,326.26		217,324.05	-19,002.21	0.17	
POUND STERLING							Exchange Rate:	0.742170	
018270009	CRH PLC COMMON STOCK EUR.32								
	2,856.000	Local	25.217090	72,020.01	34.900000	99,674.40	27,654.39	1.38	
		Base	31.987871	91,357.36	47.024267	134,301.31	42,943.95	0.11	

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023740905	DIAGEO PLC COMMON STOCK GBP.2893518								
	4,434.000	Local	31.199499	138,338.58	36.060000	159,890.04	21,551.46	2.21	
		Base	42.189684	187,069.06	48.587251	215,435.87	28,366.81	0.17	
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025								
	8,682.000	Local	5.273053	45,780.65	5.652000	49,070.66	3,290.01	0.68	
		Base	6.537269	56,756.57	7.615506	66,117.82	9,361.25	0.05	
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
	3,680.000	Local	34.235916	125,988.17	26.040000	95,827.20	-30,160.97	1.32	
		Base	44.398361	163,385.97	35.086301	129,117.59	-34,268.38	0.10	
040520009	HALMA PLC COMMON STOCK GBP.1								
	3,427.000	Local	20.139408	69,017.75	28.420000	97,395.34	28,377.59	1.35	
		Base	25.546828	87,548.98	38.293113	131,230.50	43,681.52	0.10	
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
	2,036.000	Local	36.322534	73,952.68	15.585000	31,731.06	-42,221.62	0.44	
		Base	46.885147	95,458.16	20.999232	42,754.44	-52,703.72	0.03	
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
	20,003.000	Local	6.557970	131,179.08	3.900500	78,021.70	-53,157.38	1.08	
		Base	8.374049	167,506.11	5.255534	105,126.45	-62,379.66	0.08	
067760009	PEARSON PLC COMMON STOCK GBP.25								
	14,589.000	Local	6.714023	97,950.88	7.118000	103,844.50	5,893.62	1.44	
		Base	8.430194	122,988.10	9.590795	139,920.10	16,932.00	0.11	
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
	1,105.000	Local	23.957882	26,473.46	26.680000	29,481.40	3,007.94	0.41	
		Base	30.924860	34,171.97	35.948637	39,723.24	5,551.27	0.03	
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05								
	3,384.000	Local	13.911469	47,076.41	14.550000	49,237.20	2,160.79	0.68	
		Base	17.646690	59,716.40	19.604673	66,342.21	6,625.81	0.05	
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
	3,677.000	Local	31.393935	115,435.50	49.135000	180,669.40	65,233.90	2.50	
		Base	40.062412	147,309.49	66.204508	243,433.98	96,124.49	0.19	

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079087003	SSE PLC COMMON STOCK GBP.5		15,296.000	Local	14.032035	214,634.01	15.710000	240,300.16	3.32
				Base	18.692934	285,927.12	21.167657	323,780.48	0.26
079805909	BP PLC COMMON STOCK USD.25		257,357.000	Local	3.362590	865,386.15	3.403000	875,785.87	12.11
				Base	4.596287	1,182,886.55	4.585203	1,180,034.05	0.93
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK		112,431.000	Local	0.579116	65,110.62	0.465700	52,359.12	0.72
				Base	0.734609	82,592.78	0.627484	70,548.69	0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01		26,254.000	Local	1.979515	51,970.18	1.558000	40,903.73	0.57
				Base	2.555159	67,083.14	2.099249	55,113.69	0.04
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25		6,688.000	Local	15.298263	102,314.78	14.036000	93,872.77	1.30
				Base	20.145588	134,733.69	18.912109	126,484.19	0.10
098952906	ASTRAZENECA PLC COMMON STOCK USD.25		1,904.000	Local	71.132127	135,435.57	89.580000	170,560.32	2.36
				Base	94.244638	179,441.79	120.700109	229,813.01	0.18
309135903	BT GROUP PLC COMMON STOCK GBP.05		167,374.000	Local	1.690952	283,021.38	1.598000	267,463.65	3.70
				Base	2.189852	366,524.33	2.153146	360,380.57	0.28
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005		2,044.000	Local	17.760660	36,302.79	18.150000	37,098.60	0.51
				Base	22.529388	46,050.07	24.455313	49,986.66	0.04
320898901	NEXT PLC COMMON STOCK GBP.1		513.000	Local	56.470975	28,969.61	82.120000	42,127.56	0.58
				Base	71.633411	36,747.94	110.648504	56,762.68	0.04
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095		512,956.000	Local	1.439291	738,292.73	1.133000	581,179.15	8.03
				Base	1.852647	950,326.65	1.526604	783,080.90	0.62

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B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07								
			48,827.000	Local	15.202947	742,314.28	16.550000	808,086.85	65,772.57
				Base	20.756781	1,013,491.33	22.299473	1,088,816.38	75,325.05
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07								
			43,552.000	Local	14.811794	645,083.24	16.496000	718,433.79	73,350.55
				Base	20.196753	879,608.97	22.226714	968,017.83	88,408.86
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311								
			2,041.000	Local	45.634934	93,140.90	40.050000	81,742.05	-11,398.85
				Base	59.194037	120,815.03	53.963378	110,139.25	-10,675.78
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
			1,776.000	Local	24.001588	42,626.82	31.090000	55,215.84	12,589.02
				Base	30.446002	54,072.10	41.890672	74,397.83	20,325.73
B1CRLC906	MONDI PLC COMMON STOCK EUR.2								
			4,416.000	Local	20.698933	91,406.49	18.295000	80,790.72	-10,615.77
				Base	26.969042	119,095.29	24.650687	108,857.43	-10,237.86
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789								
			1,790.000	Local	24.557754	43,958.38	26.040000	46,611.60	2,653.22
				Base	32.725173	58,578.06	35.086301	62,804.48	4,226.42
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
			3,941.000	Local	10.008526	39,443.60	26.225000	103,352.73	63,909.13
				Base	12.919008	50,913.81	35.335570	139,257.49	88,343.68
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
			823.000	Local	64.896185	53,409.56	58.300000	47,980.90	-5,428.66
				Base	90.127837	74,175.21	78.553431	64,649.47	-9,525.74
B2B0DG904	RELX PLC COMMON STOCK GBP.144397								
			3,578.000	Local	19.089053	68,300.63	21.470000	76,819.66	8,519.03
				Base	24.214452	86,639.31	28.928682	103,506.82	16,867.51
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05								
			9,010.000	Local	8.894003	80,134.97	9.684000	87,252.84	7,117.87
				Base	12.123477	109,232.53	13.048223	117,564.49	8,331.96

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B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02								
			1,743.000	Local	12.260138	21,369.42	16.625000	28,977.38	7,607.96
				Base	16.044842	27,966.16	22.400528	39,044.13	11,077.97
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
			30,973.000	Local	2.816529	87,236.34	3.518500	108,978.50	21,742.16
				Base	3.648440	113,003.12	4.740828	146,837.65	33,834.53
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01								
			1,999.000	Local	14.641606	29,268.57	21.300000	42,578.70	13,310.13
				Base	20.378189	40,736.00	28.699624	57,370.55	16,634.55
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
			8,283.000	Local	7.393045	61,236.59	7.096000	58,776.17	-2,460.42
				Base	9.455098	78,316.58	9.561152	79,195.02	878.44
B8KF9B904	WPP PLC COMMON STOCK GBP.1								
			34,301.000	Local	8.922055	306,035.40	10.005000	343,181.51	37,146.11
				Base	11.724961	402,177.90	13.480739	462,402.83	60,224.93
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
			6,001.000	Local	17.660807	105,982.50	15.240000	91,455.24	-14,527.26
				Base	22.578644	135,494.44	20.534379	123,226.81	-12,267.63
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
			38,663.000	Local	9.469459	366,117.71	8.846000	342,012.90	-24,104.81
				Base	12.337591	477,008.29	11.919102	460,828.25	-16,180.04
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
			7,745.000	Local	11.167371	86,491.29	18.882000	146,241.09	59,749.80
				Base	14.414850	111,643.01	25.441610	197,045.27	85,402.26
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
			1,132.000	Local	48.074373	54,420.19	47.560000	53,837.92	-582.27
				Base	62.635071	70,902.90	64.082353	72,541.22	1,638.32
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
			716.000	Local	38.984441	27,912.86	85.440000	61,175.04	33,262.18
				Base	50.321145	36,029.94	115.121872	82,427.26	46,397.32

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BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
	28,659.000	Local	6.254192	179,238.89	5.494000	157,452.55	-21,786.34	2.18	
		Base	7.901755	226,456.41	7.402617	212,151.60	-14,304.81	0.17	
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	34,789.000	Local	5.443277	189,366.16	5.888000	204,837.63	15,471.47	2.83	
		Base	7.296890	253,851.49	7.933492	275,998.26	22,146.77	0.22	
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	1,543.000	Local	31.003027	47,837.67	26.850000	41,429.55	-6,408.12	0.57	
		Base	40.018730	61,748.90	36.177695	55,822.18	-5,926.72	0.04	
POUND STERLING Total									
	1,486,991.000	Local		6,926,983.45		7,163,714.99	236,731.54	99.04	
		Base		9,147,539.01		9,652,390.93	504,851.92	7.63	
QATARI RIAL							Exchange Rate:	3.641000	
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
	25,069.000	Local	9.501325	238,188.72	15.450000	387,316.05	149,127.33	97.84	
		Base	2.609537	65,418.49	4.243340	106,376.28	40,957.79	0.08	
QATARI RIAL Total									
	25,069.000	Local		238,188.72		387,316.05	149,127.33	97.84	
		Base		65,418.49		106,376.28	40,957.79	0.08	
SAUDI RIYAL							Exchange Rate:	3.750700	
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.								
	3,883.000	Local	107.820149	418,665.64	122.600000	476,055.80	57,390.16	16.24	
		Base	28.750507	111,638.22	32.687232	126,924.52	15,286.30	0.10	
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.								
	5,175.000	Local	22.097229	114,353.16	40.900000	211,657.50	97,304.34	7.22	
		Base	5.890866	30,485.23	10.904631	56,431.47	25,946.24	0.04	
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.								
	12,315.000	Local	11.160229	137,438.22	18.420000	226,842.30	89,404.08	7.74	

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			Base	2.975189	36,639.45	4.911083	60,479.99	23,840.54 0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.							
	2,798.000	Local		131.105772	366,833.95	127.000000	355,346.00	-11,487.95 12.12
		Base		34.958624	97,814.23	33.860346	94,741.25	-3,072.98 0.07
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
	3,184.000	Local		87.113882	277,370.60	127.400000	405,641.60	128,271.00 13.83
		Base		23.223555	73,943.80	33.966993	108,150.91	34,207.11 0.09
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
	10,987.000	Local		14.518981	159,520.04	24.000000	263,688.00	104,167.96 8.99
		Base		3.870593	42,526.20	6.398806	70,303.68	27,777.48 0.06
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0							
	876.000	Local		180.839658	158,415.54	181.000000	158,556.00	140.46 5.41
		Base		48.221336	42,241.89	48.257659	42,273.71	31.82 0.03
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK							
	8,822.000	Local		35.324142	311,629.58	36.000000	317,592.00	5,962.42 10.83
		Base		9.419269	83,096.79	9.598208	84,675.39	1,578.60 0.07
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0							
	7,754.000	Local		54.482083	422,454.07	61.400000	476,095.60	53,641.53 16.24
		Base		14.527781	112,648.41	16.370278	126,935.13	14,286.72 0.10
SAUDI RIYAL Total								
	55,794.000	Local			2,366,680.80		2,891,474.80	524,794.00 98.62
		Base			631,034.22		770,916.05	139,881.83 0.61
SINGAPORE DOLLAR							Exchange Rate:	1.357800
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
	4,300.000	Local		23.281705	100,111.33	30.320000	130,376.00	30,264.67 12.93
		Base		16.850098	72,455.42	22.330240	96,020.03	23,564.61 0.08
642012900	CAPITALAND INTEGRATED COMMER REIT							
	3,835.000	Local		18.336756	70,321.46	2.030000	7,785.05	-62,536.41 0.77
		Base		13.675982	52,447.39	1.495066	5,733.58	-46,713.81 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
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
	5,600.000	Local	25.114852	140,643.17	25.850000	144,760.00	4,116.83	14.36	
		Base	18.178407	101,799.08	19.038150	106,613.64	4,814.56	0.08	
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	154,900.000	Local	2.595453	402,035.66	2.460000	381,054.00	-20,981.66	37.80	
		Base	1.915871	296,768.43	1.811754	280,640.74	-16,127.69	0.22	
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	13,300.000	Local	10.189162	135,515.85	11.500000	152,950.00	17,434.15	15.17	
		Base	7.253621	96,473.16	8.469583	112,645.46	16,172.30	0.09	
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
	19,700.000	Local	4.083672	80,448.34	4.210000	82,937.00	2,488.66	8.23	
		Base	2.934516	57,809.96	3.100604	61,081.90	3,271.94	0.05	
BNHXFJ902	CAPITALAND INVESTMENT LTD/SI COMMON STOCK								
	24,800.000	Local	2.950000	73,160.00	3.400000	84,320.00	11,160.00	8.36	
		Base	2.200179	54,564.44	2.504051	62,100.46	7,536.02	0.05	
SINGAPORE DOLLAR Total									
	226,435.000	Local		1,002,235.81		984,182.05	-18,053.76	97.63	
		Base		732,317.88		724,835.81	-7,482.07	0.57	
SOUTH AFRICAN RAND								Exchange Rate:	15.058750
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
	7,031.000	Local	105.519401	741,906.91	141.360000	993,902.16	251,995.25	11.17	
		Base	7.419188	52,164.31	9.387233	66,001.64	13,837.33	0.05	
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	1,283.000	Local	2,782.374232	3,569,786.14	2,492.600000	3,198,005.80	-371,780.34	35.95	
		Base	197.575105	253,488.86	165.525027	212,368.61	-41,120.25	0.17	
ACI1HBHB8	SIBANYE STILLWATER LTD COMMON STOCK								
	14,336.000	Local	71.336743	1,022,683.55	46.520000	666,910.72	-355,772.83	7.50	
		Base	4.730553	67,817.21	3.089234	44,287.26	-23,529.95	0.04	
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								

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							Unit Price	Market Value		% Fund	
	4,062.000	Local		146.500928	595,086.77	270.930000		1,100,517.66	505,430.89	12.37	
		Base		8.505133	34,547.85	17.991533		73,081.61	38,533.76	0.06	
B1FFT7902	IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV										
	8,591.000	Local		228.514199	1,963,165.48	171.670000		1,474,816.97	-488,348.51	16.58	
		Base		16.067091	138,032.38	11.400017		97,937.54	-40,094.84	0.08	
B65B4D905	VODACOM GROUP LTD COMMON STOCK										
	4,405.000	Local		133.712858	589,005.14	144.040000		634,496.20	45,491.06	7.13	
		Base		9.401503	41,413.62	9.565203		42,134.72	721.10	0.03	
BZBFKT902	BID CORP LTD COMMON STOCK										
	2,170.000	Local		298.838221	648,478.94	322.610000		700,063.70	51,584.76	7.87	
		Base		22.166949	48,102.28	21.423425		46,488.83	-1,613.45	0.04	
SOUTH AFRICAN RAND Total											
	41,878.000	Local			9,130,112.93			8,768,713.21	-361,399.72	98.56	
		Base			635,566.51			582,300.21	-53,266.30	0.46	
SOUTH KOREAN WON									Exchange Rate:	1,184.000000	
619403900	KAKAO CORP COMMON STOCK KRW100.0										
	1,190.000	Local		155,124.000000	184,597,560.00	118,000.000000		140,420,000.00	-44,177,560.00	4.39	
		Base		136.703235	162,676.85	99.662162		118,597.97	-44,078.88	0.09	
622487908	SK TELECOM COMMON STOCK KRW500.										
	231.000	Local		321,256.796537	74,210,320.00	324,000.000000		74,844,000.00	633,680.00	2.34	
		Base		283.108009	65,397.95	273.648649		63,212.84	-2,185.11	0.05	
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0										
	47.000	Local		1,183,946.404255	55,645,481.00	1,337,000.000000		62,839,000.00	7,193,519.00	1.96	
		Base		1,085.492340	51,018.14	1,129.222973		53,073.48	2,055.34	0.04	
634691901	LG CHEM LTD COMMON STOCK KRW5000.										
	129.000	Local		276,220.790698	35,632,482.00	776,000.000000		100,104,000.00	64,471,518.00	3.13	
		Base		244.119147	31,491.37	655.405405		84,547.30	53,055.93	0.07	
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.										
	1,418.000	Local		48,839.035966	69,253,753.00	40,400.000000		57,287,200.00	-11,966,553.00	1.79	

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			Base	43.163089	61,205.26	34.121622	48,384.46	0.04
640586905	HMM CO LTD COMMON STOCK KRW5000.0							
	2,035.000	Local	43,434.717445	88,389,650.00	33,700.000000	68,579,500.00	-19,810,150.00	2.14
		Base	38.276904	77,893.50	28.462838	57,921.88	-19,971.62	0.05
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.							
	216.000	Local	284,727.601852	61,501,162.00	253,000.000000	54,648,000.00	-6,853,162.00	1.71
		Base	250.916574	54,197.98	213.682432	46,155.41	-8,042.57	0.04
645026907	SK HYNIX INC COMMON STOCK KRW5000.							
	1,659.000	Local	98,491.930078	163,398,112.00	103,000.000000	170,877,000.00	7,478,888.00	5.34
		Base	86.129343	142,888.58	86.993243	144,321.79	1,433.21	0.11
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							
	342.000	Local	227,682.000000	77,867,244.00	200,000.000000	68,400,000.00	-9,467,244.00	2.14
		Base	199.231725	68,137.25	168.918919	57,770.27	-10,366.98	0.05
649092905	KIA CORP COMMON STOCK KRW5000.0							
	808.000	Local	80,764.559406	65,257,764.00	81,200.000000	65,609,600.00	351,836.00	2.05
		Base	70.672525	57,103.40	68.581081	55,413.51	-1,689.89	0.04
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.							
	3,143.000	Local	44,685.717467	140,447,210.00	23,550.000000	74,017,650.00	-66,429,560.00	2.31
		Base	39.492459	124,124.80	19.890203	62,514.91	-61,609.89	0.05
651740904	HLB INC COMMON STOCK KRW500.							
	855.000	Local	67,053.590643	57,330,820.00	56,500.000000	48,307,500.00	-9,023,320.00	1.51
		Base	57.222725	48,925.43	47.719595	40,800.25	-8,125.18	0.03
656039906	NAVER CORP COMMON STOCK KRW100.0							
	665.000	Local	286,029.387970	190,209,543.00	388,000.000000	258,020,000.00	67,810,457.00	8.06
		Base	249.379113	165,837.11	327.702703	217,922.30	52,085.19	0.17
669323008	POSCO COMMON STOCK KRW5000.							
	242.000	Local	255,704.388430	61,880,462.00	330,000.000000	79,860,000.00	17,979,538.00	2.49
		Base	225.987107	54,688.88	278.716216	67,449.32	12,760.44	0.05
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.							
	146.000	Local	681,544.801370	99,505,541.00	718,000.000000	104,828,000.00	5,322,459.00	3.27

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			Base	600.612329	87,689.40	606.418919	88,537.16	847.76
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
	9,806.000	Local	64,244.134917	629,977,987.00	74,100.000000	726,624,600.00	96,646,613.00	22.70
		Base	56.186140	550,961.29	62.584459	613,703.21	62,741.92	0.49
677381907	SAMSUNG ELECTRONICS PREF PREFERENCE							
	1,670.000	Local	73,997.833533	123,576,382.00	69,600.000000	116,232,000.00	-7,344,382.00	3.63
		Base	65.410647	109,235.78	58.783784	98,168.92	-11,066.86	0.08
698833902	YUHAN CORP COMMON STOCK KRW1000.0							
	1,437.000	Local	63,203.277662	90,823,110.00	61,500.000000	88,375,500.00	-2,447,610.00	2.76
		Base	55.697975	80,037.99	51.942568	74,641.47	-5,396.52	0.06
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
	539.000	Local	132,105.601113	71,204,919.00	123,500.000000	66,566,500.00	-4,638,419.00	2.08
		Base	121.120019	65,283.69	104.307432	56,221.71	-9,061.98	0.04
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
	164.000	Local	552,929.573171	90,680,450.00	874,000.000000	143,336,000.00	52,655,550.00	4.48
		Base	488.293963	80,080.21	738.175676	121,060.81	40,980.60	0.10
ACI0W8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0							
	868.000	Local	117,946.385945	102,377,463.00	109,400.000000	94,959,200.00	-7,418,263.00	2.97
		Base	101.223364	87,861.88	92.398649	80,202.03	-7,659.85	0.06
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0							
	226.000	Local	280,223.982301	63,330,620.00	270,500.000000	61,133,000.00	-2,197,620.00	1.91
		Base	239.139779	54,045.59	228.462838	51,632.60	-2,412.99	0.04
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
	869.000	Local	226,578.424626	196,896,651.00	259,500.000000	225,505,500.00	28,608,849.00	7.04
		Base	200.563786	174,289.93	219.172297	190,460.73	16,170.80	0.15
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.							
	343.000	Local	245,359.396501	84,158,273.00	265,000.000000	90,895,000.00	6,736,727.00	2.84
		Base	215.138542	73,792.52	223.817568	76,769.43	2,976.91	0.06
B39Z8G904	LG INNOTEK CO LTD COMMON STOCK KRW5000.0							
	296.000	Local	209,167.195946	61,913,490.00	208,500.000000	61,716,000.00	-197,490.00	1.93

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			Base	178.500777	52,836.23	176.097973	52,125.00	-711.23 0.04
B39Z8L903	SK INC COMMON STOCK KRW200.0							
	161.000	Local	249,839.372671	40,224,139.00	268,000.000000	43,148,000.00	2,923,861.00	1.35
		Base	220.803665	35,549.39	226.351351	36,442.57	893.18	0.03
BJ321P905	ECOPRO BM CO LTD COMMON STOCK KRW500.0							
	103.000	Local	455,564.077670	46,923,100.00	467,000.000000	48,101,000.00	1,177,900.00	1.50
		Base	388.772913	40,043.61	394.425676	40,625.84	582.23	0.03
SOUTH KOREAN WON Total								
	29,608.000	Local		3,027,213,688.00		3,195,233,750.00	168,020,062.00	99.82
		Base		2,657,294.01		2,698,677.17	41,383.16	2.13
SWEDISH KRONA							Exchange Rate:	8.754400
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK							
	3,718.000	Local	152.244866	566,046.41	178.360000	663,142.48	97,096.07	5.08
		Base	16.062466	59,720.25	20.373755	75,749.62	16,029.37	0.06
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
	21,420.000	Local	79.513742	1,703,184.35	99.100000	2,122,722.00	419,537.65	16.26
		Base	8.555853	183,266.38	11.320022	242,474.87	59,208.49	0.19
597838903	TELIA CO AB COMMON STOCK SEK3.2							
	44,318.000	Local	34.875987	1,545,633.97	36.125000	1,600,987.75	55,353.78	12.26
		Base	3.778520	167,456.47	4.126496	182,878.07	15,421.60	0.14
718762909	LUNDIN ENERGY AB COMMON STOCK SEK.01							
	3,462.000	Local	302.155277	1,046,061.57	326.800000	1,131,381.60	85,320.03	8.67
		Base	35.456756	122,751.29	37.329800	129,235.77	6,484.48	0.10
ACI1X8ZS0	SWEDISH MATCH AB COMMON STOCK SEK1.9823							
	4,970.000	Local	63.544996	315,818.63	76.660000	381,000.20	65,181.57	2.92
		Base	6.812905	33,860.14	8.756739	43,521.00	9,660.86	0.03
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22							
	15,928.000	Local	62.856863	1,001,184.12	135.950000	2,165,411.60	1,164,227.48	16.59
		Base	6.840498	108,955.45	15.529334	247,351.23	138,395.78	0.20

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B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2		1,778.000	Local	142.301800	253,012.60	201.200000	357,733.60	104,721.00	2.74
				Base	16.099494	28,624.90	22.982729	40,863.29	12,238.39	0.03
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25		13,994.000	Local	106.791062	1,494,434.12	129.850000	1,817,120.90	322,686.78	13.92
				Base	12.175720	170,387.03	14.832541	207,566.58	37,179.55	0.16
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003		369.000	Local	576.287995	212,650.27	1,334.600000	492,467.40	279,817.13	3.77
				Base	61.786070	22,799.06	152.449054	56,253.70	33,454.64	0.04
BKP8Q1901	SINCH AB COMMON STOCK SEK.1		4,174.000	Local	143.013052	596,936.48	171.100000	714,171.40	117,234.92	5.47
				Base	16.760489	69,958.28	19.544458	81,578.57	11,620.29	0.06
BMDTR7900	EMBRACER GROUP AB COMMON STOCK SEK.002777		10,666.000	Local	112.427562	1,199,152.38	84.300000	899,143.80	-300,008.58	6.89
				Base	13.176006	140,535.28	9.629443	102,707.64	-37,827.64	0.08
BMW PW3900	BOLIDEN AB COMMON STOCK SEK2.11		2,504.000	Local	237.668231	595,121.25	282.300000	706,879.20	111,757.95	5.41
				Base	26.888894	67,329.79	32.246642	80,745.59	13,415.80	0.06
SWEDISH KRONA Total			127,301.000	Local		10,529,236.15		13,052,161.93	2,522,925.78	99.98
				Base		1,175,644.32		1,490,925.93	315,281.61	1.18
SWISS FRANC								Exchange Rate:	0.931950	
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0		395.000	Local	477.454785	188,594.64	537.400000	212,273.00	23,678.36	8.29
				Base	497.377190	196,463.99	576.640378	227,772.95	31,308.96	0.18
598061901	GIVAUDAN REG COMMON STOCK CHF10.0		37.000	Local	1,957.463784	72,426.16	4,262.000000	157,694.00	85,267.84	6.16
				Base	1,980.437027	73,276.17	4,573.206717	169,208.65	95,932.48	0.13
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1									

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	293.000	Local	276.125734	80,904.84	383.600000	112,394.80	31,489.96	4.39	
		Base	279.366382	81,854.35	411.610065	120,601.75	38,747.40	0.10	
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
	2,429.000	Local	82.773508	201,056.85	76.830000	186,620.07	-14,436.78	7.28	
		Base	88.308370	214,501.03	82.440045	200,246.87	-14,254.16	0.16	
710889908	ABB LTD REG COMMON STOCK CHF.12								
	3,583.000	Local	19.252459	68,981.56	31.390000	112,470.37	43,488.81	4.39	
		Base	19.372568	69,411.91	33.682064	120,682.84	51,270.93	0.10	
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK								
	932.000	Local	316.957951	295,404.81	341.950000	318,697.40	23,292.59	12.44	
		Base	339.930333	316,815.07	366.918826	341,968.35	25,153.28	0.27	
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
	1,312.000	Local	74.552157	97,812.43	47.020000	61,690.24	-36,122.19	2.41	
		Base	75.427111	98,960.37	50.453351	66,194.80	-32,765.57	0.05	
711075903	HOLCIM LTD COMMON STOCK CHF2.0								
	2,748.000	Local	53.930138	148,200.02	45.140000	124,044.72	-24,155.30	4.84	
		Base	54.514145	149,804.87	48.436075	133,102.33	-16,702.54	0.11	
712387901	NESTLE SA REG COMMON STOCK CHF.1								
	2,491.000	Local	98.000100	244,118.25	112.700000	280,735.70	36,617.45	10.96	
		Base	102.457856	255,222.52	120.929234	301,234.72	46,012.20	0.24	
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
	563.000	Local	139.162416	78,348.44	127.100000	71,557.30	-6,791.14	2.79	
		Base	140.081456	78,865.86	136.380707	76,782.34	-2,083.52	0.06	
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								
	244.000	Local	406.068115	99,080.62	245.500000	59,902.00	-39,178.62	2.34	
		Base	410.833770	100,243.44	263.426149	64,275.98	-35,967.46	0.05	
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0								
	112.000	Local	522.680625	58,540.23	701.600000	78,579.20	20,038.97	3.07	
		Base	572.864554	64,160.83	752.830087	84,316.97	20,156.14	0.07	
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01								

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FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	183.000	Local	808.240273	147,907.97	884.000000	161,772.00	13,864.03	6.31	
		Base	868.748634	158,981.00	948.548742	173,584.42	14,603.42	0.14	
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	851.000	Local	89.129506	75,849.21	80.140000	68,199.14	-7,650.07	2.66	
		Base	90.175546	76,739.39	85.991738	73,178.97	-3,560.42	0.06	
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0								
	1,568.000	Local	83.923170	131,591.53	97.420000	152,754.56	21,163.03	5.96	
		Base	84.670402	132,763.19	104.533505	163,908.54	31,145.35	0.13	
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	639.000	Local	106.835790	68,268.07	296.800000	189,655.20	121,387.13	7.40	
		Base	108.089640	69,069.28	318.472021	203,503.62	134,434.34	0.16	
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25								
	961.000	Local	58.965369	56,665.72	83.260000	80,012.86	23,347.14	3.12	
		Base	62.147315	59,723.57	89.339557	85,855.31	26,131.74	0.07	
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	186.000	Local	475.883871	88,514.40	689.000000	128,154.00	39,639.60	5.00	
		Base	491.622097	91,441.71	739.310049	137,511.67	46,069.96	0.11	
SWISS FRANC Total									
	19,527.000	Local		2,202,265.75		2,557,206.56	354,940.81	99.81	
		Base		2,288,298.55		2,743,931.08	455,632.53	2.17	
THAILAND BAHT							Exchange Rate:	33.835000	
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
	118,500.000	Local	64.381182	7,629,170.09	61.000000	7,228,500.00	-400,670.09	39.67	
		Base	2.015865	238,879.98	1.802867	213,639.72	-25,240.26	0.17	
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A								
	39,600.000	Local	82.817938	3,279,590.34	63.500000	2,514,600.00	-764,990.34	13.80	
		Base	2.651659	105,005.69	1.876755	74,319.49	-30,686.20	0.06	
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L								
	36,600.000	Local	75.311780	2,756,411.16	53.000000	1,939,800.00	-816,611.16	10.65	

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			Base	2.411327	88,254.58	1.566425	57,331.17	-30,923.41 0.05
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
	91,300.000	Local		39.561369	3,611,952.98	39.000000	3,560,700.00	-51,252.98 19.54
		Base		1.201219	109,671.34	1.152653	105,237.18	-4,434.16 0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
	123,900.000	Local		19.215763	2,380,833.06	22.800000	2,824,920.00	444,086.94 15.51
		Base		0.566519	70,191.73	0.673858	83,491.06	13,299.33 0.07
THAILAND BAHT Total								
	409,900.000	Local			19,657,957.63		18,068,520.00	-1,589,437.63 99.17
		Base			612,003.32		534,018.62	-77,984.70 0.42
TURKISH LIRA							Exchange Rate:	8.893000
B03MYT908	TUPRAS TURKIYE PETROL RAFFINE COMMON STOCK TRY1.							
	2,188.000	Local		87.897262	192,319.21	114.600000	250,744.80	58,425.59 99.25
		Base		24.712802	54,071.61	12.886540	28,195.75	-25,875.86 0.02
TURKISH LIRA Total								
	2,188.000	Local			192,319.21		250,744.80	58,425.59 99.25
		Base			54,071.61		28,195.75	-25,875.86 0.02
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
	13,822.000	Local		17.714160	244,845.12	24.020000	332,004.44	87,159.32 42.08
		Base		4.822804	66,660.80	6.539346	90,386.85	23,726.05 0.07
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
	59,423.000	Local		8.676936	515,609.57	4.080000	242,445.84	-273,163.73 30.73
		Base		2.362357	140,378.32	1.110763	66,004.88	-74,373.44 0.05
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
	52,371.000	Local		3.235959	169,470.43	4.080000	213,673.68	44,203.25 27.08
		Base		0.880977	46,137.63	1.110763	58,171.78	12,034.15 0.05

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FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
UAE DIRHAM Total								
		125,616.000	Local	929,925.12		788,123.96	-141,801.16	99.88
			Base	253,176.75		214,563.51	-38,613.24	0.17
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local	16.849512	22.830000	57,075.00	14,951.22	0.10
			Base	16.849512	22.830000	57,075.00	14,951.22	0.05
00165C104	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01							
		800.000	Local	46.490000	38.060000	30,448.00	-6,744.00	0.06
			Base	46.490000	38.060000	30,448.00	-6,744.00	0.02
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local	37.631270	27.010000	143,098.98	-56,271.49	0.26
			Base	37.631270	27.010000	143,098.98	-56,271.49	0.11
002824100	ABBOTT LABORATORIES COMMON STOCK							
		2,800.000	Local	65.808418	118.130000	330,764.00	146,500.43	0.60
			Base	65.808418	118.130000	330,764.00	146,500.43	0.26
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,346.000	Local	86.786552	107.870000	253,063.02	49,461.77	0.46
			Base	86.786552	107.870000	253,063.02	49,461.77	0.20
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000	Local	135.075000	575.720000	230,288.00	176,258.00	0.42
			Base	135.075000	575.720000	230,288.00	176,258.00	0.18
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		800.000	Local	52.550000	102.900000	82,320.00	40,280.00	0.15
			Base	52.550000	102.900000	82,320.00	40,280.00	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000	Local	206.880000	256.110000	179,277.00	34,461.00	0.33
			Base	206.880000	256.110000	179,277.00	34,461.00	0.14
012653101	ALBEMARLE CORP COMMON STOCK USD.01							

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

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	500.000	Local	159.940000	79,970.00	218.970000	109,485.00	29,515.00	0.20	
		Base	159.940000	79,970.00	218.970000	109,485.00	29,515.00	0.09	
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	400.000	Local	160.236875	64,094.75	191.070000	76,428.00	12,333.25	0.14	
		Base	160.236875	64,094.75	191.070000	76,428.00	12,333.25	0.06	
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
	5,600.000	Local	186.751105	1,045,806.19	148.050000	829,080.00	-216,726.19	1.52	
		Base	186.751105	1,045,806.19	148.050000	829,080.00	-216,726.19	0.66	
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	100.000	Local	255.450000	25,545.00	665.430000	66,543.00	40,998.00	0.12	
		Base	255.450000	25,545.00	665.430000	66,543.00	40,998.00	0.05	
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,400.000	Local	49.224321	68,914.05	55.980000	78,372.00	9,457.95	0.14	
		Base	49.224321	68,914.05	55.980000	78,372.00	9,457.95	0.06	
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	300.000	Local	1,618.360833	485,508.25	2,665.310000	799,593.00	314,084.75	1.46	
		Base	1,618.360833	485,508.25	2,665.310000	799,593.00	314,084.75	0.63	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	300.000	Local	1,605.747500	481,724.25	2,673.520000	802,056.00	320,331.75	1.47	
		Base	1,605.747500	481,724.25	2,673.520000	802,056.00	320,331.75	0.63	
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
	6,100.000	Local	55.395856	337,914.72	45.520000	277,672.00	-60,242.72	0.51	
		Base	55.395856	337,914.72	45.520000	277,672.00	-60,242.72	0.22	
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	300.000	Local	1,783.248333	534,974.50	3,285.040000	985,512.00	450,537.50	1.80	
		Base	1,783.248333	534,974.50	3,285.040000	985,512.00	450,537.50	0.78	
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
	1,400.000	Local	78.751871	110,252.62	81.000000	113,400.00	3,147.38	0.21	
		Base	78.751871	110,252.62	81.000000	113,400.00	3,147.38	0.09	
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,700.000	Local	75.693924	128,679.67	81.180000	138,006.00	9,326.33	0.25	
		Base	75.693924	128,679.67	81.180000	138,006.00	9,326.33	0.11	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	900.000	Local	78.831300	70,948.17	167.530000	150,777.00	79,828.83	0.28	
		Base	78.831300	70,948.17	167.530000	150,777.00	79,828.83	0.12	
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	1,700.000	Local	47.270000	80,359.00	54.890000	93,313.00	12,954.00	0.17	
		Base	47.270000	80,359.00	54.890000	93,313.00	12,954.00	0.07	
03027X100	AMERICAN TOWER CORP REIT USD.01								
	1,700.000	Local	186.047476	316,280.71	265.410000	451,197.00	134,916.29	0.83	
		Base	186.047476	316,280.71	265.410000	451,197.00	134,916.29	0.36	
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
	500.000	Local	124.410000	62,205.00	169.040000	84,520.00	22,315.00	0.15	
		Base	124.410000	62,205.00	169.040000	84,520.00	22,315.00	0.07	
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	300.000	Local	128.828800	38,648.64	264.120000	79,236.00	40,587.36	0.14	
		Base	128.828800	38,648.64	264.120000	79,236.00	40,587.36	0.06	
031162100	AMGEN INC COMMON STOCK USD.0001								
	900.000	Local	198.370333	178,533.30	212.650000	191,385.00	12,851.70	0.35	
		Base	198.370333	178,533.30	212.650000	191,385.00	12,851.70	0.15	
036752103	ANTHEM INC COMMON STOCK USD.01								
	300.000	Local	206.172000	61,851.60	372.800000	111,840.00	49,988.40	0.20	
		Base	206.172000	61,851.60	372.800000	111,840.00	49,988.40	0.09	
037833100	APPLE INC COMMON STOCK USD.00001								
	12,400.000	Local	65.804781	815,979.29	141.500000	1,754,600.00	938,620.71	3.21	
		Base	65.804781	815,979.29	141.500000	1,754,600.00	938,620.71	1.39	
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	600.000	Local	41.554800	24,932.88	128.730000	77,238.00	52,305.12	0.14	
		Base	41.554800	24,932.88	128.730000	77,238.00	52,305.12	0.06	
03852U106	ARAMARK COMMON STOCK USD.01								

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	4,300.000	Local	32.332721	139,030.70	32.860000	141,298.00	2,267.30	0.26
		Base	32.332721	139,030.70	32.860000	141,298.00	2,267.30	0.11
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	1,300.000	Local	41.996700	54,595.71	60.010000	78,013.00	23,417.29	0.14
		Base	41.996700	54,595.71	60.010000	78,013.00	23,417.29	0.06
049560105	ATMOS ENERGY CORP COMMON STOCK							
	500.000	Local	104.684620	52,342.31	88.200000	44,100.00	-8,242.31	0.08
		Base	104.684620	52,342.31	88.200000	44,100.00	-8,242.31	0.03
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	500.000	Local	98.701700	49,350.85	199.920000	99,960.00	50,609.15	0.18
		Base	98.701700	49,350.85	199.920000	99,960.00	50,609.15	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	600.000	Local	171.446017	102,867.61	221.640000	132,984.00	30,116.39	0.24
		Base	171.446017	102,867.61	221.640000	132,984.00	30,116.39	0.11
05352A100	AVANTOR INC COMMON STOCK USD.01							
	1,400.000	Local	28.290000	39,606.00	40.900000	57,260.00	17,654.00	0.10
		Base	28.290000	39,606.00	40.900000	57,260.00	17,654.00	0.05
056752108	BAIDU INC SPON ADR ADR USD.00005							
	1,000.000	Local	156.491780	156,491.78	153.750000	153,750.00	-2,741.78	0.28
		Base	156.491780	156,491.78	153.750000	153,750.00	-2,741.78	0.12
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	3,500.000	Local	22.960000	80,360.00	24.730000	86,555.00	6,195.00	0.16
		Base	22.960000	80,360.00	24.730000	86,555.00	6,195.00	0.07
058498106	BALL CORP COMMON STOCK							
	800.000	Local	40.169600	32,135.68	89.970000	71,976.00	39,840.32	0.13
		Base	40.169600	32,135.68	89.970000	71,976.00	39,840.32	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	10,100.000	Local	33.281822	336,146.40	42.450000	428,745.00	92,598.60	0.78
		Base	33.281822	336,146.40	42.450000	428,745.00	92,598.60	0.34
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							

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	1,200.000	Local	37.100000	44,520.00	51.840000	62,208.00	17,688.00	0.11
		Base	37.100000	44,520.00	51.840000	62,208.00	17,688.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	800.000	Local	55.691900	44,553.52	80.430000	64,344.00	19,790.48	0.12
		Base	55.691900	44,553.52	80.430000	64,344.00	19,790.48	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	600.000	Local	219.817000	131,890.20	245.820000	147,492.00	15,601.80	0.27
		Base	219.817000	131,890.20	245.820000	147,492.00	15,601.80	0.12
07725L102	BEIGENE LTD ADR ADR USD.0001							
	500.000	Local	275.373860	137,686.93	363.000000	181,500.00	43,813.07	0.33
		Base	275.373860	137,686.93	363.000000	181,500.00	43,813.07	0.14
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	2,000.000	Local	220.175950	440,351.90	272.940000	545,880.00	105,528.10	1.00
		Base	220.175950	440,351.90	272.940000	545,880.00	105,528.10	0.43
090040106	BILIBILI INC SPONSORED ADR ADR USD.0001							
	468.000	Local	110.470000	51,699.96	66.170000	30,967.56	-20,732.40	0.06
		Base	110.470000	51,699.96	66.170000	30,967.56	-20,732.40	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	200.000	Local	270.438200	54,087.64	282.990000	56,598.00	2,510.36	0.10
		Base	270.438200	54,087.64	282.990000	56,598.00	2,510.36	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	400.000	Local	666.515825	266,606.33	838.660000	335,464.00	68,857.67	0.61
		Base	666.515825	266,606.33	838.660000	335,464.00	68,857.67	0.27
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
	1,400.000	Local	54.980000	76,972.00	116.340000	162,876.00	85,904.00	0.30
		Base	54.980000	76,972.00	116.340000	162,876.00	85,904.00	0.13
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	1,500.000	Local	236.978000	355,467.00	219.940000	329,910.00	-25,557.00	0.60
		Base	236.978000	355,467.00	219.940000	329,910.00	-25,557.00	0.26
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							

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
	100.000	Local	2,253.900000	225,390.00	2,373.870000	237,387.00	11,997.00	0.43	
		Base	2,253.900000	225,390.00	2,373.870000	237,387.00	11,997.00	0.19	
101121101	BOSTON PROPERTIES INC REIT USD.01								
	600.000	Local	103.345117	62,007.07	108.350000	65,010.00	3,002.93	0.12	
		Base	103.345117	62,007.07	108.350000	65,010.00	3,002.93	0.05	
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	1,900.000	Local	26.437400	50,231.06	43.390000	82,441.00	32,209.94	0.15	
		Base	26.437400	50,231.06	43.390000	82,441.00	32,209.94	0.07	
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	3,400.000	Local	62.186574	211,434.35	59.170000	201,178.00	-10,256.35	0.37	
		Base	62.186574	211,434.35	59.170000	201,178.00	-10,256.35	0.16	
11135F101	BROADCOM INC COMMON STOCK								
	500.000	Local	388.931100	194,465.55	484.930000	242,465.00	47,999.45	0.44	
		Base	388.931100	194,465.55	484.930000	242,465.00	47,999.45	0.19	
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	1,800.000	Local	52.605589	94,690.06	97.360000	175,248.00	80,557.94	0.32	
		Base	52.605589	94,690.06	97.360000	175,248.00	80,557.94	0.14	
125523100	CIGNA CORP COMMON STOCK USD.01								
	589.000	Local	189.809389	111,797.73	200.160000	117,894.24	6,096.51	0.22	
		Base	189.809389	111,797.73	200.160000	117,894.24	6,096.51	0.09	
12572Q105	CME GROUP INC COMMON STOCK USD.01								
	500.000	Local	118.230400	59,115.20	193.380000	96,690.00	37,574.80	0.18	
		Base	118.230400	59,115.20	193.380000	96,690.00	37,574.80	0.08	
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	1,300.000	Local	58.130915	75,570.19	59.730000	77,649.00	2,078.81	0.14	
		Base	58.130915	75,570.19	59.730000	77,649.00	2,078.81	0.06	
126408103	CSX CORP COMMON STOCK USD1.0								
	2,100.000	Local	31.788095	66,755.00	29.740000	62,454.00	-4,301.00	0.11	
		Base	31.788095	66,755.00	29.740000	62,454.00	-4,301.00	0.05	
126650100	CVS HEALTH CORP COMMON STOCK USD.01								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,970.000	Local	76.772959	151,242.73	84.860000	167,174.20	15,931.47	0.31	
		Base	76.772959	151,242.73	84.860000	167,174.20	15,931.47	0.13	
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	400.000	Local	106.486175	42,594.47	147.470000	58,988.00	16,393.53	0.11	
		Base	106.486175	42,594.47	147.470000	58,988.00	16,393.53	0.05	
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	700.000	Local	88.398257	61,878.78	161.970000	113,379.00	51,500.22	0.21	
		Base	88.398257	61,878.78	161.970000	113,379.00	51,500.22	0.09	
148806102	CATALANT INC COMMON STOCK USD.01								
	500.000	Local	72.410000	36,205.00	133.070000	66,535.00	30,330.00	0.12	
		Base	72.410000	36,205.00	133.070000	66,535.00	30,330.00	0.05	
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	500.000	Local	120.697120	60,348.56	191.970000	95,985.00	35,636.44	0.18	
		Base	120.697120	60,348.56	191.970000	95,985.00	35,636.44	0.08	
150870103	CELANESE CORP COMMON STOCK USD.0001								
	500.000	Local	84.938200	42,469.10	150.640000	75,320.00	32,850.90	0.14	
		Base	84.938200	42,469.10	150.640000	75,320.00	32,850.90	0.06	
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	100.000	Local	343.477800	34,347.78	727.560000	72,756.00	38,408.22	0.13	
		Base	343.477800	34,347.78	727.560000	72,756.00	38,408.22	0.06	
166764100	CHEVRON CORP COMMON STOCK USD.75								
	4,900.000	Local	104.158333	510,375.83	101.450000	497,105.00	-13,270.83	0.91	
		Base	104.158333	510,375.83	101.450000	497,105.00	-13,270.83	0.39	
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	800.000	Local	48.430000	38,744.00	82.570000	66,056.00	27,312.00	0.12	
		Base	48.430000	38,744.00	82.570000	66,056.00	27,312.00	0.05	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	4,400.000	Local	44.359455	195,181.60	54.430000	239,492.00	44,310.40	0.44	
		Base	44.359455	195,181.60	54.430000	239,492.00	44,310.40	0.19	
172967424	CITIGROUP INC COMMON STOCK USD.01								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,100.000	Local	64.410067	135,261.14	70.180000	147,378.00	12,116.86	0.27	
		Base	64.410067	135,261.14	70.180000	147,378.00	12,116.86	0.12	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	7,600.000	Local	48.157989	366,000.72	52.470000	398,772.00	32,771.28	0.73	
		Base	48.157989	366,000.72	52.470000	398,772.00	32,771.28	0.32	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	1,500.000	Local	73.197627	109,796.44	75.580000	113,370.00	3,573.56	0.21	
		Base	73.197627	109,796.44	75.580000	113,370.00	3,573.56	0.09	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	4,300.000	Local	44.448914	191,130.33	55.930000	240,499.00	49,368.67	0.44	
		Base	44.448914	191,130.33	55.930000	240,499.00	49,368.67	0.19	
204448104	CIA DE MINAS BUENAVENTUR ADR ADR								
	6,900.000	Local	6.732896	46,456.98	6.760000	46,644.00	187.02	0.09	
		Base	6.732896	46,456.98	6.760000	46,644.00	187.02	0.04	
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
	4,900.000	Local	54.627731	267,675.88	67.770000	332,073.00	64,397.12	0.61	
		Base	54.627731	267,675.88	67.770000	332,073.00	64,397.12	0.26	
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
	1,200.000	Local	74.483792	89,380.55	72.590000	87,108.00	-2,272.55	0.16	
		Base	74.483792	89,380.55	72.590000	87,108.00	-2,272.55	0.07	
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
	400.000	Local	183.046425	73,218.57	210.690000	84,276.00	11,057.43	0.15	
		Base	183.046425	73,218.57	210.690000	84,276.00	11,057.43	0.07	
219350105	CORNING INC COMMON STOCK USD.5								
	1,900.000	Local	28.144863	53,475.24	36.490000	69,331.00	15,855.76	0.13	
		Base	28.144863	53,475.24	36.490000	69,331.00	15,855.76	0.05	
22052L104	CORTEVA INC COMMON STOCK USD.01								
	2,700.000	Local	43.160000	116,532.00	42.080000	113,616.00	-2,916.00	0.21	
		Base	43.160000	116,532.00	42.080000	113,616.00	-2,916.00	0.09	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,800.000	Local	262.079368	733,822.23	449.350000	1,258,180.00	524,357.77	2.30	
		Base	262.079368	733,822.23	449.350000	1,258,180.00	524,357.77	0.99	
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
	1,400.000	Local	117.522936	164,532.11	173.320000	242,648.00	78,115.89	0.44	
		Base	117.522936	164,532.11	173.320000	242,648.00	78,115.89	0.19	
231021106	CUMMINS INC COMMON STOCK USD2.5								
	300.000	Local	158.768300	47,630.49	224.560000	67,368.00	19,737.51	0.12	
		Base	158.768300	47,630.49	224.560000	67,368.00	19,737.51	0.05	
233331107	DTE ENERGY COMPANY COMMON STOCK								
	700.000	Local	93.431300	65,401.91	111.710000	78,197.00	12,795.09	0.14	
		Base	93.431300	65,401.91	111.710000	78,197.00	12,795.09	0.06	
235851102	DANAHER CORP COMMON STOCK USD.01								
	1,100.000	Local	133.267855	146,594.64	304.440000	334,884.00	188,289.36	0.61	
		Base	133.267855	146,594.64	304.440000	334,884.00	188,289.36	0.26	
244199105	DEERE + CO COMMON STOCK USD1.0								
	300.000	Local	332.980000	99,894.00	335.070000	100,521.00	627.00	0.18	
		Base	332.980000	99,894.00	335.070000	100,521.00	627.00	0.08	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	3,000.000	Local	27.210000	81,630.00	35.510000	106,530.00	24,900.00	0.19	
		Base	27.210000	81,630.00	35.510000	106,530.00	24,900.00	0.08	
252131107	DEXCOM INC COMMON STOCK USD.001								
	400.000	Local	418.012500	167,205.00	546.860000	218,744.00	51,539.00	0.40	
		Base	418.012500	167,205.00	546.860000	218,744.00	51,539.00	0.17	
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	900.000	Local	117.668522	105,901.67	144.450000	130,005.00	24,103.33	0.24	
		Base	117.668522	105,901.67	144.450000	130,005.00	24,103.33	0.10	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	1,362.000	Local	99.625859	135,690.42	169.170000	230,409.54	94,719.12	0.42	
		Base	99.625859	135,690.42	169.170000	230,409.54	94,719.12	0.18	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	700.000	Local	61.321900	42,925.33	122.850000	85,995.00	43,069.67	0.16	
		Base	61.321900	42,925.33	122.850000	85,995.00	43,069.67	0.07	
25746U109	DOMINION ENERGY INC COMMON STOCK								
	2,500.000	Local	77.270056	193,175.14	73.020000	182,550.00	-10,625.14	0.33	
		Base	77.270056	193,175.14	73.020000	182,550.00	-10,625.14	0.14	
260557103	DOW INC COMMON STOCK USD.01								
	1,696.000	Local	48.395295	82,078.42	57.560000	97,621.76	15,543.34	0.18	
		Base	48.395295	82,078.42	57.560000	97,621.76	15,543.34	0.08	
264411505	DUKE REALTY CORP REIT USD.01								
	1,400.000	Local	31.734943	44,428.92	47.870000	67,018.00	22,589.08	0.12	
		Base	31.734943	44,428.92	47.870000	67,018.00	22,589.08	0.05	
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
	2,300.000	Local	85.650761	196,996.75	97.590000	224,457.00	27,460.25	0.41	
		Base	85.650761	196,996.75	97.590000	224,457.00	27,460.25	0.18	
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
	1,496.000	Local	91.360802	136,675.76	67.990000	101,713.04	-34,962.72	0.19	
		Base	91.360802	136,675.76	67.990000	101,713.04	-34,962.72	0.08	
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	1,300.000	Local	89.855400	116,812.02	80.270000	104,351.00	-12,461.02	0.19	
		Base	89.855400	116,812.02	80.270000	104,351.00	-12,461.02	0.08	
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
	900.000	Local	78.295400	70,465.86	100.740000	90,666.00	20,200.14	0.17	
		Base	78.295400	70,465.86	100.740000	90,666.00	20,200.14	0.07	
278865100	ECOLAB INC COMMON STOCK USD1.0								
	1,200.000	Local	173.978875	208,774.65	208.620000	250,344.00	41,569.35	0.46	
		Base	173.978875	208,774.65	208.620000	250,344.00	41,569.35	0.20	
281020107	EDISON INTERNATIONAL COMMON STOCK								
	1,300.000	Local	78.862900	102,521.77	55.470000	72,111.00	-30,410.77	0.13	
		Base	78.862900	102,521.77	55.470000	72,111.00	-30,410.77	0.06	
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								

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

Holdings

FRANKLIN GLOBAL DBI CIF
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	1,900.000	Local	90.613684	172,166.00	113.210000	215,099.00	42,933.00	0.39
		Base	90.613684	172,166.00	113.210000	215,099.00	42,933.00	0.17
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	700.000	Local	76.571500	53,600.05	99.310000	69,517.00	15,916.95	0.13
		Base	76.571500	53,600.05	99.310000	69,517.00	15,916.95	0.05
29444U700	EQUINIX INC REIT USD.001							
	300.000	Local	509.198100	152,759.43	790.130000	237,039.00	84,279.57	0.43
		Base	509.198100	152,759.43	790.130000	237,039.00	84,279.57	0.19
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	1,000.000	Local	61.592850	61,592.85	78.100000	78,100.00	16,507.15	0.14
		Base	61.592850	61,592.85	78.100000	78,100.00	16,507.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	1,300.000	Local	59.813454	77,757.49	80.920000	105,196.00	27,438.51	0.19
		Base	59.813454	77,757.49	80.920000	105,196.00	27,438.51	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	200.000	Local	248.155000	49,631.00	319.740000	63,948.00	14,317.00	0.12
		Base	248.155000	49,631.00	319.740000	63,948.00	14,317.00	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	200.000	Local	216.920000	43,384.00	207.960000	41,592.00	-1,792.00	0.08
		Base	216.920000	43,384.00	207.960000	41,592.00	-1,792.00	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	2,100.000	Local	72.134152	151,481.72	81.760000	171,696.00	20,214.28	0.31
		Base	72.134152	151,481.72	81.760000	171,696.00	20,214.28	0.14
30161N101	EXELON CORP COMMON STOCK							
	3,300.000	Local	42.721327	140,980.38	48.340000	159,522.00	18,541.62	0.29
		Base	42.721327	140,980.38	48.340000	159,522.00	18,541.62	0.13
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	400.000	Local	110.900000	44,360.00	167.990000	67,196.00	22,836.00	0.12
		Base	110.900000	44,360.00	167.990000	67,196.00	22,836.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							

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

Books Open

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Holdings

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	11,100.000	Local	63.811215	708,304.49	58.820000	652,902.00	-55,402.49	1.19
		Base	63.811215	708,304.49	58.820000	652,902.00	-55,402.49	0.52
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	2,100.000	Local	219.390767	460,720.61	339.390000	712,719.00	251,998.39	1.30
		Base	219.390767	460,720.61	339.390000	712,719.00	251,998.39	0.56
31428X106	FEDEX CORP COMMON STOCK USD.1							
	300.000	Local	190.131500	57,039.45	219.290000	65,787.00	8,747.55	0.12
		Base	190.131500	57,039.45	219.290000	65,787.00	8,747.55	0.05
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	1,800.000	Local	37.290000	67,122.00	42.440000	76,392.00	9,270.00	0.14
		Base	37.290000	67,122.00	42.440000	76,392.00	9,270.00	0.06
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	2,500.000	Local	40.732064	101,830.16	35.620000	89,050.00	-12,780.16	0.16
		Base	40.732064	101,830.16	35.620000	89,050.00	-12,780.16	0.07
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	6,800.000	Local	14.690000	99,892.00	14.160000	96,288.00	-3,604.00	0.18
		Base	14.690000	99,892.00	14.160000	96,288.00	-3,604.00	0.08
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	3,100.000	Local	10.570000	32,767.00	32.530000	100,843.00	68,076.00	0.18
		Base	10.570000	32,767.00	32.530000	100,843.00	68,076.00	0.08
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	975.000	Local	233.287200	227,455.02	103.030000	100,454.25	-127,000.77	0.18
		Base	233.287200	227,455.02	103.030000	100,454.25	-127,000.77	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	2,200.000	Local	57.576755	126,668.86	59.820000	131,604.00	4,935.14	0.24
		Base	57.576755	126,668.86	59.820000	131,604.00	4,935.14	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	1,300.000	Local	25.010000	32,513.00	52.710000	68,523.00	36,010.00	0.13
		Base	25.010000	32,513.00	52.710000	68,523.00	36,010.00	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,300.000	Local	67.273948	154,730.08	69.850000	160,655.00	5,924.92	0.29	
		Base	67.273948	154,730.08	69.850000	160,655.00	5,924.92	0.13	
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	1,000.000	Local	312.187000	312,187.00	378.030000	378,030.00	65,843.00	0.69	
		Base	312.187000	312,187.00	378.030000	378,030.00	65,843.00	0.30	
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
	700.000	Local	168.780000	118,146.00	242.720000	169,904.00	51,758.00	0.31	
		Base	168.780000	118,146.00	242.720000	169,904.00	51,758.00	0.13	
40434L105	HP INC COMMON STOCK USD.01								
	2,900.000	Local	18.764300	54,416.47	27.360000	79,344.00	24,927.53	0.15	
		Base	18.764300	54,416.47	27.360000	79,344.00	24,927.53	0.06	
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	3,500.000	Local	14.350000	50,225.00	21.620000	75,670.00	25,445.00	0.14	
		Base	14.350000	50,225.00	21.620000	75,670.00	25,445.00	0.06	
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
	3,200.000	Local	29.930988	95,779.16	33.480000	107,136.00	11,356.84	0.20	
		Base	29.930988	95,779.16	33.480000	107,136.00	11,356.84	0.08	
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
	600.000	Local	138.560000	83,136.00	169.250000	101,550.00	18,414.00	0.19	
		Base	138.560000	83,136.00	169.250000	101,550.00	18,414.00	0.08	
42809H107	HESS CORP COMMON STOCK USD1.0								
	1,000.000	Local	43.983320	43,983.32	78.110000	78,110.00	34,126.68	0.14	
		Base	43.983320	43,983.32	78.110000	78,110.00	34,126.68	0.06	
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
	60,100.000	Local	3.287560	197,582.34	4.970378	298,719.72	101,137.38	0.55	
		Base	3.287560	197,582.34	4.970378	298,719.72	101,137.38	0.24	
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	1,100.000	Local	226.470236	249,117.26	328.260000	361,086.00	111,968.74	0.66	
		Base	226.470236	249,117.26	328.260000	361,086.00	111,968.74	0.29	
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								

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QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,000.000	Local	190.186070	190,186.07	212.280000	212,280.00	22,093.93	0.39	
		Base	190.186070	190,186.07	212.280000	212,280.00	22,093.93	0.17	
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	3,400.000	Local	18.068600	61,433.24	16.330000	55,522.00	-5,911.24	0.10	
		Base	18.068600	61,433.24	16.330000	55,522.00	-5,911.24	0.04	
444859102	HUMANA INC COMMON STOCK USD.166								
	400.000	Local	387.631875	155,052.75	389.150000	155,660.00	607.25	0.28	
		Base	387.631875	155,052.75	389.150000	155,660.00	607.25	0.12	
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
	12,200.000	Local	13.400000	163,480.00	15.460000	188,612.00	25,132.00	0.34	
		Base	13.400000	163,480.00	15.460000	188,612.00	25,132.00	0.15	
44842L103	HUTCHMED CHINA ADR ADR								
	1,200.000	Local	37.712083	45,254.50	36.610000	43,932.00	-1,322.50	0.08	
		Base	37.712083	45,254.50	36.610000	43,932.00	-1,322.50	0.03	
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
	200.000	Local	489.470000	97,894.00	621.900000	124,380.00	26,486.00	0.23	
		Base	489.470000	97,894.00	621.900000	124,380.00	26,486.00	0.10	
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
	500.000	Local	161.483800	80,741.90	206.630000	103,315.00	22,573.10	0.19	
		Base	161.483800	80,741.90	206.630000	103,315.00	22,573.10	0.08	
452327109	ILLUMINA INC COMMON STOCK USD.01								
	200.000	Local	320.900000	64,180.00	405.610000	81,122.00	16,942.00	0.15	
		Base	320.900000	64,180.00	405.610000	81,122.00	16,942.00	0.06	
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
	3,057.000	Local	77.132581	235,794.30	95.066371	290,617.90	54,823.60	0.53	
		Base	77.132581	235,794.30	95.066371	290,617.90	54,823.60	0.23	
458140100	INTEL CORP COMMON STOCK USD.001								
	3,600.000	Local	44.868517	161,526.66	53.280000	191,808.00	30,281.34	0.35	
		Base	44.868517	161,526.66	53.280000	191,808.00	30,281.34	0.15	
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	800.000	Local	60.624400	48,499.52	114.820000	91,856.00	43,356.48	0.17	
		Base	60.624400	48,499.52	114.820000	91,856.00	43,356.48	0.07	
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	600.000	Local	158.695000	95,217.00	138.930000	83,358.00	-11,859.00	0.15	
		Base	158.695000	95,217.00	138.930000	83,358.00	-11,859.00	0.07	
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	900.000	Local	145.745233	131,170.71	133.720000	120,348.00	-10,822.71	0.22	
		Base	145.745233	131,170.71	133.720000	120,348.00	-10,822.71	0.10	
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	1,800.000	Local	53.164400	95,695.92	55.920000	100,656.00	4,960.08	0.18	
		Base	53.164400	95,695.92	55.920000	100,656.00	4,960.08	0.08	
461202103	INTUIT INC COMMON STOCK USD.01								
	400.000	Local	432.315000	172,926.00	539.510000	215,804.00	42,878.00	0.39	
		Base	432.315000	172,926.00	539.510000	215,804.00	42,878.00	0.17	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	200.000	Local	281.949200	56,389.84	994.150000	198,830.00	142,440.16	0.36	
		Base	281.949200	56,389.84	994.150000	198,830.00	142,440.16	0.16	
46187W107	INVITATION HOMES INC REIT USD.01								
	2,600.000	Local	27.034615	70,290.00	38.330000	99,658.00	29,368.00	0.18	
		Base	27.034615	70,290.00	38.330000	99,658.00	29,368.00	0.08	
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
	300.000	Local	136.040000	40,812.00	239.540000	71,862.00	31,050.00	0.13	
		Base	136.040000	40,812.00	239.540000	71,862.00	31,050.00	0.06	
46284V101	IRON MOUNTAIN INC REIT USD.01								
	1,400.000	Local	31.740000	44,436.00	43.450000	60,830.00	16,394.00	0.11	
		Base	31.740000	44,436.00	43.450000	60,830.00	16,394.00	0.05	
46591M109	JOYY INC ADR ADR USD.00001								
	600.000	Local	54.800000	32,880.00	54.830000	32,898.00	18.00	0.06	
		Base	54.800000	32,880.00	54.830000	32,898.00	18.00	0.03	
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,400.000	Local	113.250368	385,051.25	163.690000	556,546.00	171,494.75	1.02	
		Base	113.250368	385,051.25	163.690000	556,546.00	171,494.75	0.44	
47215P106	JD.COM INC ADR ADR USD.00002								
	2,500.000	Local	51.128312	127,820.78	72.240000	180,600.00	52,779.22	0.33	
		Base	51.128312	127,820.78	72.240000	180,600.00	52,779.22	0.14	
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	2,600.000	Local	134.938315	350,839.62	161.500000	419,900.00	69,060.38	0.77	
		Base	134.938315	350,839.62	161.500000	419,900.00	69,060.38	0.33	
482497104	KE HOLDINGS INC ADR ADR USD.00002								
	3,721.000	Local	52.879487	196,764.57	18.260000	67,945.46	-128,819.11	0.12	
		Base	52.879487	196,764.57	18.260000	67,945.46	-128,819.11	0.05	
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	800.000	Local	128.208950	102,567.16	132.440000	105,952.00	3,384.84	0.19	
		Base	128.208950	102,567.16	132.440000	105,952.00	3,384.84	0.08	
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	4,800.000	Local	20.133100	96,638.88	16.730000	80,304.00	-16,334.88	0.15	
		Base	20.133100	96,638.88	16.730000	80,304.00	-16,334.88	0.06	
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,600.000	Local	31.586188	50,537.90	36.820000	58,912.00	8,374.10	0.11	
		Base	31.586188	50,537.90	36.820000	58,912.00	8,374.10	0.05	
501044101	KROGER CO COMMON STOCK USD1.0								
	6,700.000	Local	31.720919	212,530.16	40.430000	270,881.00	58,350.84	0.50	
		Base	31.720919	212,530.16	40.430000	270,881.00	58,350.84	0.21	
50202M102	LI AUTO INC ADR ADR USD.0001								
	2,326.000	Local	29.160000	67,826.16	26.290000	61,150.54	-6,675.62	0.11	
		Base	29.160000	67,826.16	26.290000	61,150.54	-6,675.62	0.05	
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	800.000	Local	206.782500	165,426.00	220.240000	176,192.00	10,766.00	0.32	
		Base	206.782500	165,426.00	220.240000	176,192.00	10,766.00	0.14	
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								

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

Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
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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
	100.000	Local	308.180000	30,818.00	569.150000	56,915.00	26,097.00	0.10	
		Base	308.180000	30,818.00	569.150000	56,915.00	26,097.00	0.04	
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
	600.000	Local	62.340000	37,404.00	61.370000	36,822.00	-582.00	0.07	
		Base	62.340000	37,404.00	61.370000	36,822.00	-582.00	0.03	
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	500.000	Local	158.210000	79,105.00	299.930000	149,965.00	70,860.00	0.27	
		Base	158.210000	79,105.00	299.930000	149,965.00	70,860.00	0.12	
532457108	ELI LILLY + CO COMMON STOCK								
	1,200.000	Local	157.455450	188,946.54	231.050000	277,260.00	88,313.46	0.51	
		Base	157.455450	188,946.54	231.050000	277,260.00	88,313.46	0.22	
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
	1,800.000	Local	60.170000	108,306.00	68.750000	123,750.00	15,444.00	0.23	
		Base	60.170000	108,306.00	68.750000	123,750.00	15,444.00	0.10	
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	300.000	Local	305.275000	91,582.50	345.100000	103,530.00	11,947.50	0.19	
		Base	305.275000	91,582.50	345.100000	103,530.00	11,947.50	0.08	
540424108	LOEWS CORP COMMON STOCK USD.01								
	900.000	Local	53.580000	48,222.00	53.930000	48,537.00	315.00	0.09	
		Base	53.580000	48,222.00	53.930000	48,537.00	315.00	0.04	
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	8,140.000	Local	10.999237	89,533.79	7.263570	59,125.46	-30,408.33	0.11	
		Base	10.999237	89,533.79	7.263570	59,125.46	-30,408.33	0.05	
548661107	LOWE S COS INC COMMON STOCK USD.5								
	700.000	Local	85.340400	59,738.28	202.860000	142,002.00	82,263.72	0.26	
		Base	85.340400	59,738.28	202.860000	142,002.00	82,263.72	0.11	
55354G100	MSCI INC COMMON STOCK USD.01								
	300.000	Local	523.263333	156,979.00	608.340000	182,502.00	25,523.00	0.33	
		Base	523.263333	156,979.00	608.340000	182,502.00	25,523.00	0.14	
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								

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	1,201.000	Local	63.203614	75,907.54	61.810000	74,233.81	-1,673.73	0.14
		Base	63.203614	75,907.54	61.810000	74,233.81	-1,673.73	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	800.000	Local	125.530000	100,424.00	151.430000	121,144.00	20,720.00	0.22
		Base	125.530000	100,424.00	151.430000	121,144.00	20,720.00	0.10
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	500.000	Local	97.114000	48,557.00	148.090000	74,045.00	25,488.00	0.14
		Base	97.114000	48,557.00	148.090000	74,045.00	25,488.00	0.06
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	400.000	Local	339.040000	135,616.00	341.680000	136,672.00	1,056.00	0.25
		Base	339.040000	135,616.00	341.680000	136,672.00	1,056.00	0.11
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	500.000	Local	117.237500	58,618.75	347.680000	173,840.00	115,221.25	0.32
		Base	117.237500	58,618.75	347.680000	173,840.00	115,221.25	0.14
57667L107	MATCH GROUP INC COMMON STOCK							
	300.000	Local	158.160000	47,448.00	156.990000	47,097.00	-351.00	0.09
		Base	158.160000	47,448.00	156.990000	47,097.00	-351.00	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	1,100.000	Local	82.091818	90,301.00	81.030000	89,133.00	-1,168.00	0.16
		Base	82.091818	90,301.00	81.030000	89,133.00	-1,168.00	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	600.000	Local	182.574167	109,544.50	241.110000	144,666.00	35,121.50	0.26
		Base	182.574167	109,544.50	241.110000	144,666.00	35,121.50	0.11
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	2,500.000	Local	20.680000	51,700.00	20.070000	50,175.00	-1,525.00	0.09
		Base	20.680000	51,700.00	20.070000	50,175.00	-1,525.00	0.04
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	3,500.000	Local	67.195906	235,185.67	75.110000	262,885.00	27,699.33	0.48
		Base	67.195906	235,185.67	75.110000	262,885.00	27,699.33	0.21
59156R108	METLIFE INC COMMON STOCK USD.01							

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Holdings

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	1,300.000	Local	58.700000	76,310.00	61.730000	80,249.00	3,939.00	0.15	
		Base	58.700000	76,310.00	61.730000	80,249.00	3,939.00	0.06	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	4,000.000	Local	135.899508	543,598.03	281.920000	1,127,680.00	584,081.97	2.06	
		Base	135.899508	543,598.03	281.920000	1,127,680.00	584,081.97	0.89	
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
	400.000	Local	99.980000	39,992.00	153.490000	61,396.00	21,404.00	0.11	
		Base	99.980000	39,992.00	153.490000	61,396.00	21,404.00	0.05	
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,200.000	Local	42.270000	50,724.00	70.980000	85,176.00	34,452.00	0.16	
		Base	42.270000	50,724.00	70.980000	85,176.00	34,452.00	0.07	
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	400.000	Local	117.670000	47,068.00	186.750000	74,700.00	27,632.00	0.14	
		Base	117.670000	47,068.00	186.750000	74,700.00	27,632.00	0.06	
60770K107	MODERNA INC COMMON STOCK USD.0001								
	500.000	Local	190.710000	95,355.00	384.860000	192,430.00	97,075.00	0.35	
		Base	190.710000	95,355.00	384.860000	192,430.00	97,075.00	0.15	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	3,200.000	Local	49.310344	157,793.10	58.180000	186,176.00	28,382.90	0.34	
		Base	49.310344	157,793.10	58.180000	186,176.00	28,382.90	0.15	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	1,300.000	Local	64.550000	83,915.00	88.830000	115,479.00	31,564.00	0.21	
		Base	64.550000	83,915.00	88.830000	115,479.00	31,564.00	0.09	
615369105	MOODY S CORP COMMON STOCK USD.01								
	300.000	Local	118.807500	35,642.25	355.110000	106,533.00	70,890.75	0.19	
		Base	118.807500	35,642.25	355.110000	106,533.00	70,890.75	0.08	
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	3,600.000	Local	69.054542	248,596.35	97.310000	350,316.00	101,719.65	0.64	
		Base	69.054542	248,596.35	97.310000	350,316.00	101,719.65	0.28	
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								

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

Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300.000	Local	138.130000	41,439.00	232.320000	69,696.00	28,257.00	0.13	
		Base	138.130000	41,439.00	232.320000	69,696.00	28,257.00	0.06	
62914V106	NIO INC ADR ADR USD.00025								
	3,200.000	Local	45.048750	144,156.00	35.630000	114,016.00	-30,140.00	0.21	
		Base	45.048750	144,156.00	35.630000	114,016.00	-30,140.00	0.09	
64110L106	NETFLIX INC COMMON STOCK USD.001								
	500.000	Local	305.125420	152,562.71	610.340000	305,170.00	152,607.29	0.56	
		Base	305.125420	152,562.71	610.340000	305,170.00	152,607.29	0.24	
64110W102	NETEASE INC ADR ADR USD.0001								
	2,300.000	Local	98.855926	227,368.63	85.400000	196,420.00	-30,948.63	0.36	
		Base	98.855926	227,368.63	85.400000	196,420.00	-30,948.63	0.16	
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
	12,900.000	Local	7.716474	99,542.51	4.800000	61,920.00	-37,622.51	0.11	
		Base	7.716474	99,542.51	4.800000	61,920.00	-37,622.51	0.05	
651639106	NEWMONT CORP COMMON STOCK USD1.6								
	4,400.000	Local	55.253880	243,117.07	54.300000	238,920.00	-4,197.07	0.44	
		Base	55.253880	243,117.07	54.300000	238,920.00	-4,197.07	0.19	
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
	6,900.000	Local	51.423936	354,825.16	78.520000	541,788.00	186,962.84	0.99	
		Base	51.423936	354,825.16	78.520000	541,788.00	186,962.84	0.43	
654106103	NIKE INC CL B COMMON STOCK								
	900.000	Local	54.341100	48,906.99	145.230000	130,707.00	81,800.01	0.24	
		Base	54.341100	48,906.99	145.230000	130,707.00	81,800.01	0.10	
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
	500.000	Local	110.660000	55,330.00	107.810000	53,905.00	-1,425.00	0.10	
		Base	110.660000	55,330.00	107.810000	53,905.00	-1,425.00	0.04	
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
	200.000	Local	245.477500	49,095.50	360.150000	72,030.00	22,934.50	0.13	
		Base	245.477500	49,095.50	360.150000	72,030.00	22,934.50	0.06	
670002401	NOVAVAX INC COMMON STOCK USD.01								

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200.000	Local	231.150000		46,230.00	207.310000	41,462.00	-4,768.00	0.08
		Base	231.150000		46,230.00	207.310000	41,462.00	-4,768.00	0.03
670346105	NUCOR CORP COMMON STOCK USD.4								
	900.000	Local	47.177878		42,460.09	98.490000	88,641.00	46,180.91	0.16
		Base	47.177878		42,460.09	98.490000	88,641.00	46,180.91	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	2,400.000	Local	119.261333		286,227.20	207.160000	497,184.00	210,956.80	0.91
		Base	119.261333		286,227.20	207.160000	497,184.00	210,956.80	0.39
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
	100.000	Local	248.430000		24,843.00	611.060000	61,106.00	36,263.00	0.11
		Base	248.430000		24,843.00	611.060000	61,106.00	36,263.00	0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
	2,500.000	Local	10.210000		25,525.00	29.580000	73,950.00	48,425.00	0.14
		Base	10.210000		25,525.00	29.580000	73,950.00	48,425.00	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
	700.000	Local	83.176300		58,223.41	72.460000	50,722.00	-7,501.41	0.09
		Base	83.176300		58,223.41	72.460000	50,722.00	-7,501.41	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
	1,500.000	Local	26.590000		39,885.00	57.990000	86,985.00	47,100.00	0.16
		Base	26.590000		39,885.00	57.990000	86,985.00	47,100.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01								
	1,000.000	Local	45.426100		45,426.10	87.130000	87,130.00	41,703.90	0.16
		Base	45.426100		45,426.10	87.130000	87,130.00	41,703.90	0.07
69331C108	P G + E CORP COMMON STOCK								
	10,500.000	Local	9.641429		101,235.00	9.600000	100,800.00	-435.00	0.18
		Base	9.641429		101,235.00	9.600000	100,800.00	-435.00	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
	700.000	Local	130.605686		91,423.98	195.640000	136,948.00	45,524.02	0.25
		Base	130.605686		91,423.98	195.640000	136,948.00	45,524.02	0.11
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								

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Holdings

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STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	500.000	Local	109.580900	54,790.45	143.010000	71,505.00	16,714.55	0.13	
		Base	109.580900	54,790.45	143.010000	71,505.00	16,714.55	0.06	
69351T106	PPL CORP COMMON STOCK USD.01								
	2,600.000	Local	38.120800	99,114.08	27.880000	72,488.00	-26,626.08	0.13	
		Base	38.120800	99,114.08	27.880000	72,488.00	-26,626.08	0.06	
693718108	PACCAR INC COMMON STOCK USD1.0								
	1,100.000	Local	67.054300	73,759.73	78.920000	86,812.00	13,052.27	0.16	
		Base	67.054300	73,759.73	78.920000	86,812.00	13,052.27	0.07	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
	200.000	Local	284.900000	56,980.00	279.620000	55,924.00	-1,056.00	0.10	
		Base	284.900000	56,980.00	279.620000	55,924.00	-1,056.00	0.04	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	1,000.000	Local	170.924000	170,924.00	260.210000	260,210.00	89,286.00	0.48	
		Base	170.924000	170,924.00	260.210000	260,210.00	89,286.00	0.21	
70614W100	PELOTON INTERACTIVE INC A COMMON STOCK USD.000025								
	400.000	Local	105.570000	42,228.00	87.050000	34,820.00	-7,408.00	0.06	
		Base	105.570000	42,228.00	87.050000	34,820.00	-7,408.00	0.03	
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0								
	236.000	Local	296.563220	69,988.92	299.727210	70,735.62	746.70	0.13	
		Base	296.563220	69,988.92	299.727210	70,735.62	746.70	0.06	
713448108	PEPSICO INC COMMON STOCK USD.017								
	2,700.000	Local	119.407141	322,399.28	150.410000	406,107.00	83,707.72	0.74	
		Base	119.407141	322,399.28	150.410000	406,107.00	83,707.72	0.32	
717081103	PFIZER INC COMMON STOCK USD.05								
	7,100.000	Local	33.684028	239,156.60	43.010000	305,371.00	66,214.40	0.56	
		Base	33.684028	239,156.60	43.010000	305,371.00	66,214.40	0.24	
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
	3,300.000	Local	87.855576	289,923.40	94.790000	312,807.00	22,883.60	0.57	
		Base	87.855576	289,923.40	94.790000	312,807.00	22,883.60	0.25	
718546104	PHILLIPS 66 COMMON STOCK								

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FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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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	% Curr % Fund
			1,100.000	Local	76.424136	84,066.55	77,033.00	0.14
				Base	76.424136	84,066.55	77,033.00	0.06
722304102	PINDUODUO INC ADR ADR USD.00002							
			1,100.000	Local	113.520000	124,872.00	99,737.00	0.18
				Base	113.520000	124,872.00	99,737.00	0.08
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
			400.000	Local	165.576700	66,230.68	66,604.00	0.12
				Base	165.576700	66,230.68	66,604.00	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
			500.000	Local	104.212080	52,106.04	98,350.00	0.18
				Base	104.212080	52,106.04	98,350.00	0.08
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
			1,300.000	Local	60.460000	78,598.00	83,720.00	0.15
				Base	60.460000	78,598.00	83,720.00	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
			4,100.000	Local	97.126063	398,216.86	573,180.00	1.05
				Base	97.126063	398,216.86	573,180.00	0.45
74340W103	PROLOGIS INC REIT USD.01							
			2,380.000	Local	64.906861	154,478.33	298,523.40	0.55
				Base	64.906861	154,478.33	298,523.40	0.24
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
			600.000	Local	98.590000	59,154.00	63,120.00	0.12
				Base	98.590000	59,154.00	63,120.00	0.05
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
			1,900.000	Local	47.808537	90,836.22	115,710.00	0.21
				Base	47.808537	90,836.22	115,710.00	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
			500.000	Local	214.921860	107,460.93	148,550.00	0.27
				Base	214.921860	107,460.93	148,550.00	0.12
747525103	QUALCOMM INC COMMON STOCK USD.0001							

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,100.000	Local	127.899173	140,689.09	128.980000	141,878.00	1,188.91	0.26	
		Base	127.899173	140,689.09	128.980000	141,878.00	1,188.91	0.11	
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
	1,966.000	Local	79.892111	157,067.89	85.960000	168,997.36	11,929.47	0.31	
		Base	79.892111	157,067.89	85.960000	168,997.36	11,929.47	0.13	
756109104	REALTY INCOME CORP REIT USD1.0								
	2,100.000	Local	57.740267	121,254.56	64.860000	136,206.00	14,951.44	0.25	
		Base	57.740267	121,254.56	64.860000	136,206.00	14,951.44	0.11	
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	300.000	Local	563.960000	169,188.00	605.180000	181,554.00	12,366.00	0.33	
		Base	563.960000	169,188.00	605.180000	181,554.00	12,366.00	0.14	
761152107	RESMED INC COMMON STOCK USD.004								
	300.000	Local	238.450000	71,535.00	263.550000	79,065.00	7,530.00	0.14	
		Base	238.450000	71,535.00	263.550000	79,065.00	7,530.00	0.06	
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	400.000	Local	136.534300	54,613.72	424.890000	169,956.00	115,342.28	0.31	
		Base	136.534300	54,613.72	424.890000	169,956.00	115,342.28	0.13	
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	500.000	Local	175.176660	87,588.33	330.570000	165,285.00	77,696.67	0.30	
		Base	175.176660	87,588.33	330.570000	165,285.00	77,696.67	0.13	
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
	100.000	Local	537.920000	53,792.00	646.880000	64,688.00	10,896.00	0.12	
		Base	537.920000	53,792.00	646.880000	64,688.00	10,896.00	0.05	
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	700.000	Local	158.897143	111,228.00	271.220000	189,854.00	78,626.00	0.35	
		Base	158.897143	111,228.00	271.220000	189,854.00	78,626.00	0.15	
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	3,300.000	Local	29.577330	97,605.19	29.640000	97,812.00	206.81	0.18	
		Base	29.577330	97,605.19	29.640000	97,812.00	206.81	0.08	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,400.000	Local	56.170425	134,809.02	72.840000	174,816.00	40,006.98	0.32	
		Base	56.170425	134,809.02	72.840000	174,816.00	40,006.98	0.14	
81141R100	SEA LTD ADR ADR								
	2,369.000	Local	281.670042	667,276.33	318.730000	755,071.37	87,795.04	1.38	
		Base	281.670042	667,276.33	318.730000	755,071.37	87,795.04	0.60	
816851109	SEMPRA ENERGY COMMON STOCK								
	1,400.000	Local	124.139686	173,795.56	126.500000	177,100.00	3,304.44	0.32	
		Base	124.139686	173,795.56	126.500000	177,100.00	3,304.44	0.14	
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	100.000	Local	393.010000	39,301.00	622.270000	62,227.00	22,926.00	0.11	
		Base	393.010000	39,301.00	622.270000	62,227.00	22,926.00	0.05	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	600.000	Local	126.259150	75,755.49	279.730000	167,838.00	92,082.51	0.31	
		Base	126.259150	75,755.49	279.730000	167,838.00	92,082.51	0.13	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	1,000.000	Local	125.514980	125,514.98	129.970000	129,970.00	4,455.02	0.24	
		Base	125.514980	125,514.98	129.970000	129,970.00	4,455.02	0.10	
83304A106	SNAP INC A COMMON STOCK USD.00001								
	800.000	Local	48.860000	39,088.00	73.870000	59,096.00	20,008.00	0.11	
		Base	48.860000	39,088.00	73.870000	59,096.00	20,008.00	0.05	
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	3,600.000	Local	51.598911	185,756.08	61.970000	223,092.00	37,335.92	0.41	
		Base	51.598911	185,756.08	61.970000	223,092.00	37,335.92	0.18	
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
	3,300.000	Local	48.890000	161,337.00	51.430000	169,719.00	8,382.00	0.31	
		Base	48.890000	161,337.00	51.430000	169,719.00	8,382.00	0.13	
852234103	SQUARE INC A COMMON STOCK USD.0000001								
	300.000	Local	102.470000	30,741.00	239.840000	71,952.00	41,211.00	0.13	
		Base	102.470000	30,741.00	239.840000	71,952.00	41,211.00	0.06	
855244109	STARBUCKS CORP COMMON STOCK USD.001								

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FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,000.000	Local	60.520900	60,520.90	110.310000	110,310.00	49,789.10	0.20	
		Base	60.520900	60,520.90	110.310000	110,310.00	49,789.10	0.09	
857477103	STATE STREET CORP COMMON STOCK USD1.0								
	900.000	Local	84.229200	75,806.28	84.720000	76,248.00	441.72	0.14	
		Base	84.229200	75,806.28	84.720000	76,248.00	441.72	0.06	
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	2,100.000	Local	58.950000	123,795.00	58.480000	122,808.00	-987.00	0.22	
		Base	58.950000	123,795.00	58.480000	122,808.00	-987.00	0.10	
863667101	STRYKER CORP COMMON STOCK USD.1								
	400.000	Local	135.409100	54,163.64	263.720000	105,488.00	51,324.36	0.19	
		Base	135.409100	54,163.64	263.720000	105,488.00	51,324.36	0.08	
866674104	SUN COMMUNITIES INC REIT USD.01								
	500.000	Local	129.036000	64,518.00	185.100000	92,550.00	28,032.00	0.17	
		Base	129.036000	64,518.00	185.100000	92,550.00	28,032.00	0.07	
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	2,000.000	Local	28.799200	57,598.40	48.880000	97,760.00	40,161.60	0.18	
		Base	28.799200	57,598.40	48.880000	97,760.00	40,161.60	0.08	
871829107	SYSCO CORP COMMON STOCK USD1.0								
	4,400.000	Local	68.792405	302,686.58	78.500000	345,400.00	42,713.42	0.63	
		Base	68.792405	302,686.58	78.500000	345,400.00	42,713.42	0.27	
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	1,300.000	Local	39.357700	51,165.01	65.980000	85,774.00	34,608.99	0.16	
		Base	39.357700	51,165.01	65.980000	85,774.00	34,608.99	0.07	
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	800.000	Local	122.915000	98,332.00	127.760000	102,208.00	3,876.00	0.19	
		Base	122.915000	98,332.00	127.760000	102,208.00	3,876.00	0.08	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	400.000	Local	125.670000	50,268.00	228.770000	91,508.00	41,240.00	0.17	
		Base	125.670000	50,268.00	228.770000	91,508.00	41,240.00	0.07	
88034P109	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	5,300.000	Local	7.900000	41,870.00	7.250000	38,425.00	-3,445.00	0.07
		Base	7.900000	41,870.00	7.250000	38,425.00	-3,445.00	0.03
88160R101	TESLA INC COMMON STOCK USD.001							
	700.000	Local	238.198571	166,739.00	775.480000	542,836.00	376,097.00	0.99
		Base	238.198571	166,739.00	775.480000	542,836.00	376,097.00	0.43
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	700.000	Local	79.762700	55,833.89	192.210000	134,547.00	78,713.11	0.25
		Base	79.762700	55,833.89	192.210000	134,547.00	78,713.11	0.11
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	700.000	Local	366.904086	256,832.86	571.330000	399,931.00	143,098.14	0.73
		Base	366.904086	256,832.86	571.330000	399,931.00	143,098.14	0.32
88579Y101	3M CO COMMON STOCK USD.01							
	700.000	Local	165.560000	115,892.00	175.420000	122,794.00	6,902.00	0.22
		Base	165.560000	115,892.00	175.420000	122,794.00	6,902.00	0.10
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	100.000	Local	428.020000	42,802.00	624.570000	62,457.00	19,655.00	0.11
		Base	428.020000	42,802.00	624.570000	62,457.00	19,655.00	0.05
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01							
	2,200.000	Local	36.820000	81,004.00	30.750000	67,650.00	-13,354.00	0.12
		Base	36.820000	81,004.00	30.750000	67,650.00	-13,354.00	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	1,600.000	Local	53.360000	85,376.00	58.650000	93,840.00	8,464.00	0.17
		Base	53.360000	85,376.00	58.650000	93,840.00	8,464.00	0.07
902653104	UDR INC REIT USD.01							
	1,200.000	Local	46.156317	55,387.58	52.980000	63,576.00	8,188.42	0.12
		Base	46.156317	55,387.58	52.980000	63,576.00	8,188.42	0.05
902681105	UGI CORP COMMON STOCK							
	1,400.000	Local	43.420000	60,788.00	42.620000	59,668.00	-1,120.00	0.11
		Base	43.420000	60,788.00	42.620000	59,668.00	-1,120.00	0.05
902973304	US BANCORP COMMON STOCK USD.01							

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

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	1,200.000	Local	52.557100	63,068.52	59.440000	71,328.00	8,259.48	0.13
		Base	52.557100	63,068.52	59.440000	71,328.00	8,259.48	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	500.000	Local	111.116700	55,558.35	196.010000	98,005.00	42,446.65	0.18
		Base	111.116700	55,558.35	196.010000	98,005.00	42,446.65	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	800.000	Local	95.844325	76,675.46	182.100000	145,680.00	69,004.54	0.27
		Base	95.844325	76,675.46	182.100000	145,680.00	69,004.54	0.12
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	1,100.000	Local	214.969127	236,466.04	390.740000	429,814.00	193,347.96	0.79
		Base	214.969127	236,466.04	390.740000	429,814.00	193,347.96	0.34
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	900.000	Local	56.206000	50,585.40	70.570000	63,513.00	12,927.60	0.12
		Base	56.206000	50,585.40	70.570000	63,513.00	12,927.60	0.05
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
	200.000	Local	234.510000	46,902.00	288.170000	57,634.00	10,732.00	0.11
		Base	234.510000	46,902.00	288.170000	57,634.00	10,732.00	0.05
92276F100	VENTAS INC REIT USD.25							
	2,000.000	Local	52.419555	104,839.11	55.210000	110,420.00	5,580.89	0.20
		Base	52.419555	104,839.11	55.210000	110,420.00	5,580.89	0.09
92339V308	VEREIT INC REIT USD.01							
	920.000	Local	32.400000	29,808.00	45.230000	41,611.60	11,803.60	0.08
		Base	32.400000	29,808.00	45.230000	41,611.60	11,803.60	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	2,400.000	Local	49.739021	119,373.65	54.010000	129,624.00	10,250.35	0.24
		Base	49.739021	119,373.65	54.010000	129,624.00	10,250.35	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	400.000	Local	219.720000	87,888.00	181.390000	72,556.00	-15,332.00	0.13
		Base	219.720000	87,888.00	181.390000	72,556.00	-15,332.00	0.06
925652109	VICI PROPERTIES INC REIT USD.01							

Holdings

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QS INVESTORS LLC
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,200.000	Local	25.073388	80,234.84	28.410000	90,912.00	10,677.16	0.17	
		Base	25.073388	80,234.84	28.410000	90,912.00	10,677.16	0.07	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	800.000	Local	110.650300	88,520.24	222.750000	178,200.00	89,679.76	0.33	
		Base	110.650300	88,520.24	222.750000	178,200.00	89,679.76	0.14	
929042109	VORNADO REALTY TRUST REIT USD.04								
	1,100.000	Local	75.654118	83,219.53	42.010000	46,211.00	-37,008.53	0.08	
		Base	75.654118	83,219.53	42.010000	46,211.00	-37,008.53	0.04	
92936U109	WP CAREY INC REIT USD.001								
	1,400.000	Local	70.810664	99,134.93	73.040000	102,256.00	3,121.07	0.19	
		Base	70.810664	99,134.93	73.040000	102,256.00	3,121.07	0.08	
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	1,100.000	Local	62.003318	68,203.65	88.200000	97,020.00	28,816.35	0.18	
		Base	62.003318	68,203.65	88.200000	97,020.00	28,816.35	0.08	
931142103	WALMART INC COMMON STOCK USD.1								
	8,900.000	Local	103.313421	919,489.45	139.380000	1,240,482.00	320,992.55	2.27	
		Base	103.313421	919,489.45	139.380000	1,240,482.00	320,992.55	0.98	
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
	5,900.000	Local	62.942327	371,359.73	47.050000	277,595.00	-93,764.73	0.51	
		Base	62.942327	371,359.73	47.050000	277,595.00	-93,764.73	0.22	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	3,700.000	Local	49.763976	184,126.71	46.410000	171,717.00	-12,409.71	0.31	
		Base	49.763976	184,126.71	46.410000	171,717.00	-12,409.71	0.14	
95040Q104	WELLTOWER INC REIT USD1.0								
	1,400.000	Local	55.029864	77,041.81	82.400000	115,360.00	38,318.19	0.21	
		Base	55.029864	77,041.81	82.400000	115,360.00	38,318.19	0.09	
96145D105	WESTROCK CO COMMON STOCK								
	1,600.000	Local	53.610000	85,776.00	49.830000	79,728.00	-6,048.00	0.15	
		Base	53.610000	85,776.00	49.830000	79,728.00	-6,048.00	0.06	
962166104	WEYERHAEUSER CO REIT USD1.25								

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,500.000	Local	32.993500	82,483.75	35.570000	88,925.00	6,441.25	0.16	
		Base	32.993500	82,483.75	35.570000	88,925.00	6,441.25	0.07	
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	5,900.000	Local	28.099325	165,786.02	25.940000	153,046.00	-12,740.02	0.28	
		Base	28.099325	165,786.02	25.940000	153,046.00	-12,740.02	0.12	
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	2,200.000	Local	50.684909	111,506.80	62.500000	137,500.00	25,993.20	0.25	
		Base	50.684909	111,506.80	62.500000	137,500.00	25,993.20	0.11	
98422D105	XPENG INC ADR ADR USD.00001								
	1,733.000	Local	37.410000	64,831.53	35.540000	61,590.82	-3,240.71	0.11	
		Base	37.410000	64,831.53	35.540000	61,590.82	-3,240.71	0.05	
984245100	YPF S.A. SPONSORED ADR ADR								
	9,100.000	Local	5.336071	48,558.25	4.660000	42,406.00	-6,152.25	0.08	
		Base	5.336071	48,558.25	4.660000	42,406.00	-6,152.25	0.03	
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	2,900.000	Local	58.451379	169,509.00	58.110000	168,519.00	-990.00	0.31	
		Base	58.451379	169,509.00	58.110000	168,519.00	-990.00	0.13	
98887Q104	ZAI LAB LTD ADR ADR USD.00006								
	951.000	Local	140.302534	133,427.71	105.390000	100,225.89	-33,201.82	0.18	
		Base	140.302534	133,427.71	105.390000	100,225.89	-33,201.82	0.08	
98978V103	ZOETIS INC COMMON STOCK USD.01								
	500.000	Local	134.180000	67,090.00	194.140000	97,070.00	29,980.00	0.18	
		Base	134.180000	67,090.00	194.140000	97,070.00	29,980.00	0.08	
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001								
	1,800.000	Local	37.240000	67,032.00	30.660000	55,188.00	-11,844.00	0.10	
		Base	37.240000	67,032.00	30.660000	55,188.00	-11,844.00	0.04	
AC11ZY3Y3	JACKSON FINANCIAL INC A COMMON STOCK USD.01								
	84.000	Local	25.000000	2,100.00	26.000000	2,184.00	84.00	0.00	
		Base	25.000000	2,100.00	26.000000	2,184.00	84.00	0.00	
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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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
	393.000	Local	159.262875	62,590.31	264.100000	103,791.30	41,200.99	0.19	
		Base	159.262875	62,590.31	264.100000	103,791.30	41,200.99	0.08	
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
	19,680.000	Local	2.858485	56,254.99	4.673364	91,971.80	35,716.81	0.17	
		Base	2.858485	56,254.99	4.673364	91,971.80	35,716.81	0.07	
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01								
	1,619.000	Local	69.301896	112,199.77	79.914420	129,381.45	17,181.68	0.24	
		Base	69.301896	112,199.77	79.914420	129,381.45	17,181.68	0.10	
G0250X107	AMCOR PLC COMMON STOCK USD.01								
	6,600.000	Local	9.666255	63,797.28	11.590000	76,494.00	12,696.72	0.14	
		Base	9.666255	63,797.28	11.590000	76,494.00	12,696.72	0.06	
G0403H108	AON PLC CLASS A COMMON STOCK								
	200.000	Local	187.680000	37,536.00	285.770000	57,154.00	19,618.00	0.10	
		Base	187.680000	37,536.00	285.770000	57,154.00	19,618.00	0.05	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	400.000	Local	120.705000	48,282.00	319.920000	127,968.00	79,686.00	0.23	
		Base	120.705000	48,282.00	319.920000	127,968.00	79,686.00	0.10	
G2519Y108	CREDICORP LTD COMMON STOCK USD5.0								
	400.000	Local	106.102500	42,441.00	110.940000	44,376.00	1,935.00	0.08	
		Base	106.102500	42,441.00	110.940000	44,376.00	1,935.00	0.04	
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	400.000	Local	75.926200	30,370.48	149.310000	59,724.00	29,353.52	0.11	
		Base	75.926200	30,370.48	149.310000	59,724.00	29,353.52	0.05	
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	1,400.000	Local	196.991429	275,788.00	293.380000	410,732.00	134,944.00	0.75	
		Base	196.991429	275,788.00	293.380000	410,732.00	134,944.00	0.32	
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	2,000.000	Local	97.203360	194,406.72	125.350000	250,700.00	56,293.28	0.46	
		Base	97.203360	194,406.72	125.350000	250,700.00	56,293.28	0.20	
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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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
	300.000	Local		226.360000	67,908.00	232.460000	69,738.00	1,830.00	0.13
		Base		226.360000	67,908.00	232.460000	69,738.00	1,830.00	0.06
H1467J104	CHUBB LTD COMMON STOCK								
	1,100.000	Local		155.061436	170,567.58	173.480000	190,828.00	20,260.42	0.35
		Base		155.061436	170,567.58	173.480000	190,828.00	20,260.42	0.15
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
	600.000	Local		109.942717	65,965.63	113.040000	67,824.00	1,858.37	0.12
		Base		109.942717	65,965.63	113.040000	67,824.00	1,858.37	0.05
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
	400.000	Local		133.272400	53,308.96	157.820000	63,128.00	9,819.04	0.12
		Base		133.272400	53,308.96	157.820000	63,128.00	9,819.04	0.05
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
	300.000	Local		143.892000	43,167.60	195.970000	58,791.00	15,623.40	0.11
		Base		143.892000	43,167.60	195.970000	58,791.00	15,623.40	0.05
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	1,500.000	Local		102.070000	153,105.00	93.850000	140,775.00	-12,330.00	0.26
		Base		102.070000	153,105.00	93.850000	140,775.00	-12,330.00	0.11
US DOLLAR Total									
	646,076.000	Local			41,259,081.11		53,609,352.09	12,350,270.98	98.04
		Base			41,259,081.11		53,609,352.09	12,350,270.98	42.37
YUAN RENMINBI								Exchange Rate:	6.462150
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0								
	2,200.000	Local		252.829541	556,224.99	219.390000	482,658.00	-73,566.99	6.10
		Base		38.827559	85,420.63	33.950001	74,690.00	-10,730.63	0.06
BHQBK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0								
	1,500.000	Local		450.328847	675,493.27	385.420000	578,130.00	-97,363.27	7.30
		Base		69.598300	104,397.45	59.642689	89,464.03	-14,933.42	0.07
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0								
	1,000.000	Local		314.785790	314,785.79	525.730000	525,730.00	210,944.21	6.64

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	48.342310	48,342.31	81.355276	81,355.28	33,012.97 0.06
BHWLWV908	WUXI APPTec CO LTD A COMMON STOCK CNY1.0							
	3,800.000	Local		146.132671	555,304.15	152.800000	580,640.00	25,335.85 7.34
		Base		22.584797	85,822.23	23.645381	89,852.45	4,030.22 0.07
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0							
	500.000	Local		1,138.033180	569,016.59	1,830.000000	915,000.00	345,983.41 11.56
		Base		161.813340	80,906.67	283.187484	141,593.74	60,687.07 0.11
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0							
	23,100.000	Local		23.711527	547,736.28	25.280000	583,968.00	36,231.72 7.38
		Base		3.641429	84,117.00	3.912011	90,367.45	6,250.45 0.07
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0							
	61,000.000	Local		19.958120	1,217,445.29	22.000000	1,342,000.00	124,554.71 16.96
		Base		3.084526	188,156.11	3.404440	207,670.82	19,514.71 0.16
BP3R2Z903	ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0							
	23,700.000	Local		40.957184	970,685.26	40.800000	966,960.00	-3,725.26 12.22
		Base		6.329931	150,019.36	6.313688	149,634.41	-384.95 0.12
BP3R36906	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0							
	12,600.000	Local		69.573163	876,621.86	50.230000	632,898.00	-243,723.86 8.00
		Base		10.752529	135,481.87	7.772955	97,939.23	-37,542.64 0.08
BP3R45907	OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0							
	172,800.000	Local		5.203225	899,117.26	4.790000	827,712.00	-71,405.26 10.46
		Base		0.805490	139,188.70	0.741239	128,086.16	-11,102.54 0.10
BP3R7Z908	ZHANGZHOU PIENTZEHUANG PHA A COMMON STOCK CNY1.0							
	1,100.000	Local		404.597318	445,057.05	378.200000	416,020.00	-29,037.05 5.26
		Base		62.530500	68,783.55	58.525413	64,377.95	-4,405.60 0.05
YUAN RENMINBI Total								
	303,300.000	Local			7,627,487.79		7,851,716.00	224,228.21 99.21
		Base			1,170,635.88		1,215,031.52	44,395.64 0.96

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description					Rate	Maturity Date		% Curr
	Units		Unit Cost	Total Cost		Unit Price	Market Value	Unrealized Gn/Ls	% Fund
EQUITY Total									
	12,042,606.455	Base		107,293,141.93			124,952,864.42	17,659,722.49	98.75

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



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

FUND Total								
	110,505,227.155	Base		108,801,077.15		126,452,569.42	17,651,492.27	99.99

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.383222

ADI1X7QX9	SPI 200 FUTURES	DEC21 XSFE 20211216					16 Dec 2021			
1.000	25.000	Local	182,325.00	184,825.00	7,293.000000	-2,500.00		-5,425.00	2,925.00	
		Base	131,811.81		5,272.472532	-1,807.37		-3,922.00	2,114.63	0.00

AUSTRALIAN DOLLAR Total

1.000	25.000	Local	182,325.00	184,825.00		-2,500.00		-5,425.00	2,925.00	
		Base				-1,807.37		-3,922.00	2,114.63	0.00

EURO CURRENCY

Exchange Rate: 0.863297

GERMANY

ADI1HVCX9	EURO STOXX 50	DEC21 XEUR 20211217					17 Dec 2021			
9.000	90.000	Local	364,320.00	374,265.00	4,048.000000	-9,945.00		-8,595.00	-1,350.00	
		Base	422,010.04		4,689.000425	-11,519.79		-9,956.02	-1,563.77	0.00

GERMANY Total

9.000	90.000	Local	364,320.00	374,265.00		-9,945.00		-8,595.00	-1,350.00	
		Base				-11,519.79		-9,956.02	-1,563.77	0.00

EURO CURRENCY Total

9.000	90.000	Local	364,320.00	374,265.00		-9,945.00		-8,595.00	-1,350.00	
		Base				-11,519.79		-9,956.02	-1,563.77	0.00

POUND STERLING

Exchange Rate: 0.742170

ADI1TVMB3	FTSE 100 IDX FUT	DEC21 IFLL 20211217					17 Dec 2021			
1.000	10.000	Local	70,735.00	70,385.00	7,073.500000	350.00		365.00	-15.00	
		Base	95,308.35		9,530.835253	471.59		491.80	-20.21	0.00

POUND STERLING Total

1.000	10.000	Local	70,735.00	70,385.00		350.00		365.00	-15.00	
		Base				471.59		491.80	-20.21	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

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View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
US DOLLAR									Exchange Rate:	1.000000
ADI1T62F1	S+P500 EMINI FUT DEC21 XCME 20211217						17 Dec 2021			
1.000		50.000	Local	214,887.50	222,437.50	4,297.750000		-4,950.00	-2,600.00	
			Base	214,887.50		4,297.750000		-4,950.00	-2,600.00	0.00
ADI1T9VW6	MSCI EMGMKT DEC21 XNLI 20211217						17 Dec 2021			
4.000		200.000	Local	249,120.00	260,720.00	1,245.600000		-13,560.00	1,960.00	
			Base	249,120.00		1,245.600000		-13,560.00	1,960.00	0.00
ADI1WYGX2	NIKKEI 225 (CME) DEC21 XCME 20211209						09 Dec 2021			
1.000		5.000	Local	146,750.00	147,225.00	29,350.000000		1,525.00	-2,000.00	
			Base	146,750.00		29,350.000000		1,525.00	-2,000.00	0.00
US DOLLAR Total										
6.000		255.000	Local	610,757.50	630,382.50			-16,985.00	-2,640.00	
			Base					-16,985.00	-2,640.00	0.01
FUTURES LONG Total										
17.000		380.000	Base					-30,371.22	-2,109.35	0.01

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
17.000	380.000	Base			-32,480.57	-30,371.22	-2,109.35	0.01	



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Account Number

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XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
68,601.76	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	68,601.76	68,601.76	2	0.00
		68,601.76	68,601.76	2	0.00
COMMON STOCK					
46	CUSIP # 000360206 AAON INC	3,005.64	2,977.38	0	0.00
134	CUSIP # 001055102 AFLAC INC	6,985.42	5,910.49	0	0.00
75	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	5,804.25	6,789.06	0	0.00
8	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,605.76	3,834.50	0	0.00
40	CUSIP # 011642105 ALARM.COM HOLDINGS INC	3,127.60	3,837.45	0	0.00
8	CUSIP # 016255101 ALIGN TECHNOLOGY INC	5,323.44	4,432.48	0	0.00
34	CUSIP # 018522300 ALLETE INC	2,023.68	2,106.65	0	0.00
55	CUSIP # 020002101 ALLSTATE CORPORATION	7,002.05	6,048.40	0	42.12
3	CUSIP # 02079K107 ALPHABET INC CL C	7,995.93	5,139.07	0	0.00
1	CUSIP # 023135106 AMAZON.COM INC	3,285.04	3,161.64	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 023586100 AMERCO	3,876.18	2,871.57	0	0.00
16	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	3,024.48	1,293.63	0	0.00
19	CUSIP # 036752103 ANTHEM INC	7,083.20	5,297.96	0	0.00
34	CUSIP # 038222105 APPLIED MATERIALS INC	4,376.82	3,108.55	0	0.00
119	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	7,141.19	6,022.41	0	0.00
17	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	3,344.58	1,574.70	0	0.00
35	CUSIP # 049560105 ATMOS ENERGY CORP	3,087.00	3,313.09	0	0.00
24	CUSIP # 053015103 AUTO DATA PROCESSING INC.	4,798.08	3,373.30	0	22.32
3	CUSIP # 053332102 AUTOZONE INC	5,093.97	2,772.42	0	0.00
65	CUSIP # 05351W103 AVANGRID INC	3,159.00	2,972.87	0	26.84
16	CUSIP # 053611109 AVERY DENNISON CORP	3,315.36	2,507.21	0	0.00
29	CUSIP # 056525108 BADGER METER	2,933.06	2,630.57	0	0.00
59	CUSIP # 058498106 BALL CORPORATION	5,308.23	5,258.89	0	0.00
141	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	7,309.44	6,007.76	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	7,096.44	5,431.28	0	0.00
5	CUSIP # 090572207 BIO-RAD LABORATORIES INC	3,729.75	2,839.50	0	0.00
39	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	3,014.31	3,354.49	0	0.00
21	CUSIP # 09062X103 BIOGEN IDEC INC	5,942.79	5,166.94	0	0.00
38	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	3,906.78	3,816.03	0	0.00
3	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	1,529.25	2,855.24	0	0.00
51	CUSIP # 104674106 BRADY CORP CL A	2,585.70	2,324.34	0	0.00
30	CUSIP # 125523100 CIGNA CORP	6,004.80	5,780.04	0	0.00
192	CUSIP # 127097103 CABOT OIL & GAS CORP	4,177.92	3,235.28	0	0.00
13	CUSIP # 127190304 CACI INTERNATIONAL INC	3,407.30	3,175.67	0	0.00
35	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	5,300.40	4,798.22	0	0.00
52	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	3,064.36	2,807.19	0	0.00
71	CUSIP # 13765N107 CANNAE HOLDINGS INC	2,208.81	2,879.70	0	0.00
30	CUSIP # 14167L103 CAREDX INC	1,901.10	2,145.21	0	0.00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
99	CUSIP # 15135B101 CENTENE CORPORATION	6,168.69	6,120.82	0	0.00
7	CUSIP # 16359R103 CHEMED CORP	3,255.84	3,599.38	0	0.00
34	CUSIP # 172755100 CIRRUS LOGIC INC	2,799.90	2,839.48	0	0.00
27	CUSIP # 189054109 CLOROX COMPANY	4,471.47	5,304.90	0	0.00
78	CUSIP # 201723103 COMMERCIAL METALS COMPANY	2,375.88	1,688.28	0	0.00
131	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	2,578.08	3,290.21	0	0.00
12	CUSIP # 22160K105 COSTCO WHOLESALE CORP	5,392.20	3,848.30	0	0.00
25	CUSIP # 227046109 CROCS INC	3,587.00	1,703.56	0	0.00
80	CUSIP # 23331A109 D R HORTON INC	6,717.60	5,052.77	0	0.00
50	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,595.00	2,947.32	0	0.00
9	CUSIP # 243537107 DECKERS OUTDOOR CORP	3,241.80	2,665.01	0	0.00
34	CUSIP # 25659T107 DOLBY LABORATORIES INC	2,992.00	3,206.54	0	0.00
22	CUSIP # 256677105 DOLLAR GENERAL CORP	4,667.08	3,299.75	0	0.00
86	CUSIP # 26875P101 EOG RESOURCES INC	6,903.22	3,189.58	0	0.00

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Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 29355A107 ENPHASE ENERGY INC	2,699.46	1,362.52	0	0.00
33	CUSIP # 29358P101 ENSIGN GROUP	2,471.37	2,553.79	0	1.73
92	CUSIP # 294628102 EQUITY COMMONWEALTH	2,390.16	2,745.68	0	0.00
17	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	3,033.14	3,211.47	0	0.00
56	CUSIP # 30034W106 EVERGY INC	3,483.20	3,111.15	0	0.00
163	CUSIP # 30161N101 EXELON CORPORATION	7,879.42	6,849.55	0	0.00
27	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,216.51	2,167.89	0	0.00
14	CUSIP # 30303M102 FACEBOOK INC	4,751.46	3,843.69	0	0.00
92	CUSIP # 311900104 FASTENAL COMPANY	4,748.12	4,417.66	0	0.00
54	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,620.70	2,787.06	0	0.00
4	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	3,372.68	1,298.03	0	0.00
39	CUSIP # 344849104 FOOT LOCKER INC	1,780.74	1,580.02	0	0.00
20	CUSIP # 34959E109 FORTINET INC	5,840.80	2,864.23	0	0.00
36	CUSIP # 353514102 FRANKLIN ELECTRIC CO	2,874.60	2,502.53	0	0.00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,449.14	5,648.63	0	0.00
4	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,356.64	1,476.95	0	0.00
50	CUSIP # 405024100 HAEMONETICS CORP	3,529.50	4,708.12	0	0.00
54	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	3,793.50	2,754.30	0	17.85
31	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	4,279.55	3,358.06	0	0.00
28	CUSIP # 427866108 HERSHEY CO	4,739.00	4,163.02	0	0.00
15	CUSIP # 437076102 HOME DEPOT INC	4,923.90	3,995.55	0	0.00
151	CUSIP # 440452100 HORMEL FOODS CORP	6,191.00	6,778.41	0	0.00
35	CUSIP # 441593100 HOULIHAN LOKEY INC	3,223.50	1,895.00	0	0.00
36	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	5,645.54	5,152.29	0	0.00
36	CUSIP # 443320106 HUB GROUP INC CL A	2,475.00	1,735.31	0	0.00
16	CUSIP # 444859102 HUMANA INC	6,226.40	5,947.93	0	11.20
14	CUSIP # 44930G107 ICU MEDICAL INC	3,267.32	2,934.22	0	0.00
34	CUSIP # 451107106 IDACORP INC	3,514.92	3,202.40	0	0.00

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8	CUSIP # 45168D104 IDEXX LABORATORIES INC	4,975.20	4,111.42	0	0.00
128	CUSIP # 458140100 INTEL CORPORATION	6,819.84	6,716.34	0	0.00
98	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	3,638.74	2,484.66	0	0.00
45	CUSIP # 488401100 KEMPER CORPORATION	3,005.55	3,365.02	0	0.00
74	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	3,785.10	2,745.48	0	0.00
188	CUSIP # 501044101 KROGER COMPANY	7,600.84	6,221.35	0	0.00
17	CUSIP # 50187A107 LHC GROUP LLC	2,667.47	2,578.04	0	0.00
18	CUSIP # 50187T106 LGI HOMES INC	2,554.38	1,913.72	0	0.00
33	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	7,267.92	6,459.67	0	0.00
7	CUSIP # 512807108 LAM RESEARCH CORPORATION	3,984.05	3,349.19	0	10.50
17	CUSIP # 513847103 LANCASTER COLONY CORP	2,869.77	2,639.18	0	0.00
21	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,314.22	2,434.60	0	0.00
72	CUSIP # 526057104 LENNAR CORPORATION	6,744.96	5,074.10	0	0.00
13	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	4,486.30	5,064.66	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 552676108 MDC HOLDINGS INC	2,195.84	1,435.33	0	0.00
107	CUSIP # 552690109 MDU RESOURCES GROUP INC	3,174.69	2,818.17	0	22.74
177	CUSIP # 552848103 MGIC INVESTMENT CORP	2,647.92	2,178.52	0	0.00
28	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	2,125.76	1,974.86	0	0.00
32	CUSIP # 576323109 MASTEC INC	2,760.96	2,216.93	0	0.00
33	CUSIP # 577933104 MAXIMUS INC	2,745.60	2,243.80	0	0.00
19	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	3,596.32	2,620.60	0	0.00
62	CUSIP # 58933Y105 MERCK & CO INC	4,656.82	4,916.33	0	40.30
37	CUSIP # 589400100 MERCURY GENERAL CORPORATION	2,059.79	1,903.01	0	0.00
26	CUSIP # 59001A102 MERITAGE HOMES CORP	2,522.00	2,214.85	0	0.00
85	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,033.30	4,205.11	0	8.50
9	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	4,362.12	3,414.16	0	5.40
53	CUSIP # 61174X109 MONSTER BEVERAGE CORP	4,707.99	3,785.44	0	0.00
22	CUSIP # 626755102 MURPHY USA INC	3,679.72	2,889.15	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
83	CUSIP # 629377508 NRG ENERGY INC	3,388.89	2,715.40	0	0.00
1	CUSIP # 62944T105 NVR INC	4,794.08	2,348.90	0	0.00
61	CUSIP # 635017106 NATIONAL BEVERAGE	3,201.89	1,632.64	0	0.00
84	CUSIP # 64115T104 NETSCOUT SYSTEMS	2,263.80	2,261.89	0	0.00
77	CUSIP # 650111107 NEW YORK TIMES CO CL A	3,793.79	3,816.71	0	0.00
114	CUSIP # 651639106 NEWMONT MINING CORP	6,190.20	5,773.35	0	0.00
51	CUSIP # 67018T105 NU SKIN ENTERPRISES	2,063.97	2,765.07	0	0.00
8	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	4,888.48	3,605.51	0	0.00
32	CUSIP # 68235P108 ONE GAS INC	2,027.84	2,411.28	0	0.00
19	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	2,978.06	2,541.09	0	0.00
82	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	2,095.10	2,156.66	0	0.00
48	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	4,549.92	3,908.48	0	60.00
41	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	2,966.76	3,262.57	0	0.00
7	CUSIP # 73278L105 POOL CORPORATION	3,040.87	2,490.39	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 739276103 POWER INTEGRATIONS INC	4,058.59	3,393.60	0	0.00
36	CUSIP # 74144T108 T ROWE PRICE GROUP INC	7,081.20	4,534.56	0	0.00
36	CUSIP # 742718109 PROCTER & GAMBLE CO	5,032.80	4,941.17	0	0.00
73	CUSIP # 743315103 PROGRESSIVE CORP	6,598.47	7,032.00	0	0.00
47	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,343.11	3,230.69	0	23.03
121	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	7,368.90	6,935.63	0	0.00
62	CUSIP # 745867101 PULTEGROUP INC	2,847.04	1,940.48	0	8.68
29	CUSIP # 74758T303 QUALYS INC	3,227.41	3,293.17	0	0.00
37	CUSIP # 74762E102 QUANTA SERVICES INC	4,211.34	2,686.65	0	2.22
26	CUSIP # 74838J101 QUIDEL CORP	3,669.90	3,598.64	0	0.00
13	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	7,867.34	6,002.93	0	0.00
22	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,133.24	2,146.06	0	0.00
36	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	1,807.20	2,489.22	0	0.00
19	CUSIP # 761152107 RESMED INC	5,007.45	4,062.17	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	2,528.96	1,526.75	0	0.00
29	CUSIP # 78463M107 SPS COMMERCE INC	4,677.99	3,235.62	0	0.00
14	CUSIP # 78709Y105 SAIA INC	3,332.42	1,637.31	0	0.00
62	CUSIP # 801056102 SANMINA CORPORATION	2,389.48	2,030.92	0	0.00
45	CUSIP # 806407102 HENRY SCHEIN INC	3,427.20	2,764.15	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	4,099.99	3,027.00	0	0.00
68	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	2,459.56	1,895.47	0	0.00
54	CUSIP # 816851109 SEMPRA ENERGY	6,831.00	6,833.63	0	59.40
18	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	5,035.14	4,385.65	0	0.00
29	CUSIP # 825690100 SHUTTERSTOCK INC	3,286.28	2,000.27	0	0.00
82	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	2,423.92	1,826.65	0	14.76
26	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,781.22	2,051.70	0	0.00
26	CUSIP # 832696405 JM SMUCKER CO	3,120.78	3,016.48	0	0.00
15	CUSIP # 833034101 SNAP-ON INC	3,134.25	1,920.98	0	0.00

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36	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	2,407.68	2,181.93	0	0.00
14	CUSIP # 852857200 STAMPS.COM INC	4,617.06	2,842.91	0	0.00
24	CUSIP # 858586100 STEPAN CO	2,710.56	2,560.21	0	0.00
32	CUSIP # 86272C103 STRATEGIC EDUCATION INC	2,256.00	2,848.06	0	0.00
20	CUSIP # 87162W100 SYNNEX CORPORATION	2,082.00	1,712.05	0	0.00
112	CUSIP # 87265H109 TRI POINTE HOMES INC	2,354.24	1,323.07	0	0.00
19	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	2,927.33	2,628.53	0	0.00
106	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,067.00	1,930.76	0	0.00
25	CUSIP # 880770102 TERADYNE INC	2,729.25	2,982.09	0	0.00
28	CUSIP # 88162G103 TETRA TECH INC	4,181.52	2,632.28	0	0.00
17	CUSIP # 89055F103 TOPBUILD CORP	3,481.77	3,150.79	0	0.00
31	CUSIP # 891092108 TORO COMPANY	3,019.71	2,922.10	0	0.00
18	CUSIP # 892356106 TRACTOR SUPPLY	3,646.98	2,567.63	0	0.00
46	CUSIP # 896288107 TRINET GROUP INC	4,350.68	3,633.89	0	0.00

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28	CUSIP # 89854H102 TTEC HOLDINGS INC	2,618.84	2,073.04	0	0.00
46	CUSIP # 902494103 TYSON FOODS INC CL A	3,631.24	2,793.80	0	0.00
10	CUSIP # 904708104 UNIFIRST CORP	2,126.20	1,534.24	0	0.00
23	CUSIP # 911312106 UNITED PARCEL SERVICE INC	4,188.30	3,777.26	0	0.00
66	CUSIP # 911684108 US CELLULAR	2,104.74	2,155.42	0	0.00
19	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	3,507.02	3,016.89	0	0.00
23	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	3,182.51	3,113.05	0	0.00
24	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	4,353.36	5,547.80	0	0.00
51	CUSIP # 931142103 WAL-MART STORES INC	7,108.38	6,503.95	0	0.00
34	CUSIP # 94106L109 WASTE MANAGEMENT INC	5,078.24	3,987.97	0	0.00
12	CUSIP # 942622200 WATSCO INC CL A	3,175.44	2,388.86	0	0.00
20	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	3,361.80	2,444.41	0	0.00
54	CUSIP # 950755108 WERNER ENTERPRISES INC	2,390.58	2,148.50	0	0.00
21	CUSIP # 969904101 WILLIAMS-SONOMA INC	3,723.93	1,607.62	0	0.00

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76	CUSIP # 981475106 WORLD FUEL SERVICES CORP	2,555.12	2,428.30	0	9.12
39	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	2,055.30	2,072.66	0	0.00
109	CUSIP # 98389B100 XCEL ENERGY INC	6,812.50	7,236.16	0	49.87
26	CUSIP # 98978V103 ZOETIS INC	5,047.64	4,313.40	0	0.00
		723,264.06	612,815.35	25	436.58
FOREIGN STOCK					
66	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	3,532.32	4,435.33	0	0.00
122	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,304.16	4,502.65	0	90.43
121	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	4,623.41	4,560.51	0	59.05
149	CUSIP # 438128308 HONDA MOTORS LTD ADR	4,569.83	3,704.12	0	0.00
92	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	3,702.08	3,946.81	0	0.00
288	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	4,726.08	4,394.52	0	0.00
52	CUSIP # 492089107 KERING-UNSPONSORED ADR	3,710.20	3,686.95	0	0.00
56	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	4,641.28	2,955.46	0	0.00

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236	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	5,203.80	5,194.82	0	0.00
36	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	4,327.56	4,252.88	0	0.00
62	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	3,673.50	3,342.58	0	0.00
166	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	4,608.16	3,715.77	0	0.00
53	CUSIP # 66987V109 NOVARTIS AF ADR	4,334.34	4,936.43	0	0.00
57	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,472.57	3,376.12	0	0.00
57	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	3,808.74	3,006.85	0	0.00
98	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	4,456.06	4,070.85	0	0.00
91	CUSIP # 80105N105 SANOFI-AVENTIS ADR	4,387.11	4,432.45	0	0.00
148	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	4,917.23	3,207.49	0	0.00
115	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	4,858.75	3,540.35	0	0.00
49	CUSIP # 835699307 SONY GROUP CORP-SP ADR	5,418.42	3,702.60	0	0.00
39	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	4,313.40	3,610.37	0	0.00

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27	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	4,799.25	4,149.22	0	0.00
146	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	4,543.52	2,603.44	0	0.00
119	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	4,886.14	5,085.88	0	0.00
16	CUSIP # G1151C101 ACCENTURE PLC	5,118.72	3,253.29	0	0.00
17	CUSIP # G5494J103 LINDE PLC	4,987.46	3,606.89	0	0.00
30	CUSIP # H1467J104 CHUBB LIMITED	5,204.40	4,552.13	0	24.00
7	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	5,215.77	3,466.29	0	0.00
		128,344.26	109,293.05	4	173.48
MUTUAL FUNDS - FIXED INCOME					
2,607	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	69,528.69	75,156.52	2	0.00
10,404	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	230,032.44	231,063.53	8	0.00
675	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	86,190.75	82,681.00	3	0.00
1,501	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	199,678.03	203,171.26	7	0.00
3,118	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	359,255.96	356,943.45	12	0.00

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2,662	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	287,868.68	290,433.41	10	0.00
3,094	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	185,825.64	190,179.56	6	0.00
2,010	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	100,781.40	100,884.03	3	0.00
2,944	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	84,581.12	83,770.57	3	0.00
		1,603,742.71	1,614,283.33	55	0.00
MUTUAL FUNDS - EQUITY					
575	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	51,865.00	57,254.51	2	0.00
3,708	CUSIP # 46429B366 ISHARES CMBS ETF	200,454.48	200,780.22	7	0.00
348	CUSIP # 78463V107 SPDR GOLD TRUST	57,148.56	53,206.73	2	0.00
1,591	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	79,565.91	63,277.44	3	0.00
		389,033.95	374,518.90	13	0.00



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SHORT TERM INVESTMENTS					
9,959.66	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	9,959.66	9,959.66	0	0.00
		9,959.66	9,959.66	0	0.00
COMMON STOCK					
120	CUSIP # 000360206 AAON INC	7,840.80	7,797.43	0	0.00
337	CUSIP # 001055102 AFLAC INC	17,567.81	14,661.37	0	0.00
189	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	14,626.71	17,184.84	0	0.00
24	CUSIP # 00724F101 ADOBE SYSTEMS INC	13,817.28	11,562.21	0	0.00
98	CUSIP # 011642105 ALARM.COM HOLDINGS INC	7,662.62	9,418.95	0	0.00
23	CUSIP # 016255101 ALIGN TECHNOLOGY INC	15,304.89	12,292.39	0	0.00
97	CUSIP # 018522300 ALLETE INC	5,773.44	6,080.15	0	0.00
138	CUSIP # 020002101 ALLSTATE CORPORATION	17,568.78	14,982.72	0	111.78
7	CUSIP # 02079K107 ALPHABET INC CL C	18,657.17	12,019.80	0	0.00
4	CUSIP # 023135106 AMAZON.COM INC	13,140.16	12,724.23	0	0.00

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14	CUSIP # 023586100 AMERCO	9,044.42	6,371.51	0	0.00
46	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	8,695.38	3,499.93	0	0.00
47	CUSIP # 036752103 ANTHEM INC	17,521.60	13,624.75	0	0.00
100	CUSIP # 038222105 APPLIED MATERIALS INC	12,873.00	8,926.64	0	0.00
298	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	17,882.98	14,880.12	0	0.00
44	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	8,656.56	3,257.59	0	0.00
86	CUSIP # 049560105 ATMOS ENERGY CORP	7,585.20	8,140.63	0	0.00
72	CUSIP # 053015103 AUTO DATA PROCESSING INC.	14,394.24	10,408.68	0	66.96
10	CUSIP # 053332102 AUTOZONE INC	16,979.90	8,910.13	0	0.00
161	CUSIP # 05351W103 AVANGRID INC	7,824.60	7,293.08	0	70.84
39	CUSIP # 053611109 AVERY DENNISON CORP	8,081.19	5,966.11	0	0.00
76	CUSIP # 056525108 BADGER METER	7,686.64	6,855.05	0	0.00
176	CUSIP # 058498106 BALL CORPORATION	15,834.72	15,588.93	0	0.00
353	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	18,299.52	14,663.27	0	0.00

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65	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	17,741.10	13,433.17	0	0.00
13	CUSIP # 090572207 BIO-RAD LABORATORIES INC	9,697.35	7,433.57	0	0.00
99	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	7,651.71	8,449.26	0	0.00
52	CUSIP # 09062X103 BIOGEN IDEC INC	14,715.48	12,580.36	0	0.00
94	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	9,664.14	9,442.31	0	0.00
8	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,078.00	7,657.69	0	0.00
134	CUSIP # 104674106 BRADY CORP CL A	6,793.80	5,826.72	0	0.00
76	CUSIP # 125523100 CIGNA CORP	15,212.16	14,343.54	0	0.00
474	CUSIP # 127097103 CABOT OIL & GAS CORP	10,314.24	8,008.52	0	0.00
32	CUSIP # 127190304 CACI INTERNATIONAL INC	8,387.20	7,814.30	0	0.00
105	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	15,901.20	14,248.44	0	0.00
135	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	7,955.55	7,234.56	0	0.00
200	CUSIP # 13765N107 CANNAE HOLDINGS INC	6,222.00	8,154.35	0	0.00
82	CUSIP # 14167L103 CAREDX INC	5,196.34	5,954.21	0	0.00

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248	CUSIP # 15135B101 CENTENE CORPORATION	15,452.88	15,273.84	0	0.00
17	CUSIP # 16359R103 CHEMED CORP	7,907.04	8,684.96	0	0.00
88	CUSIP # 172755100 CIRRUS LOGIC INC	7,246.80	7,366.55	0	0.00
79	CUSIP # 189054109 CLOROX COMPANY	13,083.19	15,627.85	0	0.00
220	CUSIP # 201723103 COMMERCIAL METALS COMPANY	6,701.20	4,622.63	0	0.00
342	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	6,730.56	8,759.83	0	0.00
36	CUSIP # 22160K105 COSTCO WHOLESALE CORP	16,176.60	10,475.69	0	0.00
65	CUSIP # 227046109 CROCS INC	9,326.20	4,082.47	0	0.00
200	CUSIP # 23331A109 D R HORTON INC	16,794.00	13,078.15	0	0.00
123	CUSIP # 237266101 DARLING INTERNATIONAL INC	8,843.70	7,201.15	0	0.00
22	CUSIP # 243537107 DECKERS OUTDOOR CORP	7,924.40	6,247.71	0	0.00
84	CUSIP # 25659T107 DOLBY LABORATORIES INC	7,392.00	7,914.45	0	0.00
66	CUSIP # 256677105 DOLLAR GENERAL CORP	14,001.24	9,592.71	0	0.00
216	CUSIP # 26875P101 EOG RESOURCES INC	17,338.32	7,787.84	0	0.00

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45	CUSIP # 29355A107 ENPHASE ENERGY INC	6,748.65	2,726.47	0	0.00
87	CUSIP # 29358P101 ENSIGN GROUP	6,515.43	6,737.85	0	4.57
259	CUSIP # 294628102 EQUITY COMMONWEALTH	6,728.82	7,590.90	0	0.00
43	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,672.06	7,770.88	0	0.00
137	CUSIP # 30034W106 EVERGY INC	8,521.40	7,460.21	0	0.00
408	CUSIP # 30161N101 EXELON CORPORATION	19,722.72	16,916.66	0	0.00
65	CUSIP # 302130109 EXPEDITORS INTL WASH INC	7,743.45	4,890.19	0	0.00
41	CUSIP # 30303M102 FACEBOOK INC	13,914.99	10,965.67	0	0.00
275	CUSIP # 311900104 FASTENAL COMPANY	14,192.75	13,077.39	0	0.00
133	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,917.65	6,815.21	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,431.70	3,575.01	0	0.00
110	CUSIP # 344849104 FOOT LOCKER INC	5,022.60	4,412.82	0	0.00
60	CUSIP # 34959E109 FORTINET INC	17,522.40	7,807.28	0	0.00
93	CUSIP # 353514102 FRANKLIN ELECTRIC CO	7,426.05	6,382.97	0	0.00

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96	CUSIP # 369550108 GENERAL DYNAMICS CORP	18,818.88	14,079.92	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,480.76	4,236.43	0	0.00
124	CUSIP # 405024100 HAEMONETICS CORP	8,753.16	11,935.13	0	0.00
134	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	9,413.50	6,743.92	0	46.90
135	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	18,636.75	14,691.62	0	0.00
82	CUSIP # 427866108 HERSHEY CO	13,878.50	11,356.30	0	0.00
45	CUSIP # 437076102 HOME DEPOT INC	14,771.70	11,850.65	0	0.00
378	CUSIP # 440452100 HORMEL FOODS CORP	15,498.00	17,374.19	0	0.00
92	CUSIP # 441593100 HOULIHAN LOKEY INC	8,473.20	4,836.03	0	0.00
147	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	23,052.61	19,951.57	1	0.00
103	CUSIP # 443320106 HUB GROUP INC CL A	7,081.25	4,665.66	0	0.00
41	CUSIP # 444859102 HUMANA INC	15,955.15	15,687.01	0	28.70
37	CUSIP # 44930G107 ICU MEDICAL INC	8,635.06	7,807.73	0	0.00
85	CUSIP # 451107106 IDACORP INC	8,787.30	7,921.25	0	0.00

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23	CUSIP # 45168D104 IDEXX LABORATORIES INC	14,303.70	11,264.22	0	0.00
322	CUSIP # 458140100 INTEL CORPORATION	17,156.16	16,986.45	0	0.00
242	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	8,985.46	5,983.95	0	0.00
112	CUSIP # 488401100 KEMPER CORPORATION	7,480.48	8,424.81	0	0.00
182	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	9,309.30	6,576.30	0	0.00
471	CUSIP # 501044101 KROGER COMPANY	19,042.53	15,124.39	0	0.00
41	CUSIP # 50187A107 LHC GROUP LLC	6,433.31	6,016.06	0	0.00
46	CUSIP # 50187T106 LGI HOMES INC	6,527.86	4,788.04	0	0.00
84	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	18,500.16	15,477.41	0	0.00
22	CUSIP # 512807108 LAM RESEARCH CORPORATION	12,521.30	10,615.14	0	33.00
43	CUSIP # 513847103 LANCASTER COLONY CORP	7,258.83	6,779.52	0	0.00
52	CUSIP # 515098101 LANDSTAR SYSTEMS INC	8,206.64	5,880.20	0	0.00
182	CUSIP # 526057104 LENNAR CORPORATION	17,049.76	13,405.87	0	0.00
38	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	13,113.80	14,419.57	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
134	CUSIP # 552676108 MDC HOLDINGS INC	6,260.48	4,281.99	0	0.00
264	CUSIP # 552690109 MDU RESOURCES GROUP INC	7,832.88	6,883.71	0	56.10
498	CUSIP # 552848103 MGIC INVESTMENT CORP	7,450.08	6,114.96	0	0.00
78	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,921.76	5,667.13	0	0.00
78	CUSIP # 576323109 MASTEC INC	6,729.84	5,359.03	0	0.00
86	CUSIP # 577933104 MAXIMUS INC	7,155.20	5,930.96	0	0.00
47	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	8,896.16	6,366.47	0	0.00
184	CUSIP # 58933Y105 MERCK & CO INC	13,820.24	14,554.15	0	119.60
104	CUSIP # 589400100 MERCURY GENERAL CORPORATION	5,789.68	5,352.81	0	0.00
72	CUSIP # 59001A102 MERITAGE HOMES CORP	6,984.00	6,005.72	0	0.00
213	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,118.74	10,677.36	0	21.30
22	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	10,662.96	8,055.04	0	13.20
157	CUSIP # 61174X109 MONSTER BEVERAGE CORP	13,946.31	10,303.66	0	0.00
56	CUSIP # 626755102 MURPHY USA INC	9,366.56	7,233.69	0	0.00

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205	CUSIP # 629377508 NRG ENERGY INC	8,370.15	6,417.35	0	0.00
2	CUSIP # 62944T105 NVR INC	9,588.16	5,128.85	0	0.00
159	CUSIP # 635017106 NATIONAL BEVERAGE	8,345.91	3,851.88	0	0.00
237	CUSIP # 64115T104 NETSCOUT SYSTEMS	6,387.15	6,476.21	0	0.00
190	CUSIP # 650111107 NEW YORK TIMES CO CL A	9,361.30	9,382.47	0	0.00
285	CUSIP # 651639106 NEWMONT MINING CORP	15,475.50	15,187.94	0	0.00
133	CUSIP # 67018T105 NU SKIN ENTERPRISES	5,382.51	7,312.87	0	0.00
25	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	15,276.50	11,296.42	0	0.00
91	CUSIP # 68235P108 ONE GAS INC	5,766.67	6,903.17	0	0.00
51	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,993.74	6,762.40	0	0.00
215	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	5,493.25	5,712.76	0	0.00
144	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	13,649.76	11,610.26	0	180.00
101	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	7,308.36	8,043.72	0	0.00
18	CUSIP # 73278L105 POOL CORPORATION	7,819.38	6,416.56	0	0.00

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101	CUSIP # 739276103 POWER INTEGRATIONS INC	9,997.99	8,263.15	0	0.00
91	CUSIP # 74144T108 T ROWE PRICE GROUP INC	17,899.70	11,454.68	0	0.00
106	CUSIP # 742718109 PROCTER & GAMBLE CO	14,818.80	14,461.53	0	0.00
183	CUSIP # 743315103 PROGRESSIVE CORP	16,541.37	17,597.05	0	0.00
115	CUSIP # 743606105 PROSPERITY BANCSHARES INC	8,179.95	7,922.43	0	56.35
302	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	18,391.80	17,138.87	0	0.00
152	CUSIP # 745867101 PULTEGROUP INC	6,979.84	4,237.10	0	21.28
75	CUSIP # 74758T303 QUALYS INC	8,346.75	8,536.39	0	0.00
90	CUSIP # 74762E102 QUANTA SERVICES INC	10,243.80	6,273.08	0	5.40
65	CUSIP # 74838J101 QUIDEL CORP	9,174.75	8,156.68	0	0.00
32	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	19,365.76	15,405.77	0	0.00
55	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,833.10	5,235.09	0	0.00
109	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	5,471.80	7,544.90	0	0.00
58	CUSIP # 761152107 RESMED INC	15,285.90	12,033.18	0	0.00

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157	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,090.12	4,534.12	0	0.00
75	CUSIP # 78463M107 SPS COMMERCE INC	12,098.25	8,285.46	0	0.00
36	CUSIP # 78709Y105 SAIA INC	8,569.08	3,441.88	0	0.00
174	CUSIP # 801056102 SANMINA CORPORATION	6,705.96	5,654.69	0	0.00
112	CUSIP # 806407102 HENRY SCHEIN INC	8,529.92	6,698.38	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	8,199.98	6,054.00	0	0.00
178	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	6,438.26	4,892.99	0	0.00
136	CUSIP # 816851109 SEMPRA ENERGY	17,204.00	17,110.80	0	149.60
52	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	14,545.96	12,491.41	0	0.00
77	CUSIP # 825690100 SHUTTERSTOCK INC	8,725.64	5,327.97	0	0.00
231	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	6,828.36	5,114.18	0	41.58
68	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	7,273.96	4,557.75	0	0.00
64	CUSIP # 832696405 JM SMUCKER CO	7,681.92	7,406.07	0	0.00
37	CUSIP # 833034101 SNAP-ON INC	7,731.15	4,569.44	0	0.00

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102	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	6,821.76	6,206.42	0	0.00
38	CUSIP # 852857200 STAMPS.COM INC	12,532.02	7,762.79	0	0.00
63	CUSIP # 858586100 STEPAN CO	7,115.22	6,198.61	0	0.00
89	CUSIP # 86272C103 STRATEGIC EDUCATION INC	6,274.50	7,983.98	0	0.00
56	CUSIP # 87162W100 SYNNEX CORPORATION	5,829.60	4,375.75	0	0.00
316	CUSIP # 87265H109 TRI POINTE HOMES INC	6,642.32	3,489.33	0	0.00
47	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,241.29	6,530.87	0	0.00
299	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,830.50	6,376.79	0	0.00
62	CUSIP # 880770102 TERADYNE INC	6,768.54	7,418.05	0	0.00
68	CUSIP # 88162G103 TETRA TECH INC	10,155.12	6,070.56	0	0.00
42	CUSIP # 89055F103 TOPBUILD CORP	8,602.02	7,719.84	0	0.00
75	CUSIP # 891092108 TORO COMPANY	7,305.75	7,007.95	0	0.00
44	CUSIP # 892356106 TRACTOR SUPPLY	8,914.84	6,154.04	0	0.00
114	CUSIP # 896288107 TRINET GROUP INC	10,782.12	8,956.39	0	0.00

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73	CUSIP # 89854H102 TTEC HOLDINGS INC	6,827.69	5,253.01	0	0.00
112	CUSIP # 902494103 TYSON FOODS INC CL A	8,841.28	6,757.76	0	0.00
29	CUSIP # 904708104 UNIFIRST CORP	6,165.98	4,484.11	0	0.00
69	CUSIP # 911312106 UNITED PARCEL SERVICE INC	12,564.90	11,249.75	0	0.00
187	CUSIP # 911684108 US CELLULAR	5,963.43	6,204.75	0	0.00
46	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	8,490.68	7,179.00	0	0.00
57	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	7,887.09	7,675.10	0	0.00
71	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	12,878.69	15,769.19	0	0.00
128	CUSIP # 931142103 WAL-MART STORES INC	17,840.64	16,163.24	0	0.00
102	CUSIP # 94106L109 WASTE MANAGEMENT INC	15,234.72	11,705.95	0	0.00
29	CUSIP # 942622200 WATSCO INC CL A	7,673.98	5,178.68	0	0.00
52	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	8,740.68	6,245.73	0	0.00
152	CUSIP # 950755108 WERNER ENTERPRISES INC	6,729.04	5,996.36	0	0.00
52	CUSIP # 969904101 WILLIAMS-SONOMA INC	9,221.16	3,479.50	0	0.00

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213	CUSIP # 981475106 WORLD FUEL SERVICES CORP	7,161.06	6,832.62	0	25.56
111	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	5,849.70	5,926.42	0	0.00
274	CUSIP # 98389B100 XCEL ENERGY INC	17,125.00	18,080.68	0	125.36
77	CUSIP # 98978V103 ZOETIS INC	14,948.78	12,482.60	0	0.00
		1,920,240.99	1,609,020.59	44	1,178.08
FOREIGN STOCK					
269	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	14,396.88	18,398.43	0	0.00
498	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	17,569.44	19,019.09	0	369.11
491	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	18,761.11	18,495.18	0	256.59
608	CUSIP # 438128308 HONDA MOTORS LTD ADR	18,647.36	16,330.78	0	0.00
400	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	16,096.00	17,976.61	0	0.00
1,257	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	20,627.37	19,118.57	0	0.00
223	CUSIP # 492089107 KERING-UNSPONSORED ADR	15,911.05	15,998.85	0	0.00
219	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	18,150.72	12,879.83	0	0.00

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1,023	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	22,557.15	21,989.24	1	0.00
157	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	18,872.97	18,605.55	0	0.00
270	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	15,997.50	15,900.92	0	0.00
747	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	20,736.72	17,848.02	0	0.00
214	CUSIP # 66987V109 NOVARTIS AF ADR	17,500.92	19,843.07	0	0.00
234	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	22,466.34	13,756.49	1	0.00
233	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	15,569.06	13,209.64	0	0.00
416	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	18,915.52	17,546.96	0	0.00
372	CUSIP # 80105N105 SANOFI-AVENTIS ADR	17,934.12	18,289.40	0	0.00
619	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	20,565.97	14,025.47	0	0.00
467	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	19,730.75	15,299.07	0	0.00
201	CUSIP # 835699307 SONY GROUP CORP-SP ADR	22,226.58	15,580.16	1	0.00
181	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	20,018.60	17,414.80	0	0.00

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112	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	19,908.00	17,421.06	0	0.00
595	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	18,516.40	10,953.30	0	0.00
486	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	19,955.16	20,402.63	0	0.00
66	CUSIP # G1151C101 ACCENTURE PLC	21,114.72	13,866.13	0	0.00
68	CUSIP # G5494J103 LINDE PLC	19,949.84	14,945.65	0	0.00
123	CUSIP # H1467J104 CHUBB LIMITED	21,338.04	18,779.49	0	98.40
28	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	20,863.08	14,687.09	0	0.00
		534,897.37	468,581.48	12	724.10
MUTUAL FUNDS - FIXED INCOME					
4,087	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	109,000.29	111,943.60	3	0.00
8,154	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	180,284.94	181,245.34	4	0.00
705	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	90,021.45	85,677.07	2	0.00
1,008	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	134,094.24	136,599.13	3	0.00
1,564	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	180,204.08	182,330.24	4	0.00

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1,669	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	180,485.66	182,204.35	4	0.00
2,984	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	179,219.04	182,736.16	4	0.00
1,800	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	90,252.00	90,065.64	2	0.00
3,846	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	110,495.58	109,412.17	3	0.00
2,664	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	69,157.44	68,118.21	2	0.00
		1,323,214.72	1,330,331.91	31	0.00
MUTUAL FUNDS - EQUITY					
901	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	81,270.20	90,544.03	2	0.00
3,321	CUSIP # 46429B366 ISHARES CMBS ETF	179,533.26	179,673.66	4	0.00
4,988	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	249,449.88	203,567.21	6	0.00
		510,253.34	473,784.90	12	0.00



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SHORT TERM INVESTMENTS					
101,849.93	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	101,849.93	101,849.93	2	0.00
		101,849.93	101,849.93	2	0.00
COMMON STOCK					
180	CUSIP # 000360206 AAON INC	11,761.20	11,709.92	0	0.00
508	CUSIP # 001055102 AFLAC INC	26,482.04	22,581.30	0	0.00
286	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	22,133.54	26,076.48	0	0.00
42	CUSIP # 00724F101 ADOBE SYSTEMS INC	24,180.24	20,628.01	0	0.00
155	CUSIP # 011642105 ALARM.COM HOLDINGS INC	12,119.45	15,030.07	0	0.00
40	CUSIP # 016255101 ALIGN TECHNOLOGY INC	26,617.20	21,511.11	0	0.00
161	CUSIP # 018522300 ALLETE INC	9,582.72	10,224.66	0	0.00
209	CUSIP # 020002101 ALLSTATE CORPORATION	26,607.79	23,172.65	0	169.29
11	CUSIP # 02079K107 ALPHABET INC CL C	29,318.41	18,950.32	1	0.00
7	CUSIP # 023135106 AMAZON.COM INC	22,995.28	22,236.31	0	0.00

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24	CUSIP # 023586100 AMERCO	15,504.72	11,166.35	0	0.00
76	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	14,366.28	6,356.68	0	0.00
71	CUSIP # 036752103 ANTHEM INC	26,468.80	21,069.91	0	0.00
172	CUSIP # 038222105 APPLIED MATERIALS INC	22,141.56	15,695.79	0	0.00
450	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	27,004.50	22,925.32	0	0.00
66	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	12,984.84	5,759.22	0	0.00
147	CUSIP # 049560105 ATMOS ENERGY CORP	12,965.40	14,047.04	0	0.00
123	CUSIP # 053015103 AUTO DATA PROCESSING INC.	24,590.16	18,854.71	0	114.39
16	CUSIP # 053332102 AUTOZONE INC	27,167.84	16,114.98	0	0.00
274	CUSIP # 05351W103 AVANGRID INC	13,316.40	12,697.33	0	120.56
63	CUSIP # 053611109 AVERY DENNISON CORP	13,054.23	9,884.16	0	0.00
115	CUSIP # 056525108 BADGER METER	11,631.10	10,436.69	0	0.00
302	CUSIP # 058498106 BALL CORPORATION	27,170.94	26,840.88	0	0.00
532	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	27,578.88	22,708.23	0	0.00

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98	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	26,748.12	20,915.02	0	0.00
22	CUSIP # 090572207 BIO-RAD LABORATORIES INC	16,410.90	12,824.61	0	0.00
169	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	13,062.01	14,228.30	0	0.00
79	CUSIP # 09062X103 BIOGEN IDEC INC	22,356.21	19,892.68	0	0.00
150	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	15,421.50	15,109.25	0	0.00
13	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	6,626.75	12,585.95	0	0.00
201	CUSIP # 104674106 BRADY CORP CL A	10,190.70	9,197.76	0	0.00
115	CUSIP # 125523100 CIGNA CORP	23,018.40	21,720.12	0	0.00
808	CUSIP # 127097103 CABOT OIL & GAS CORP	17,582.08	13,647.12	0	0.00
55	CUSIP # 127190304 CACI INTERNATIONAL INC	14,415.50	13,568.09	0	0.00
179	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	27,107.76	24,408.75	0	0.00
203	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	11,962.79	10,985.43	0	0.00
333	CUSIP # 13765N107 CANNAE HOLDINGS INC	10,359.63	13,445.68	0	0.00
123	CUSIP # 14167L103 CAREDX INC	7,794.51	8,932.19	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
374	CUSIP # 15135B101 CENTENE CORPORATION	23,303.94	23,440.65	0	0.00
28	CUSIP # 16359R103 CHEMED CORP	13,023.36	14,435.26	0	0.00
133	CUSIP # 172755100 CIRRUS LOGIC INC	10,952.55	11,104.18	0	0.00
136	CUSIP # 189054109 CLOROX COMPANY	22,522.96	26,759.63	0	0.00
367	CUSIP # 201723103 COMMERCIAL METALS COMPANY	11,178.82	8,012.69	0	0.00
513	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	10,095.84	13,040.03	0	0.00
62	CUSIP # 22160K105 COSTCO WHOLESALE CORP	27,859.70	19,181.28	0	0.00
97	CUSIP # 227046109 CROCS INC	13,917.56	6,438.80	0	0.00
302	CUSIP # 23331A109 D R HORTON INC	25,358.94	20,539.45	0	0.00
209	CUSIP # 237266101 DARLING INTERNATIONAL INC	15,027.10	12,319.26	0	0.00
34	CUSIP # 243537107 DECKERS OUTDOOR CORP	12,246.80	9,845.31	0	0.00
144	CUSIP # 25659T107 DOLBY LABORATORIES INC	12,672.00	13,820.37	0	0.00
113	CUSIP # 256677105 DOLLAR GENERAL CORP	23,971.82	17,851.35	0	0.00
327	CUSIP # 26875P101 EOG RESOURCES INC	26,248.29	12,274.58	0	0.00

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72	CUSIP # 29355A107 ENPHASE ENERGY INC	10,797.84	3,651.47	0	0.00
130	CUSIP # 29358P101 ENSIGN GROUP	9,735.70	10,076.71	0	6.83
431	CUSIP # 294628102 EQUITY COMMONWEALTH	11,197.38	12,576.51	0	0.00
68	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	12,132.56	12,413.27	0	0.00
233	CUSIP # 30034W106 EVERGY INC	14,492.60	13,009.72	0	0.00
616	CUSIP # 30161N101 EXELON CORPORATION	29,777.44	25,855.83	1	0.00
104	CUSIP # 302130109 EXPEDITORS INTL WASH INC	12,389.52	8,615.29	0	0.00
70	CUSIP # 30303M102 FACEBOOK INC	23,757.30	19,110.12	0	0.00
470	CUSIP # 311900104 FASTENAL COMPANY	24,256.70	22,620.28	0	0.00
226	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	15,153.30	12,365.59	0	0.00
17	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	14,333.89	6,412.86	0	0.00
183	CUSIP # 344849104 FOOT LOCKER INC	8,355.78	7,462.72	0	0.00
103	CUSIP # 34959E109 FORTINET INC	30,080.12	15,287.60	1	0.00
140	CUSIP # 353514102 FRANKLIN ELECTRIC CO	11,179.00	9,762.96	0	0.00

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145	CUSIP # 369550108 GENERAL DYNAMICS CORP	28,424.35	21,690.42	1	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	10,604.88	7,876.19	0	0.00
198	CUSIP # 405024100 HAEMONETICS CORP	13,976.82	18,584.27	0	0.00
228	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	16,017.00	11,679.55	0	79.80
219	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	30,232.95	24,265.07	1	0.00
140	CUSIP # 427866108 HERSHEY CO	23,695.00	20,137.49	0	0.00
77	CUSIP # 437076102 HOME DEPOT INC	25,276.02	20,527.53	0	0.00
571	CUSIP # 440452100 HORMEL FOODS CORP	23,411.00	26,862.23	0	0.00
138	CUSIP # 441593100 HOULIHAN LOKEY INC	12,709.80	7,653.53	0	0.00
241	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	37,793.74	32,970.28	1	0.00
171	CUSIP # 443320106 HUB GROUP INC CL A	11,756.25	8,558.97	0	0.00
62	CUSIP # 444859102 HUMANA INC	24,127.30	24,169.61	0	43.40
55	CUSIP # 44930G107 ICU MEDICAL INC	12,835.90	11,606.85	0	0.00
145	CUSIP # 451107106 IDACORP INC	14,990.10	13,779.74	0	0.00

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39	CUSIP # 45168D104 IDEXX LABORATORIES INC	24,254.10	19,379.62	0	0.00
486	CUSIP # 458140100 INTEL CORPORATION	25,894.08	26,092.31	0	0.00
413	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	15,334.69	10,528.54	0	0.00
191	CUSIP # 488401100 KEMPER CORPORATION	12,756.89	14,510.46	0	0.00
310	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	15,856.50	12,056.12	0	0.00
712	CUSIP # 501044101 KROGER COMPANY	28,786.16	23,466.68	1	0.00
66	CUSIP # 50187A107 LHC GROUP LLC	10,356.06	10,972.84	0	0.00
70	CUSIP # 50187T106 LGI HOMES INC	9,933.70	7,506.07	0	0.00
126	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	27,750.24	23,750.89	0	0.00
38	CUSIP # 512807108 LAM RESEARCH CORPORATION	21,627.70	18,635.23	0	57.00
68	CUSIP # 513847103 LANCASTER COLONY CORP	11,479.08	10,718.54	0	0.00
83	CUSIP # 515098101 LANDSTAR SYSTEMS INC	13,099.06	10,266.98	0	0.00
275	CUSIP # 526057104 LENNAR CORPORATION	25,762.00	21,015.61	0	0.00
65	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	22,431.50	24,817.39	0	0.00

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223	CUSIP # 552676108 MDC HOLDINGS INC	10,418.56	8,397.58	0	0.00
450	CUSIP # 552690109 MDU RESOURCES GROUP INC	13,351.50	11,969.76	0	95.63
830	CUSIP # 552848103 MGIC INVESTMENT CORP	12,416.80	10,394.34	0	0.00
130	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	9,869.60	9,679.62	0	0.00
133	CUSIP # 576323109 MASTEC INC	11,475.24	9,381.53	0	0.00
128	CUSIP # 577933104 MAXIMUS INC	10,649.60	9,459.17	0	0.00
75	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	14,196.00	10,394.94	0	0.00
314	CUSIP # 58933Y105 MERCK & CO INC	23,584.54	24,893.61	0	204.10
174	CUSIP # 589400100 MERCURY GENERAL CORPORATION	9,686.58	9,136.64	0	0.00
120	CUSIP # 59001A102 MERITAGE HOMES CORP	11,640.00	10,262.22	0	0.00
321	CUSIP # 595112103 MICRON TECHNOLOGY INC	22,784.58	16,794.69	0	32.10
35	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	16,963.80	12,887.57	0	21.00
268	CUSIP # 61174X109 MONSTER BEVERAGE CORP	23,806.44	18,861.54	0	0.00
85	CUSIP # 626755102 MURPHY USA INC	14,217.10	11,060.55	0	0.00

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327	CUSIP # 629377508 NRG ENERGY INC	13,351.41	11,024.18	0	0.00
3	CUSIP # 62944T105 NVR INC	14,382.24	8,871.89	0	0.00
239	CUSIP # 635017106 NATIONAL BEVERAGE	12,545.11	6,447.47	0	0.00
395	CUSIP # 64115T104 NETSCOUT SYSTEMS	10,645.25	10,886.31	0	0.00
302	CUSIP # 650111107 NEW YORK TIMES CO CL A	14,879.54	14,831.59	0	0.00
430	CUSIP # 651639106 NEWMONT MINING CORP	23,349.00	23,279.98	0	0.00
199	CUSIP # 67018T105 NU SKIN ENTERPRISES	8,053.53	10,960.64	0	0.00
43	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	26,275.58	19,714.28	0	0.00
152	CUSIP # 68235P108 ONE GAS INC	9,632.24	11,564.30	0	0.00
76	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	11,912.24	10,174.24	0	0.00
323	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	8,252.65	8,531.23	0	0.00
247	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	23,413.13	20,244.86	0	308.75
172	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	12,445.92	13,810.23	0	0.00
29	CUSIP # 73278L105 POOL CORPORATION	12,597.89	10,581.15	0	0.00

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160	CUSIP # 739276103 POWER INTEGRATIONS INC	15,838.40	13,142.63	0	0.00
138	CUSIP # 74144T108 T ROWE PRICE GROUP INC	27,144.60	18,577.16	0	0.00
181	CUSIP # 742718109 PROCTER & GAMBLE CO	25,303.80	24,796.49	0	0.00
278	CUSIP # 743315103 PROGRESSIVE CORP	25,128.42	26,838.62	0	0.00
197	CUSIP # 743606105 PROSPERITY BANCSHARES INC	14,012.61	13,781.29	0	96.53
457	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	27,831.30	26,173.25	0	0.00
259	CUSIP # 745867101 PULTEGROUP INC	11,893.28	8,385.88	0	36.26
112	CUSIP # 74758T303 QUALYS INC	12,464.48	12,781.45	0	0.00
156	CUSIP # 74762E102 QUANTA SERVICES INC	17,755.92	11,194.34	0	9.36
103	CUSIP # 74838J101 QUIDEL CORP	14,538.45	14,508.55	0	0.00
49	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	29,653.82	24,641.04	1	0.00
93	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,245.06	9,461.57	0	0.00
181	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	9,086.20	12,259.60	0	0.00
99	CUSIP # 761152107 RESMED INC	26,091.45	20,998.44	0	0.00

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261	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	11,786.76	8,363.71	0	0.00
113	CUSIP # 78463M107 SPS COMMERCE INC	18,228.03	12,537.63	0	0.00
54	CUSIP # 78709Y105 SAIA INC	12,853.62	5,855.89	0	0.00
290	CUSIP # 801056102 SANMINA CORPORATION	11,176.60	9,556.96	0	0.00
190	CUSIP # 806407102 HENRY SCHEIN INC	14,470.40	12,479.59	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	12,299.97	9,069.00	0	0.00
267	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	9,657.39	7,541.55	0	0.00
206	CUSIP # 816851109 SEMPRA ENERGY	26,059.00	26,179.04	0	226.60
90	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	25,175.70	21,998.40	0	0.00
115	CUSIP # 825690100 SHUTTERSTOCK INC	13,031.80	8,236.80	0	0.00
385	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	11,380.60	8,680.73	0	69.30
102	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	10,910.94	8,226.41	0	0.00
109	CUSIP # 832696405 JM SMUCKER CO	13,083.27	12,855.56	0	0.00
63	CUSIP # 833034101 SNAP-ON INC	13,163.85	9,476.27	0	0.00

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171	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	11,436.48	10,563.26	0	0.00
56	CUSIP # 852857200 STAMPS.COM INC	18,468.24	11,469.20	0	0.00
94	CUSIP # 858586100 STEPAN CO	10,616.36	9,928.37	0	0.00
148	CUSIP # 86272C103 STRATEGIC EDUCATION INC	10,434.00	13,185.09	0	0.00
93	CUSIP # 87162W100 SYNNEX CORPORATION	9,681.30	7,823.27	0	0.00
527	CUSIP # 87265H109 TRI POINTE HOMES INC	11,077.54	7,463.62	0	0.00
74	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,401.18	10,586.54	0	0.00
498	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	9,711.00	11,151.45	0	0.00
98	CUSIP # 880770102 TERADYNE INC	10,698.66	11,750.16	0	0.00
108	CUSIP # 88162G103 TETRA TECH INC	16,128.72	10,199.85	0	0.00
67	CUSIP # 89055F103 TOPBUILD CORP	13,722.27	12,372.11	0	0.00
120	CUSIP # 891092108 TORO COMPANY	11,689.20	11,360.01	0	0.00
71	CUSIP # 892356106 TRACTOR SUPPLY	14,385.31	10,120.86	0	0.00
182	CUSIP # 896288107 TRINET GROUP INC	17,213.56	14,384.44	0	0.00

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109	CUSIP # 89854H102 TTEC HOLDINGS INC	10,194.77	7,993.19	0	0.00
191	CUSIP # 902494103 TYSON FOODS INC CL A	15,077.54	11,996.63	0	0.00
48	CUSIP # 904708104 UNIFIRST CORP	10,205.76	8,720.51	0	0.00
118	CUSIP # 911312106 UNITED PARCEL SERVICE INC	21,487.80	19,562.58	0	0.00
311	CUSIP # 911684108 US CELLULAR	9,917.79	10,592.93	0	0.00
79	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	14,581.82	12,498.44	0	0.00
96	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	13,283.52	13,085.54	0	0.00
121	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	21,948.19	27,806.22	0	0.00
193	CUSIP # 931142103 WAL-MART STORES INC	26,900.34	25,066.50	0	0.00
175	CUSIP # 94106L109 WASTE MANAGEMENT INC	26,138.00	20,444.50	0	0.00
46	CUSIP # 942622200 WATSCO INC CL A	12,172.52	9,474.62	0	0.00
77	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	12,942.93	9,428.11	0	0.00
254	CUSIP # 950755108 WERNER ENTERPRISES INC	11,244.58	10,234.70	0	0.00
82	CUSIP # 969904101 WILLIAMS-SONOMA INC	14,541.06	6,529.46	0	0.00

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356	CUSIP # 981475106 WORLD FUEL SERVICES CORP	11,968.72	11,531.59	0	42.72
184	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	9,696.80	9,916.90	0	0.00
414	CUSIP # 98389B100 XCEL ENERGY INC	25,875.00	27,453.54	0	189.41
131	CUSIP # 98978V103 ZOETIS INC	25,432.34	21,565.37	0	0.00
		3,088,327.15	2,659,855.37	55	1,923.03
FOREIGN STOCK					
439	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	23,495.28	30,136.01	0	0.00
814	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	28,717.92	30,692.31	1	603.33
803	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	30,682.63	30,479.94	1	407.09
994	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,485.98	27,449.59	1	0.00
655	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	26,357.20	30,899.39	0	0.00
2,054	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	33,706.14	31,413.27	1	0.00
365	CUSIP # 492089107 KERING-UNSPONSORED ADR	26,042.75	26,485.50	0	0.00
358	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	29,671.04	22,204.56	1	0.00

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1,673	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	36,889.65	35,868.78	1	0.00
256	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	30,773.76	30,530.14	1	0.00
441	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	26,129.25	26,805.80	0	0.00
1,221	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	33,894.96	38,026.77	1	0.00
351	CUSIP # 66987V109 NOVARTIS AF ADR	28,704.78	32,597.53	1	0.00
382	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	36,675.82	24,551.00	1	0.00
381	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	25,458.42	23,284.51	0	0.00
681	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	30,965.07	29,596.65	1	0.00
607	CUSIP # 80105N105 SANOFI-AVENTIS ADR	29,263.47	30,036.35	1	0.00
1,012	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	33,623.19	24,329.61	1	0.00
763	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	32,236.75	25,673.70	1	0.00
329	CUSIP # 835699307 SONY GROUP CORP-SP ADR	36,380.82	27,045.65	1	0.00
296	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	32,737.60	28,644.62	1	0.00

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183	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	32,528.25	28,824.99	1	0.00
973	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	30,279.76	20,337.40	1	0.00
795	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	32,642.70	33,457.18	1	0.00
108	CUSIP # G1151C101 ACCENTURE PLC	34,551.36	24,948.38	1	0.00
111	CUSIP # G5494J103 LINDE PLC	32,565.18	26,559.91	1	0.00
201	CUSIP # H1467J104 CHUBB LIMITED	34,869.48	30,961.57	1	160.80
46	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	34,275.06	24,830.84	1	0.00
		874,604.27	796,671.95	15	1,171.22
MUTUAL FUNDS - FIXED INCOME					
4,087	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	109,000.29	112,480.11	2	0.00
2,548	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	56,336.28	56,523.55	1	0.00
661	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	84,403.09	80,930.20	1	0.00
977	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	112,569.94	116,200.12	2	0.00
2,331	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	139,999.86	140,298.94	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,846	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	110,495.58	111,918.05	2	0.00
3,330	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	86,446.80	84,992.81	2	0.00
		699,251.84	703,343.78	12	0.00
MUTUAL FUNDS - EQUITY					
1,126	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	101,565.20	112,937.53	2	0.00
1,295	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	84,718.90	69,510.07	1	0.00
2,076	CUSIP # 46429B366 ISHARES CMBS ETF	112,228.56	112,796.93	2	0.00
1,022	CUSIP # 78463V107 SPDR GOLD TRUST	167,832.84	179,172.23	3	0.00
8,313	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	415,733.13	359,587.39	7	0.00
		882,078.63	834,004.15	16	0.00



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SHORT TERM INVESTMENTS					
113,363.88	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	113,363.88	113,363.88	3	0.00
		113,363.88	113,363.88	3	0.00
COMMON STOCK					
111	CUSIP # 000360206 AAON INC	7,252.74	7,239.96	0	0.00
346	CUSIP # 001055102 AFLAC INC	18,036.98	15,659.73	1	0.00
195	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	15,091.05	17,786.72	0	0.00
27	CUSIP # 00724F101 ADOBE SYSTEMS INC	15,544.44	13,381.84	0	0.00
96	CUSIP # 011642105 ALARM.COM HOLDINGS INC	7,506.24	9,134.61	0	0.00
26	CUSIP # 016255101 ALIGN TECHNOLOGY INC	17,301.18	14,213.42	0	0.00
100	CUSIP # 018522300 ALLETE INC	5,952.00	6,406.91	0	0.00
142	CUSIP # 020002101 ALLSTATE CORPORATION	18,078.02	15,867.42	1	111.78
7	CUSIP # 02079K107 ALPHABET INC CL C	18,657.17	13,144.91	1	0.00
5	CUSIP # 023135106 AMAZON.COM INC	16,425.20	16,492.42	0	0.00

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15	CUSIP # 023586100 AMERCO	9,690.45	7,290.71	0	0.00
47	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	8,884.41	4,574.66	0	0.00
49	CUSIP # 036752103 ANTHEM INC	18,267.20	14,881.26	1	0.00
110	CUSIP # 038222105 APPLIED MATERIALS INC	14,160.30	10,836.15	0	0.00
307	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	18,423.07	15,970.06	1	0.00
41	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	8,066.34	4,054.25	0	0.00
91	CUSIP # 049560105 ATMOS ENERGY CORP	8,026.20	8,721.63	0	0.00
79	CUSIP # 053015103 AUTO DATA PROCESSING INC.	15,793.68	12,692.35	0	70.68
11	CUSIP # 053332102 AUTOZONE INC	18,677.89	12,154.95	1	0.00
169	CUSIP # 05351W103 AVANGRID INC	8,213.40	7,939.72	0	72.16
39	CUSIP # 053611109 AVERY DENNISON CORP	8,081.19	6,369.98	0	0.00
71	CUSIP # 056525108 BADGER METER	7,180.94	6,512.26	0	0.00
193	CUSIP # 058498106 BALL CORPORATION	17,364.21	16,961.00	0	0.00
363	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	18,817.92	15,591.66	1	0.00

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67	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	18,286.98	14,738.48	1	0.00
14	CUSIP # 090572207 BIO-RAD LABORATORIES INC	10,443.30	8,392.08	0	0.00
104	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	8,038.16	8,696.02	0	0.00
54	CUSIP # 09062X103 BIOGEN IDEC INC	15,281.46	13,691.03	0	0.00
92	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	9,458.52	9,093.04	0	0.00
8	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,078.00	7,705.88	0	0.00
124	CUSIP # 104674106 BRADY CORP CL A	6,286.80	5,887.86	0	0.00
78	CUSIP # 125523100 CIGNA CORP	15,612.48	15,410.75	0	0.00
499	CUSIP # 127097103 CABOT OIL & GAS CORP	10,858.24	8,524.36	0	0.00
34	CUSIP # 127190304 CACI INTERNATIONAL INC	8,911.40	8,429.74	0	0.00
115	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	17,415.60	15,661.60	0	0.00
125	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	7,366.25	6,806.10	0	0.00
205	CUSIP # 13765N107 CANNAE HOLDINGS INC	6,377.55	8,140.98	0	0.00
76	CUSIP # 14167L103 CAREDX INC	4,816.12	5,551.61	0	0.00

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255	CUSIP # 15135B101 CENTENE CORPORATION	15,889.05	15,794.94	0	0.00
17	CUSIP # 16359R103 CHEMED CORP	7,907.04	8,709.75	0	0.00
82	CUSIP # 172755100 CIRRUS LOGIC INC	6,752.70	6,828.21	0	0.00
87	CUSIP # 189054109 CLOROX COMPANY	14,408.07	16,879.88	0	0.00
227	CUSIP # 201723103 COMMERCIAL METALS COMPANY	6,914.42	5,206.28	0	0.00
317	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	6,238.56	7,943.74	0	0.00
40	CUSIP # 22160K105 COSTCO WHOLESALE CORP	17,974.00	12,780.53	1	0.00
60	CUSIP # 227046109 CROCS INC	8,608.80	4,339.66	0	0.00
206	CUSIP # 23331A109 D R HORTON INC	17,297.82	14,281.71	0	0.00
129	CUSIP # 237266101 DARLING INTERNATIONAL INC	9,275.10	7,765.73	0	0.00
21	CUSIP # 243537107 DECKERS OUTDOOR CORP	7,564.20	6,112.74	0	0.00
89	CUSIP # 25659T107 DOLBY LABORATORIES INC	7,832.00	8,549.42	0	0.00
72	CUSIP # 256677105 DOLLAR GENERAL CORP	15,274.08	11,926.77	0	0.00
223	CUSIP # 26875P101 EOG RESOURCES INC	17,900.21	9,815.53	1	0.00

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44	CUSIP # 29355A107 ENPHASE ENERGY INC	6,598.68	2,825.55	0	0.00
80	CUSIP # 29358P101 ENSIGN GROUP	5,991.20	6,319.63	0	4.20
266	CUSIP # 294628102 EQUITY COMMONWEALTH	6,910.68	7,725.41	0	0.00
42	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,493.64	7,844.34	0	0.00
144	CUSIP # 30034W106 EVERGY INC	8,956.80	8,143.96	0	0.00
419	CUSIP # 30161N101 EXELON CORPORATION	20,254.46	17,671.73	1	0.00
64	CUSIP # 302130109 EXPEDITORS INTL WASH INC	7,624.32	5,364.14	0	0.00
45	CUSIP # 30303M102 FACEBOOK INC	15,272.55	12,550.59	0	0.00
301	CUSIP # 311900104 FASTENAL COMPANY	15,534.61	14,577.32	0	0.00
140	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	9,387.00	7,774.16	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,431.70	4,330.12	0	0.00
113	CUSIP # 344849104 FOOT LOCKER INC	5,159.58	4,841.95	0	0.00
66	CUSIP # 34959E109 FORTINET INC	19,274.64	9,865.05	1	0.00
86	CUSIP # 353514102 FRANKLIN ELECTRIC CO	6,867.10	6,114.38	0	0.00

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99	CUSIP # 369550108 GENERAL DYNAMICS CORP	19,406.97	15,283.13	1	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,480.76	5,370.74	0	0.00
122	CUSIP # 405024100 HAEMONETICS CORP	8,611.98	11,202.57	0	0.00
141	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	9,905.25	7,461.35	0	47.60
143	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	19,741.15	16,381.60	1	0.00
90	CUSIP # 427866108 HERSHEY CO	15,232.50	13,121.18	0	0.00
49	CUSIP # 437076102 HOME DEPOT INC	16,084.74	13,337.46	0	0.00
389	CUSIP # 440452100 HORMEL FOODS CORP	15,949.00	17,932.47	0	0.00
85	CUSIP # 441593100 HOULIHAN LOKEY INC	7,828.50	4,795.05	0	0.00
157	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	24,620.82	21,499.07	1	0.00
106	CUSIP # 443320106 HUB GROUP INC CL A	7,287.50	5,396.40	0	0.00
42	CUSIP # 444859102 HUMANA INC	16,344.30	16,163.55	0	29.40
34	CUSIP # 44930G107 ICU MEDICAL INC	7,934.92	7,197.30	0	0.00
89	CUSIP # 451107106 IDACORP INC	9,200.82	8,486.48	0	0.00

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25	CUSIP # 45168D104 IDEXX LABORATORIES INC	15,547.50	12,666.40	0	0.00
331	CUSIP # 458140100 INTEL CORPORATION	17,635.68	17,538.79	0	0.00
255	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	9,468.15	6,679.34	0	0.00
118	CUSIP # 488401100 KEMPER CORPORATION	7,881.22	8,914.61	0	0.00
192	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	9,820.80	7,410.39	0	0.00
485	CUSIP # 501044101 KROGER COMPANY	19,608.55	16,104.82	1	0.00
41	CUSIP # 50187A107 LHC GROUP LLC	6,433.31	6,442.72	0	0.00
43	CUSIP # 50187T106 LGI HOMES INC	6,102.13	4,905.70	0	0.00
86	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	18,940.64	16,477.92	1	0.00
24	CUSIP # 512807108 LAM RESEARCH CORPORATION	13,659.60	12,211.48	0	36.00
42	CUSIP # 513847103 LANCASTER COLONY CORP	7,090.02	6,714.64	0	0.00
51	CUSIP # 515098101 LANDSTAR SYSTEMS INC	8,048.82	6,383.80	0	0.00
187	CUSIP # 526057104 LENNAR CORPORATION	17,518.16	14,503.03	0	0.00
41	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	14,149.10	15,430.81	0	0.00

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138	CUSIP # 552676108 MDC HOLDINGS INC	6,447.36	5,267.31	0	0.00
278	CUSIP # 552690109 MDU RESOURCES GROUP INC	8,248.26	7,595.63	0	57.16
512	CUSIP # 552848103 MGIC INVESTMENT CORP	7,659.52	6,493.04	0	0.00
80	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,073.60	6,108.76	0	0.00
82	CUSIP # 576323109 MASTEC INC	7,074.96	6,077.38	0	0.00
79	CUSIP # 577933104 MAXIMUS INC	6,572.80	5,876.78	0	0.00
46	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	8,706.88	6,566.61	0	0.00
202	CUSIP # 58933Y105 MERCK & CO INC	15,172.22	15,841.17	0	131.30
107	CUSIP # 589400100 MERCURY GENERAL CORPORATION	5,956.69	5,722.05	0	0.00
74	CUSIP # 59001A102 MERITAGE HOMES CORP	7,178.00	6,417.72	0	0.00
219	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,544.62	12,216.06	0	21.90
22	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	10,662.96	8,156.51	0	13.20
172	CUSIP # 61174X109 MONSTER BEVERAGE CORP	15,278.76	12,389.99	0	0.00
52	CUSIP # 626755102 MURPHY USA INC	8,697.52	6,792.70	0	0.00

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202	CUSIP # 629377508 NRG ENERGY INC	8,247.66	6,909.45	0	0.00
2	CUSIP # 62944T105 NVR INC	9,588.16	8,860.56	0	0.00
147	CUSIP # 635017106 NATIONAL BEVERAGE	7,716.03	4,318.69	0	0.00
244	CUSIP # 64115T104 NETSCOUT SYSTEMS	6,575.80	6,757.68	0	0.00
187	CUSIP # 650111107 NEW YORK TIMES CO CL A	9,213.49	9,081.82	0	0.00
293	CUSIP # 651639106 NEWMONT MINING CORP	15,909.90	16,433.79	0	0.00
123	CUSIP # 67018T105 NU SKIN ENTERPRISES	4,977.81	6,740.47	0	0.00
28	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	17,109.68	13,056.83	0	0.00
94	CUSIP # 68235P108 ONE GAS INC	5,956.78	7,123.76	0	0.00
47	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,366.78	6,438.46	0	0.00
199	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	5,084.45	5,484.57	0	0.00
158	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	14,976.82	13,217.28	0	197.50
106	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	7,670.16	8,521.01	0	0.00
18	CUSIP # 73278L105 POOL CORPORATION	7,819.38	6,730.06	0	0.00

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99	CUSIP # 739276103 POWER INTEGRATIONS INC	9,800.01	8,174.31	0	0.00
94	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,489.80	13,072.74	1	0.00
116	CUSIP # 742718109 PROCTER & GAMBLE CO	16,216.80	15,804.55	0	0.00
189	CUSIP # 743315103 PROGRESSIVE CORP	17,083.71	18,209.09	0	0.00
121	CUSIP # 743606105 PROSPERITY BANCSHARES INC	8,606.73	8,504.00	0	59.29
311	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	18,939.90	17,856.43	1	0.00
160	CUSIP # 745867101 PULTEGROUP INC	7,347.20	5,424.53	0	22.40
69	CUSIP # 74758T303 QUALYS INC	7,679.01	7,737.95	0	0.00
96	CUSIP # 74762E102 QUANTA SERVICES INC	10,926.72	7,151.34	0	5.76
63	CUSIP # 74838J101 QUIDEL CORP	8,892.45	8,360.03	0	0.00
33	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	19,970.94	16,606.60	1	0.00
58	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,260.36	6,289.23	0	0.00
112	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	5,622.40	7,544.73	0	0.00
64	CUSIP # 761152107 RESMED INC	16,867.20	13,554.38	0	0.00

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161	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,270.76	5,230.46	0	0.00
70	CUSIP # 78463M107 SPS COMMERCE INC	11,291.70	7,696.79	0	0.00
33	CUSIP # 78709Y105 SAIA INC	7,854.99	4,019.49	0	0.00
179	CUSIP # 801056102 SANMINA CORPORATION	6,898.66	6,061.02	0	0.00
117	CUSIP # 806407102 HENRY SCHEIN INC	8,910.72	7,590.40	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	8,199.98	6,807.00	0	0.00
165	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	5,968.05	4,869.51	0	0.00
140	CUSIP # 816851109 SEMPRA ENERGY	17,710.00	17,838.85	1	154.00
58	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	16,224.34	14,329.80	0	0.00
71	CUSIP # 825690100 SHUTTERSTOCK INC	8,045.72	5,255.22	0	0.00
237	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	7,005.72	5,576.30	0	42.66
63	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	6,739.11	5,160.04	0	0.00
67	CUSIP # 832696405 JM SMUCKER CO	8,042.01	8,001.07	0	0.00
39	CUSIP # 833034101 SNAP-ON INC	8,149.05	6,358.60	0	0.00

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105	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	7,022.40	6,564.48	0	0.00
35	CUSIP # 852857200 STAMPS.COM INC	11,542.65	7,220.09	0	0.00
58	CUSIP # 858586100 STEPAN CO	6,550.52	6,257.22	0	0.00
92	CUSIP # 86272C103 STRATEGIC EDUCATION INC	6,486.00	8,073.28	0	0.00
57	CUSIP # 87162W100 SYNNEX CORPORATION	5,933.70	4,871.04	0	0.00
325	CUSIP # 87265H109 TRI POINTE HOMES INC	6,831.50	4,757.93	0	0.00
46	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,087.22	6,412.15	0	0.00
307	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,986.50	7,368.42	0	0.00
61	CUSIP # 880770102 TERADYNE INC	6,659.37	7,415.22	0	0.00
67	CUSIP # 88162G103 TETRA TECH INC	10,005.78	6,623.18	0	0.00
41	CUSIP # 89055F103 TOPBUILD CORP	8,397.21	7,695.33	0	0.00
74	CUSIP # 891092108 TORO COMPANY	7,208.34	7,111.77	0	0.00
44	CUSIP # 892356106 TRACTOR SUPPLY	8,914.84	6,565.81	0	0.00
112	CUSIP # 896288107 TRINET GROUP INC	10,592.96	8,772.04	0	0.00

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68	CUSIP # 89854H102 TTEC HOLDINGS INC	6,360.04	5,299.75	0	0.00
118	CUSIP # 902494103 TYSON FOODS INC CL A	9,314.92	7,374.20	0	0.00
30	CUSIP # 904708104 UNIFIRST CORP	6,378.60	5,490.28	0	0.00
75	CUSIP # 911312106 UNITED PARCEL SERVICE INC	13,657.50	12,676.53	0	0.00
192	CUSIP # 911684108 US CELLULAR	6,122.88	6,921.20	0	0.00
49	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	9,044.42	7,922.42	0	0.00
59	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	8,163.83	8,054.71	0	0.00
78	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	14,148.42	16,826.20	0	0.00
132	CUSIP # 931142103 WAL-MART STORES INC	18,398.16	16,861.44	1	0.00
112	CUSIP # 94106L109 WASTE MANAGEMENT INC	16,728.32	13,328.85	0	0.00
28	CUSIP # 942622200 WATSCO INC CL A	7,409.36	5,913.71	0	0.00
48	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	8,068.32	5,970.47	0	0.00
156	CUSIP # 950755108 WERNER ENTERPRISES INC	6,906.12	6,401.57	0	0.00
51	CUSIP # 969904101 WILLIAMS-SONOMA INC	9,043.83	4,839.94	0	0.00

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XXXXXX6362
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Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
220	CUSIP # 981475106 WORLD FUEL SERVICES CORP	7,396.40	7,159.79	0	26.40
114	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	6,007.80	6,259.51	0	0.00
282	CUSIP # 98389B100 XCEL ENERGY INC	17,625.00	18,658.03	0	129.02
84	CUSIP # 98978V103 ZOETIS INC	16,307.76	13,898.87	0	0.00
		1,979,650.74	1,735,350.16	56	1,232.41
FOREIGN STOCK					
287	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	15,360.24	19,805.94	0	0.00
532	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	18,768.96	19,920.73	1	394.31
525	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	20,060.25	19,903.82	1	266.00
649	CUSIP # 438128308 HONDA MOTORS LTD ADR	19,904.83	18,089.88	1	0.00
428	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	17,222.72	19,862.14	0	0.00
1,342	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	22,022.22	20,358.01	1	0.00
238	CUSIP # 492089107 KERING-UNSPONSORED ADR	16,981.30	17,727.74	0	0.00
234	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	19,393.92	14,699.64	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,093	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	24,100.65	23,292.86	1	0.00
168	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	20,195.28	20,124.67	1	0.00
288	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	17,064.00	17,544.81	0	0.00
798	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	22,152.48	19,226.51	1	0.00
229	CUSIP # 66987V109 NOVARTIS AF ADR	18,727.62	21,125.34	1	0.00
249	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	23,906.49	15,820.38	1	0.00
249	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	16,638.18	15,696.69	0	0.00
445	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	20,234.15	19,108.36	1	0.00
397	CUSIP # 80105N105 SANOFI-AVENTIS ADR	19,139.37	19,682.84	1	0.00
662	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	21,994.62	16,286.20	1	0.00
499	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	21,082.75	17,135.58	1	0.00
215	CUSIP # 835699307 SONY GROUP CORP-SP ADR	23,774.70	17,554.91	1	0.00
193	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	21,345.80	19,045.99	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	21,330.00	19,085.64	1	0.00
636	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	19,792.32	13,996.96	1	0.00
519	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	21,310.14	21,824.32	1	0.00
71	CUSIP # G1151C101 ACCENTURE PLC	22,714.32	16,575.22	1	0.00
72	CUSIP # G5494J103 LINDE PLC	21,123.36	16,958.91	1	0.00
131	CUSIP # H1467J104 CHUBB LIMITED	22,725.88	20,313.52	1	104.80
30	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	22,353.30	16,767.96	1	0.00
		571,419.85	517,535.57	16	765.11
MUTUAL FUNDS - FIXED INCOME					
2,522	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	67,261.74	69,212.40	2	0.00
1,573	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	34,779.03	34,899.82	1	0.00
272	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	34,731.68	32,876.27	1	0.00
302	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	34,796.44	34,785.14	1	0.00
863	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	51,831.78	52,040.85	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,374	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	68,205.02	68,697.40	2	0.00
2,055	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	53,347.80	52,504.64	2	0.00
		344,953.49	345,016.52	10	0.00
MUTUAL FUNDS - EQUITY					
695	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	62,689.00	70,381.82	2	0.00
800	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	52,336.00	43,271.25	1	0.00
961	CUSIP # 46429B366 ISHARES CMBS ETF	51,951.66	52,188.24	1	0.00
631	CUSIP # 78463V107 SPDR GOLD TRUST	103,622.82	106,670.72	3	0.00
5,131	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	256,601.31	227,390.26	7	0.00
		527,200.79	499,902.29	15	0.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	8,524.54	0.00		0.00
			0.00	6,157.87	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		7,097.10	0.00	7,097.10		0.00
			5,567.88	0.00	5,602.16	0.00	34.28
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-20,063.36	0.00	-20,063.36		0.00
			-15,745.69	0.00	-15,837.20	0.00	-91.51
	DIVIDENDS RECEIVABLE RECLAIM		0.00	31,849.89	0.00		0.00
			0.00	25,141.01	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			-12,966.26	31,849.89	-12,966.26		0.00
			-10,177.81	25,141.01	-10,235.04	0.00	-57.23
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-12,966.26	31,849.89	-12,966.26		0.00
			-10,177.81	25,141.01	-10,235.04	0.00	-57.23
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	301,681.18	0.00		0.00
			0.00	47,019.41	0.00	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	387,781.66	0.00		0.00
			0.00	449,419.57	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-17,946.27	0.00	-17,946.27		0.00
			-20,756.84	0.00	-20,798.83	0.00	-41.99
SUBTOTAL EURO CURRENCY UNIT			-17,946.27	387,781.66	-17,946.27		0.00
			-20,756.84	449,419.57	-20,798.83	0.00	-41.99
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-17,946.27	387,781.66	-17,946.27		0.00
			-20,756.84	449,419.57	-20,798.83	0.00	-41.99
HONG KONG DOLLAR							
HONG KONG							

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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		-450,785.88 -57,898.47	0.00 0.00	-450,785.88 -57,907.02		0.00 -8.55
	RECEIVABLE FOR INVESTMENTS SOLD		164,038.28 21,074.26	0.00 0.00	164,038.28 21,072.48		0.00 -1.78
SUBTOTAL HONG KONG DOLLAR			-286,747.60 -36,824.21	0.00 0.00	-286,747.60 -36,834.54		0.00 -10.33
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			-286,747.60 -36,824.21	0.00 0.00	-286,747.60 -36,834.54		0.00 -10.33
JAPANESE YEN							
JAPAN							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,892,900.00 -43,688.55	0.00 0.00	-4,892,900.00 -43,853.01		0.00 -164.46
	NON-BASE CURRENCY		4,892,900.00 43,853.01	0.00 0.00	4,892,900.00 43,853.01		0.00 0.00
SUBTOTAL JAPANESE YEN			0.00 164.46	0.00 0.00	0.00 0.00		0.00 -164.46
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			0.00 164.46	0.00 0.00	0.00 0.00		0.00 -164.46
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		21,073,406.00 757,490.23	0.00 0.00	21,073,406.00 756,390.08		0.00 -1,100.15
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-17,345,896.00 -624,128.57	0.00 0.00	-17,345,896.00 -622,598.15		0.00 1,530.42
	RECEIVABLE FOR INVESTMENTS SOLD		6,046,981.00 217,204.70	0.00 0.00	6,046,981.00 217,044.95		0.00 -159.75
SUBTOTAL NEW TAIWAN DOLLAR			9,774,491.00 350,566.36	0.00 0.00	9,774,491.00 350,836.88		0.00 270.52
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR			9,774,491.00 350,566.36	0.00 0.00	9,774,491.00 350,836.88		0.00 270.52
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00 0.00	374,509.54 42,902.81	0.00 0.00		0.00 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
POUND STERLING							
UNITED KINGDOM							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	11,535.06	0.00		0.00
			0.00	15,553.30	0.00	0.00	0.00
	NON-BASE CURRENCY		20,772.77	0.00	20,772.77		0.00
			28,435.12	0.00	28,008.96	0.01	-426.16
SUBTOTAL POUND STERLING			20,772.77	11,535.06	20,772.77		0.00
			28,435.12	15,553.30	28,008.96	0.01	-426.16
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			20,772.77	11,535.06	20,772.77		0.00
			28,435.12	15,553.30	28,008.96	0.01	-426.16
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			24.52	0.00	24.08	0.00	-0.44
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	144,947.33	0.00		0.00
			0.00	155,381.18	0.00	0.00	0.00
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
			4,634.61	0.00	4,523.22	0.00	-111.39
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		27,401.34	0.00	27,401.34		0.00
			27,401.34	0.00	27,401.34	0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,610.15	0.00	-5,610.15		0.00
			-5,610.15	0.00	-5,610.15	0.00	0.00
	CASH		-493,395.09	0.00	-493,395.09		0.00
			-493,395.09	0.00	-493,395.09	-0.11	0.00
	MSC PAYABLE - CLASS C1		-69,249.27	0.00	-69,249.27		0.00
			-69,249.27	0.00	-69,249.27	-0.02	0.00
	PAYABLE FOR CUSTODIAN FEES		-12,503.91	0.00	-12,503.91		0.00
			-12,503.91	0.00	-12,503.91	0.00	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		762,218.12	0.00	762,218.12		0.00
			762,218.12	0.00	762,218.12	0.17	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	41,562.97	0.00		0.00
			0.00	41,562.97	0.00	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-19,421.99	0.00	-19,421.99		0.00
			-19,421.99	0.00	-19,421.99	0.00	0.00
	MSC PAYABLE - CLASS C3		-32,702.21	0.00	-32,702.21		0.00
			-32,702.21	0.00	-32,702.21	-0.01	0.00
3,632,282.030	BLACKROCK LIQ T FUND INSTL	100.0000	3,632,282.03	21.52	3,632,282.03		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	3,632,282.03	21.52	3,632,282.03	0.80	0.00
SUBTOTAL UNITED STATES			3,789,018.87	41,584.49	3,789,018.87		0.00
			3,789,018.87	41,584.49	3,789,018.87	0.84	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			3,789,018.87	41,584.49	3,789,018.87		0.00
			3,789,018.87	41,584.49	3,789,018.87	0.84	0.00
TOTAL CASH & CASH EQUIVALENTS			4,105,085.08	783,159.64	4,104,543.60	0.92	-541.48
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
258,707.000	GERDAU SA	27.1000	8,300,445.44	83,562.36	7,010,959.70		-1,289,485.74
LB2645516		4.9735	1,635,797.50	15,232.07	1,286,674.32	0.28	-349,123.18
124,047.000	UNIPAR CARBOCLORO SA	79.2600	9,557,033.86	0.00	9,831,965.22		274,931.36
LB2905878		14.5461	1,727,530.03	0.00	1,804,394.51	0.40	76,864.48
391,987.000	BANCO BRADESCO SA	20.8000	8,126,527.13	6,322.19	8,153,329.60		26,802.47
LBB00FM53		3.8173	1,412,179.31	1,160.27	1,496,325.79	0.33	84,146.48
1,467,709.000	CIA ENERGETICA DE MINAS GERAIS	14.0000	20,405,264.72	0.00	20,547,926.00		142,661.28
LBB1YBRG4		2.5693	3,840,574.98	0.00	3,771,022.78	0.83	-69,552.20
SUBTOTAL BRAZIL			46,389,271.15	89,884.55	45,544,180.52		-845,090.63
			8,616,081.82	16,392.34	8,358,417.40	1.84	-257,664.42
TOTAL PREFERRED SECURITIES BRAZIL REAL			46,389,271.15	89,884.55	45,544,180.52		-845,090.63
			8,616,081.82	16,392.34	8,358,417.40	1.84	-257,664.42
EURO CURRENCY UNIT							
GERMANY							
16,792.000	BAYERISCHE MOTOREN WERKE AG	66.0000	1,346,129.93	0.00	1,108,272.00		-237,857.93
ED5756033		76.4907	1,633,867.64	0.00	1,284,431.83	0.28	-349,435.81

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
64,266.000	SCHAEFFLER AG	6.6400	408,151.33	0.00	426,726.24		18,574.91
EDBZ1DNL8		7.6954	454,056.70	0.00	494,554.38	0.11	40,497.68
SUBTOTAL GERMANY			1,754,281.26	0.00	1,534,998.24		-219,283.02
			2,087,924.34	0.00	1,778,986.21	0.39	-308,938.13
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT			1,754,281.26	0.00	1,534,998.24		-219,283.02
			2,087,924.34	0.00	1,778,986.21	0.39	-308,938.13
TOTAL PREFERRED SECURITIES			10,704,006.16	16,392.34	10,137,403.61	2.23	-566,602.55
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
214,947.000	FORTESCUE METALS GROUP LTD	14.9600	3,017,683.56	453,538.17	3,215,607.12		197,923.56
AA6086257		10.8064	2,023,554.13	327,613.30	2,322,793.80	0.51	299,239.67
100,268.000	BLUESCOPE STEEL LTD	20.5000	1,742,198.87	37,500.23	2,055,494.00		313,295.13
AA6533233		14.8082	1,316,771.11	27,089.28	1,484,786.09	0.33	168,014.98
36,490.000	WESFARMERS LTD	55.7500	1,869,380.14	32,841.00	2,034,317.50		164,937.36
AA6948837		40.2710	1,458,023.04	23,722.98	1,469,489.25	0.32	11,466.21
827,430.000	HEALIUS LTD	4.8000	4,114,293.94	0.00	3,971,664.00		-142,629.94
AABFZYRL5		3.4673	2,986,877.93	0.00	2,868,931.49	0.63	-117,946.44
SUBTOTAL AUSTRALIA			10,743,556.51	523,879.40	11,277,082.62		533,526.11
			7,785,226.21	378,425.56	8,146,000.63	1.79	360,774.42
TOTAL EQUITY AUSTRALIAN DOLLAR			10,743,556.51	523,879.40	11,277,082.62		533,526.11
			7,785,226.21	378,425.56	8,146,000.63	1.79	360,774.42
BRAZIL REAL							
BRAZIL							
214,639.000	PETROLEO BRASILEIRO SA	28.0500	6,652,880.91	0.00	6,020,623.95		-632,256.96
LB2682360		5.1478	1,246,861.87	0.00	1,104,924.65	0.24	-141,937.22
598,400.000	CCR SA	11.7300	8,359,034.15	0.00	7,019,232.00		-1,339,802.15
LB2840976		2.1527	1,616,971.81	0.00	1,288,192.48	0.28	-328,779.33
105,031.000	CPFL ENERGIA SA	26.9800	3,260,563.79	157,739.22	2,833,736.38		-426,827.41
LBB031NN1		4.9515	607,633.96	28,509.20	520,056.60	0.11	-87,577.36
442,668.000	EDP - ENERGIAS DO BRASIL SA	18.4600	8,371,840.35	0.00	8,171,651.28		-200,189.07
LBB0D7499		3.3878	1,647,993.76	0.00	1,499,688.25	0.33	-148,305.51
474,533.000	CIA DE SANEAMENTO DE MINAS GER	13.8100	8,144,834.17	183,803.68	6,553,300.73		-1,591,533.44
LBB0YBZJ1		2.5345	1,529,180.54	33,246.88	1,202,683.24	0.27	-326,497.30

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
448,548.000	MARFRIG GLOBAL FOODS SA	25.5000	8,848,347.72	0.00	11,437,974.00		2,589,626.28
LBB1YWHR5		4.6798	1,643,262.19	0.00	2,099,134.51	0.46	455,872.32
0.000	QUALICORP CONSULTORIA E CORRET	0.0000	0.00	250,612.07	0.00		0.00
LBB4LHBQ4		0.0000	0.00	45,322.19	0.00	0.00	0.00
SUBTOTAL BRAZIL			43,637,501.09	592,154.97	42,036,518.34		-1,600,982.75
			8,291,904.13	107,078.27	7,714,679.73	1.69	-577,224.40
TOTAL EQUITY BRAZIL REAL			43,637,501.09	592,154.97	42,036,518.34		-1,600,982.75
			8,291,904.13	107,078.27	7,714,679.73	1.69	-577,224.40
CANADIAN DOLLAR							
CANADA							
118,088.000	ALIMENTATION COUCHE-TARD INC	48.4600	4,946,096.79	0.00	5,722,544.48		776,447.69
NC2011640		38.2524	3,630,170.60	0.00	4,517,144.48	1.00	886,973.88
58,425.000	BANK OF MONTREAL	126.4500	4,026,586.28	0.00	7,387,841.25		3,361,254.97
NC2076007		99.8145	2,936,541.72	0.00	5,831,662.19	1.29	2,895,120.47
23,727.000	BANK OF NOVA SCOTIA	77.9600	1,246,869.81	0.00	1,849,756.92		602,887.11
NC2076288		61.5385	901,149.47	0.00	1,460,123.08	0.32	558,973.61
59,817.000	RUSSEL METALS INC	30.3700	2,046,187.16	0.00	1,816,642.29		-229,544.87
NC2248804		23.9728	1,687,654.92	0.00	1,433,983.73	0.32	-253,671.19
21,649.000	MAGNA INTL INC	95.3200	1,782,968.31	0.00	2,063,582.68		280,614.37
NC2554474		75.2417	1,396,377.98	0.00	1,628,908.46	0.36	232,530.48
3,493.000	FAIRFAX FINANCIAL HOLDINGS LTD	511.3100	1,964,577.77	0.00	1,786,005.83		-178,571.94
NC2566353	SUB-VTG	403.6074	1,623,282.61	0.00	1,409,800.55	0.31	-213,482.06
37,755.000	ROYAL BANK OF CANADA	126.0300	4,091,620.72	0.00	4,758,262.65		666,641.93
NC2754389		99.4830	3,224,568.73	0.00	3,755,979.52	0.83	531,410.79
23,168.000	TORONTO DOMINION BANK	83.8500	1,830,383.21	0.00	1,942,636.80		112,253.59
NC2897220	NEW	66.1878	1,449,693.66	0.00	1,533,438.69	0.34	83,745.03
15,622.000	INTACT FINANCIAL CORP	167.4800	2,653,988.77	12,966.26	2,616,372.56		-37,616.21
NCB04YJV1		132.2019	2,116,587.26	10,235.04	2,065,258.37	0.46	-51,328.89
83,316.000	CI FINANCIAL INC	25.7100	1,498,087.79	14,996.88	2,142,054.36		643,966.57
NCB3KT0S5		20.2944	1,114,882.75	11,837.69	1,690,850.82	0.37	575,968.07
146,064.000	SUPERIOR PLUS CORP	13.5300	1,807,103.29	8,763.84	1,976,245.92		169,142.63
NCB3KTPS8		10.6800	1,381,177.62	6,917.68	1,559,968.36	0.34	178,790.74
21,957.000	BRP INC	117.2400	1,968,875.41	2,854.41	2,574,238.68		605,363.27
NCB9B3FG9	SUB VTG	92.5445	1,626,833.64	2,253.11	2,031,999.59	0.45	405,165.95
135,912.000	H&R REIT	15.6300	1,781,226.57	6,642.70	2,124,304.56		343,077.99
NCBGM8DW7	UNIT NEW	12.3377	1,401,893.90	5,243.46	1,676,839.85	0.37	274,945.95
SUBTOTAL CANADA			31,644,571.88	46,224.09	38,760,488.98		7,115,917.10
			24,490,814.86	36,486.98	30,595,957.69	6.76	6,105,142.83

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TOTAL EQUITY CANADIAN DOLLAR			31,644,571.88	46,224.09	38,760,488.98		7,115,917.10
			24,490,814.86	36,486.98	30,595,957.69	6.76	6,105,142.83
DANISH KRONE							
DENMARK							
43,037.000	H LUNDBECK A/S	174.4500	9,517,307.14	0.00	7,507,804.65		-2,009,502.49
SD7085253		27.1894	1,522,655.19	0.00	1,170,150.82	0.26	-352,504.37
7,281.000	DSV A/S	1,540.5000	7,693,594.67	0.00	11,216,380.50		3,522,785.83
SDB1WT5G0		240.0991	1,219,859.57	0.00	1,748,161.73	0.39	528,302.16
93,389.000	NOVO NORDISK A/S	621.4000	40,996,993.99	0.00	58,031,924.60		17,034,930.61
SDBHC8X98		96.8501	6,127,675.90	0.00	9,044,735.06	2.00	2,917,059.16
SUBTOTAL DENMARK			58,207,895.80	0.00	76,756,109.75		18,548,213.95
			8,870,190.66	0.00	11,963,047.61	2.65	3,092,856.95
TOTAL EQUITY DANISH KRONE			58,207,895.80	0.00	76,756,109.75		18,548,213.95
			8,870,190.66	0.00	11,963,047.61	2.65	3,092,856.95
EURO CURRENCY UNIT							
AUSTRIA							
207,870.000	TELEKOM AUSTRIA AG	7.4600	1,320,641.39	0.00	1,550,710.20		230,068.81
EA4635085		8.6458	1,598,398.60	0.00	1,797,195.59	0.40	198,796.99
28,982.000	OMV AG	52.1800	1,239,440.50	0.00	1,512,280.76		272,840.26
EA4651454		60.4740	1,482,601.51	0.00	1,752,657.79	0.39	270,056.28
35,153.000	VOESTALPINE AG	32.0400	1,219,221.81	0.00	1,126,302.12		-92,919.69
EA4943406		37.1328	1,461,376.42	0.00	1,305,327.84	0.29	-156,048.58
32,794.000	ANDRITZ AG	47.2800	1,318,428.29	0.00	1,550,500.32		232,072.03
EAB1WVF67		54.7952	1,569,673.43	0.00	1,796,952.35	0.40	227,278.92
SUBTOTAL AUSTRIA			5,097,731.99	0.00	5,739,793.40		642,061.41
			6,112,049.96	0.00	6,652,133.57	1.48	540,083.61
BELGIUM							
15,177.000	UCB SA	96.8000	1,266,736.68	0.00	1,469,133.60		202,396.92
EB5596995		112.1864	1,392,354.50	0.00	1,702,652.39	0.38	310,297.89
FINLAND							
134,930.000	TOKMANNI GROUP CORP	21.0600	1,543,122.48	0.00	2,841,625.80		1,298,503.32
SFBD3CWG8		24.4075	1,713,726.67	0.00	3,293,302.22	0.73	1,579,575.55
FRANCE							
20,562.000	ERAMET SA	65.7500	1,369,271.60	0.00	1,351,951.50		-17,320.10
EF4017010		76.2010	1,607,297.87	0.00	1,566,844.19	0.35	-40,453.68

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3,488.000 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	620.1000 718.6649	1,915,056.82 2,312,335.36	0.00 0.00	2,162,908.80 2,506,703.15	0.55	247,851.98 194,367.79
10,309.000 EF4588366	CIE GENERALE DES ETABLISSEMENT	132.8000 153.9086	1,107,682.16 1,340,176.03	0.00 0.00	1,369,035.20 1,586,643.35	0.35	261,353.04 246,467.32
10,717.000 EF4834109	SCHNEIDER ELECTRIC SE	143.9000 166.7729	909,671.82 1,007,892.70	0.00 0.00	1,542,176.30 1,787,305.22	0.39	632,504.48 779,412.52
36,995.000 EFB15C551	TOTALENERGIES SE	41.3350 47.9052	1,242,793.99 1,475,043.92	17,946.27 20,798.83	1,529,188.33 1,772,252.82	0.39	286,394.34 297,208.90
76,917.000 EFB1VP0K5	REXEL SA	16.7650 19.4298	1,340,793.39 1,583,342.91	0.00 0.00	1,289,513.51 1,494,481.68	0.33	-51,279.88 -88,861.23
2,850.000 EFBYZ2QP1	SARTORIUS STEDIM BIOTECH	483.7000 560.5841	1,404,881.60 1,661,612.86	0.00 0.00	1,378,545.00 1,597,664.73	0.35	-26,336.60 -63,948.13
SUBTOTAL FRANCE			9,290,151.38	17,946.27	10,623,318.64		1,333,167.26
			10,987,701.65	20,798.83	12,311,895.14	2.71	1,324,193.49
GERMANY							
34,379.000 ED4557101	GEA GROUP AG	39.5900 45.8828	1,411,901.21 1,660,889.98	0.00 0.00	1,361,064.61 1,577,405.83	0.35	-50,836.60 -83,484.15
19,222.000 ED4598584	CONTINENTAL AG	94.7900 109.8569	1,944,246.16 2,352,030.65	0.00 0.00	1,822,053.38 2,111,668.76	0.47	-122,192.78 -240,361.89
100,276.000 ED4617855	DEUTSCHE POST AG	54.4800 63.1396	2,884,206.63 3,183,594.25	0.00 0.00	5,463,036.48 6,331,386.13	1.40	2,578,829.85 3,147,791.88
38,259.000 ED4741846	MERCK KGAA	187.6500 217.4770	4,190,734.37 4,666,210.32	0.00 0.00	7,179,301.35 8,320,451.30	1.84	2,988,566.98 3,654,240.98
4,775.000 ED5294126	MUENCHENER RUECKVERSICHERUNGS-	236.9000 274.5553	1,216,708.87 1,469,115.12	0.00 0.00	1,131,197.50 1,311,001.34	0.29	-85,511.37 -158,113.78
5,681.000 ED5334583	RHEINMETALL AG	84.7800 98.2558	381,437.04 420,293.33	0.00 0.00	481,635.18 558,191.09	0.12	100,198.14 137,897.76
26,740.000 ED5529026	DAIMLER AG	76.7200 88.9146	1,334,625.10 1,574,259.14	0.00 0.00	2,051,492.80 2,377,577.58	0.52	716,867.70 803,318.44
398,860.000 ED5842353	DEUTSCHE TELEKOM AG	17.3960 20.1611	5,511,960.09 6,058,144.37	0.00 0.00	6,938,568.56 8,041,454.03	1.78	1,426,608.47 1,983,309.66
127,785.000 EDB1SK0S8	FREENET AG	22.6300 26.2270	2,056,634.49 2,354,621.70	0.00 0.00	2,891,774.55 3,351,422.11	0.74	835,140.06 996,800.41
3,844.000 EDBMYLGD9	VITESCO TECHNOLOGIES GROUP AG	51.0000 59.1065	227,972.38 275,787.11	0.00 0.00	196,044.00 227,205.19	0.05	-31,928.38 -48,581.92

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				Local/Base			Local/Base
19,115.000	COVESTRO AG	59.3400	1,195,487.89	0.00	1,134,284.10		-61,203.79
EDBYTBWY7		68.7721	1,443,491.85	0.00	1,314,578.56	0.29	-128,913.29
6,551.000	HAPAG-LLOYD AG	188.9000	938,982.27	0.00	1,237,483.90		298,501.63
EDBYZTSW0		218.9257	1,125,104.06	0.00	1,434,181.97	0.32	309,077.91
SUBTOTAL GERMANY			23,294,896.50	0.00	31,887,936.41		8,593,039.91
			26,583,541.88	0.00	36,956,523.89	8.17	10,372,982.01
ITALY							
296,979.000	IREN SPA	2.5640	635,601.28	0.00	761,454.16		125,852.88
EI4783219		2.9715	695,592.34	0.00	882,487.30	0.19	186,894.96
3,940,831.000	A2A SPA	1.7755	4,808,671.85	0.00	6,996,945.44		2,188,273.59
EI5499138		2.0577	5,537,312.73	0.00	8,109,109.92	1.79	2,571,797.19
86,138.000	AZIMUT HOLDING SPA	23.7600	1,791,823.44	0.00	2,046,638.88		254,815.44
EIB019M67		27.5367	2,115,761.92	0.00	2,371,952.13	0.52	256,190.21
48,804.000	PRYSMIAN SPA	30.3200	1,194,613.47	0.00	1,479,737.28		285,123.81
EIB1W4V62		35.1394	1,417,831.76	0.00	1,714,941.52	0.38	297,109.76
SUBTOTAL ITALY			8,430,710.04	0.00	11,284,775.76		2,854,065.72
			9,766,498.75	0.00	13,078,490.87	2.88	3,311,992.12
LUXEMBOURG							
206,132.000	SES SA	7.7300	1,389,296.12	0.00	1,593,400.36		204,104.24
EFB00ZQQ8		8.9587	1,639,019.17	0.00	1,846,671.35	0.41	207,652.18
11,381.000	EUROFINS SCIENTIFIC SE	110.8400	1,425,316.63	0.00	1,261,470.04		-163,846.59
EFBNDPYV6		128.4580	1,675,039.14	0.00	1,461,980.70	0.32	-213,058.44
45,683.000	APERAM SA	47.8800	1,202,390.69	0.00	2,187,302.04		984,911.35
ENB58C6H5		55.4905	1,431,273.61	0.00	2,534,973.70	0.56	1,103,700.09
57,500.000	ARCELORMITTAL SA	26.4600	1,151,655.07	0.00	1,521,450.00		369,794.93
ENBYPBS65		30.6658	1,410,999.20	0.00	1,763,284.48	0.39	352,285.28
SUBTOTAL LUXEMBOURG			5,168,658.51	0.00	6,563,622.44		1,394,963.93
			6,156,331.12	0.00	7,606,910.23	1.68	1,450,579.11
NETHERLANDS							
449,307.000	POSTNL NV	4.1700	1,235,039.41	0.00	1,873,610.19		638,570.78
EN5481556		4.8328	1,466,262.52	0.00	2,171,420.53	0.48	705,158.01
1,289,570.000	KONINKLIJKE KPN NV	2.7150	2,939,889.23	0.00	3,501,182.55		561,293.32
EN5956078		3.1465	3,288,902.39	0.00	4,057,695.52	0.90	768,793.13
28,382.000	KONINKLIJKE PHILIPS NV	38.3400	1,232,361.12	0.00	1,088,165.88		-144,195.24
EN5986620		44.4341	1,408,271.93	0.00	1,261,129.85	0.28	-147,142.08

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2,539.000	ASML HOLDING NV	645.9000	1,200,923.45	0.00	1,639,940.10		439,016.65
ENB929F49		748.5658	1,450,055.02	0.00	1,900,608.58	0.42	450,553.56
49,940.000	SIGNIFY NV	43.1500	1,149,191.92	0.00	2,154,911.00		1,005,719.08
ENBY7VY9		50.0087	1,295,725.11	0.00	2,497,434.10	0.55	1,201,708.99
SUBTOTAL NETHERLANDS			7,757,405.13	0.00	10,257,809.72		2,500,404.59
			8,909,216.97	0.00	11,888,288.58	2.63	2,979,071.61
PORTUGAL							
111,824.000	GALP ENERGIA SGPS SA	9.8000	1,161,079.83	0.00	1,095,875.20		-65,204.63
EPB1FW752		11.3577	1,323,963.81	0.00	1,270,064.56	0.28	-53,899.25
SPAIN							
126,105.000	REPSOL SA	11.2980	1,360,386.10	0.00	1,424,734.29		64,348.19
EE5669358		13.0938	1,633,143.51	0.00	1,651,195.81	0.36	18,052.30
115,104.000	ACERINOX SA	11.0900	1,318,839.29	0.00	1,276,503.36		-42,335.93
EEB01ZVZ4		12.8528	1,571,010.59	0.00	1,479,403.57	0.33	-91,607.02
554,133.000	MAPFRE SA	1.8850	850,458.71	0.00	1,044,540.71		194,082.00
EEB1G40S5		2.1846	933,410.37	0.00	1,210,570.46	0.27	277,160.09
105,233.000	ALMIRALL SA	13.7200	1,450,729.38	0.00	1,443,796.76		-6,932.62
EEB1YY661		15.9008	1,708,001.08	0.00	1,673,288.26	0.37	-34,712.82
SUBTOTAL SPAIN			4,980,413.48	0.00	5,189,575.12		209,161.64
			5,845,565.55	0.00	6,014,458.10	1.33	168,892.55
UNITED KINGDOM							
120,705.000	CNH INDUSTRIAL NV	14.7000	1,130,807.04	0.00	1,774,363.50		643,556.46
EIBDSV2V8		17.0366	1,368,003.66	0.00	2,056,398.58	0.45	688,394.92
TOTAL EQUITY EURO CURRENCY UNIT			69,121,713.06	17,946.27	88,727,829.59		19,606,116.53
			80,158,954.52	20,798.83	102,831,118.13	22.72	22,672,163.61
HONG KONG DOLLAR							
CHINA							
250,000.000	CHINA NATIONAL ACCORD MEDICINE	20.1900	5,419,669.11	0.00	5,047,500.00		-372,169.11
FC6803223	CN/200028	2.5936	698,969.94	0.00	648,391.39	0.14	-50,578.55
743,117.000	ANHUI CONCH CEMENT CO LTD	42.0000	40,679,587.27	0.00	31,210,914.00		-9,468,673.27
FH6080391	HK/00914	5.3952	5,247,864.18	0.00	4,009,289.31	0.89	-1,238,574.87
13,088,000.000	PETROCHINA CO LTD	3.6900	41,983,743.21	1,843,798.18	48,294,720.00		6,310,976.79
FH6226572	HK/00857	0.4740	5,411,340.14	236,868.80	6,203,839.62	1.37	792,499.48
2,606,000.000	CHINA PETROLEUM & CHEMICAL COR	3.8600	11,354,200.28	452,062.99	10,059,160.00		-1,295,040.28
FH6291816	HK/00386	0.4958	1,464,510.09	58,071.08	1,292,178.84	0.29	-172,331.25

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2,837,000.000	ALUMINUM CORP OF CHINA LTD	5.8900	12,924,514.15	0.00	16,709,930.00		3,785,415.85
FH6425398	HK/02600	0.7566	1,662,173.61	0.00	2,146,522.97	0.47	484,349.36
5,761,613.000	PICC PROPERTY & CASUALTY CO LT	7.5500	37,611,170.96	0.00	43,500,178.15		5,889,007.19
FH6706250	HK/02328	0.9699	4,852,309.52	0.00	5,587,942.71	1.23	735,633.19
6,446,761.000	SINOPEC SHANGHAI PETROCHEMICAL	1.9000	12,964,763.63	0.00	12,248,845.90		-715,917.73
FH6797457	HK/00338	0.2441	1,670,553.65	0.00	1,573,461.35	0.35	-97,092.30
720,015.000	ZTE CORP	25.6000	18,725,320.21	0.00	18,432,384.00		-292,936.21
FHB04KP83	HK/00763	3.2885	2,410,711.26	0.00	2,367,785.84	0.52	-42,925.42
1,947,951.000	COSCO SHIPPING HOLDINGS CO LTD	11.9400	10,622,381.10	0.00	23,258,534.94		12,636,153.84
FHB0B8Z16	HK/01919	1.5338	1,370,427.66	0.00	2,987,743.18	0.66	1,617,315.52
793,652.000	SHANGHAI PHARMACEUTICALS HOLDI	15.1200	11,571,614.69	0.00	12,000,018.24		428,403.55
FHB4Q4CJ7	HK/02607	1.9423	1,491,707.77	0.00	1,541,497.47	0.34	49,789.70
SUBTOTAL CHINA			203,856,964.61	2,295,861.17	220,762,185.23		16,905,220.62
			26,280,567.82	294,939.88	28,358,652.68	6.26	2,078,084.86
HONG KONG							
519,079.000	CHINA OVERSEAS LAND & INVESTME	17.7400	11,335,180.29	233,585.55	9,208,461.46		-2,126,718.83
FH6192154	HK/00688	2.2788	1,462,304.07	30,006.02	1,182,899.87	0.26	-279,404.20
272,304.000	KINGBOARD HOLDINGS LTD	35.2500	12,563,150.26	0.00	9,598,716.00		-2,964,434.26
FH6491317	HK/00148	4.5281	1,616,983.10	0.00	1,233,031.16	0.27	-383,951.94
161,991.000	VTECH HOLDINGS LTD	56.9000	12,987,118.06	0.00	9,217,287.90		-3,769,830.16
FH6928565	HK/00303	7.3093	1,673,389.23	0.00	1,184,033.70	0.26	-489,355.53
SUBTOTAL HONG KONG			36,885,448.61	233,585.55	28,024,465.36		-8,860,983.25
			4,752,676.40	30,006.02	3,599,964.73	0.79	-1,152,711.67
TOTAL EQUITY HONG KONG DOLLAR			240,742,413.22	2,529,446.72	248,786,650.59		8,044,237.37
			31,033,244.22	324,945.90	31,958,617.41	7.05	925,373.19
HUNGARIAN FORINT							
HUNGARY							
73,698.000	RICHTER GEDEON NYRT	8,485.0000	519,960,985.52	0.00	625,327,530.00		105,366,544.48
EMBC9ZH88		27.3755	1,607,781.78	0.00	2,017,519.85	0.45	409,738.07
332,510.000	MOL HUNGARIAN OIL & GAS PLC	2,584.0000	746,485,826.60	0.00	859,205,840.00		112,720,013.40
EMBD5ZXH2		8.3369	2,552,356.45	0.00	2,772,091.03	0.61	219,734.58
SUBTOTAL HUNGARY			1,266,446,812.12	0.00	1,484,533,370.00		218,086,557.88
			4,160,138.23	0.00	4,789,610.88	1.06	629,472.65
TOTAL EQUITY HUNGARIAN FORINT			1,266,446,812.12	0.00	1,484,533,370.00		218,086,557.88
			4,160,138.23	0.00	4,789,610.88	1.06	629,472.65
INDIAN RUPEE							
INDIA							

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276,773.000 FI6099720	BHARAT PETROLEUM CORP LTD	432.2000 5.8226	118,249,990.92 1,599,810.51	12,212,996.10 164,192.90	119,621,290.60 1,611,549.51	0.36	1,371,299.68 11,739.00
138,680.000 FI6101153	TATA STEEL LTD	1,288.9000 17.3642	86,291,985.42 1,171,669.38	0.00 0.00	178,744,652.00 2,408,065.11	0.53	92,452,666.58 1,236,395.73
37,876.000 FI6205129	INFOSYS LTD	1,675.2000 22.5685	49,020,021.68 674,730.60	0.00 0.00	63,449,875.20 854,802.81	0.19	14,429,853.52 180,072.21
135,757.000 FI6211200	TATA ELXSI LTD	5,594.0500 75.3636	315,641,581.47 4,314,560.36	0.00 0.00	759,431,445.85 10,231,133.34	2.26	443,789,864.38 5,916,572.98
1,127,744.000 FI6253764	INDIAN OIL CORP LTD	125.3000 1.6881	120,352,417.06 1,610,513.75	0.00 0.00	141,306,323.20 1,903,692.35	0.42	20,953,906.14 293,178.60
90,044.000 FI6294891	HCL TECHNOLOGIES LTD	1,279.5500 17.2382	85,444,168.56 1,176,086.69	0.00 0.00	115,215,800.20 1,552,198.32	0.34	29,771,631.64 376,111.63
181,831.000 FI6698752	GLENMARK PHARMACEUTICALS LTD	510.4500 6.8768	124,430,902.02 1,668,409.27	345,842.56 4,651.20	92,815,633.95 1,250,421.13	0.28	-31,615,268.07 -417,988.14
300,340.000 FI6726819	JINDAL STEEL & POWER LTD	389.2500 5.2440	121,475,937.70 1,662,687.32	0.00 0.00	116,907,345.00 1,574,986.97	0.35	-4,568,592.70 -87,700.35
86,629.000 FIBFLVFD5	HINDUSTAN AERONAUTICS LTD	1,354.4500 18.2473	125,806,002.19 1,711,703.83	0.00 0.00	117,334,649.05 1,580,743.66	0.35	-8,471,353.14 -130,960.17
SUBTOTAL INDIA			1,146,713,007.02	12,558,838.66	1,704,827,015.05		558,114,008.03
			15,590,171.71	168,844.10	22,967,593.20	5.08	7,377,421.49
TOTAL EQUITY INDIAN RUPEE			1,146,713,007.02	12,558,838.66	1,704,827,015.05		558,114,008.03
			15,590,171.71	168,844.10	22,967,593.20	5.08	7,377,421.49
ISRAELI SHEKEL							
ISRAEL							
20,808.000 FZBD04HH4	IDI INSURANCE CO LTD	113.5000 35.1813	2,358,814.80 720,138.85	0.00 0.00	2,361,708.00 732,051.52	0.16	2,893.20 11,912.67
JAPANESE YEN							
JAPAN							
29,000.000 FJ6121928	BENESSE HOLDINGS INC	2,527.0000 22.6484	82,184,738.00 763,960.38	725,000.00 6,503.62	73,283,000.00 656,804.82	0.15	-8,901,738.00 -107,155.56
42,400.000 FJ6146503	BROTHER INDUSTRIES LTD	2,467.0000 22.1107	89,330,935.00 831,586.30	1,272,000.00 11,410.49	104,600,800.00 937,493.14	0.21	15,269,865.00 105,906.84
66,600.000 FJ6172327	CANON INC	2,740.5000 24.5620	181,596,341.00 1,656,145.37	0.00 0.00	182,517,300.00 1,635,826.09	0.36	920,959.00 -20,319.28
19,900.000 FJ6251022	SCREEN HOLDINGS CO LTD	9,610.0000 86.1304	206,013,328.00 1,880,455.67	0.00 0.00	191,239,000.00 1,713,995.03	0.38	-14,774,328.00 -166,460.64

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
54,000.000	KINTETSU WORLD EXPRESS INC	2,847.0000	88,815,302.00	1,080,000.00	153,738,000.00		64,922,698.00
FJ6282217		25.5165	830,279.44	9,688.15	1,377,889.28	0.30	547,609.84
19,500.000	EISAI CO LTD	8,396.0000	178,792,419.00	1,560,000.00	163,722,000.00		-15,070,419.00
FJ6307204		75.2498	1,631,987.70	13,993.99	1,467,371.69	0.32	-164,616.01
73,900.000	SUBARU CORP	2,078.5000	150,861,863.00	2,069,200.00	153,601,150.00		2,739,287.00
FJ6356409		18.6287	1,426,117.71	18,561.78	1,376,662.75	0.30	-49,454.96
92,700.000	FUJIFILM HOLDINGS CORP	9,639.0000	489,801,636.00	4,635,000.00	893,535,300.00		403,733,664.00
FJ6356524		86.3903	4,612,800.33	41,578.31	8,008,382.50	1.77	3,395,582.17
56,300.000	H.U. GROUP HOLDINGS INC	3,035.0000	185,002,686.00	3,490,600.00	170,870,500.00		-14,132,186.00
FJ6356615		27.2014	1,687,210.99	31,312.46	1,531,440.70	0.34	-155,770.29
261,400.000	FUJIKURA LTD	663.0000	185,312,210.00	0.00	173,308,200.00		-12,004,010.00
FJ6356706		5.9422	1,689,438.63	0.00	1,553,288.78	0.34	-136,149.85
210,800.000	MARUBENI CORP	933.2000	143,650,027.00	3,583,600.00	196,718,560.00		53,068,533.00
FJ6569464		8.3639	1,379,651.27	32,146.72	1,763,106.03	0.39	383,454.76
113,700.000	MITSUBISHI ELECTRIC CORP	1,557.0000	181,171,109.00	1,591,800.00	177,030,900.00		-4,140,209.00
FJ6597044		13.9547	1,652,267.29	14,279.26	1,586,653.78	0.35	-65,613.51
67,100.000	OLYMPUS CORP	2,456.5000	157,960,053.00	0.00	164,831,150.00		6,871,097.00
FJ6658804		22.0166	1,476,814.18	0.00	1,477,312.53	0.33	498.35
33,000.000	ONO PHARMACEUTICAL CO LTD	2,553.0000	107,567,156.00	924,000.00	84,249,000.00		-23,318,156.00
FJ6660107		22.8815	1,014,565.09	8,288.75	755,088.49	0.17	-259,476.60
84,600.000	MEDIPAL HOLDINGS CORP	2,109.0000	175,331,228.00	1,776,600.00	178,421,400.00		3,090,172.00
FJ6782091		18.9021	1,610,687.91	15,937.01	1,599,116.25	0.35	-11,571.66
293,600.000	SUMITOMO CHEMICAL CO LTD	585.0000	179,209,855.00	2,936,000.00	171,756,000.00		-7,453,855.00
FJ6858560		5.2431	1,632,896.28	26,337.41	1,539,377.06	0.34	-93,519.22
109,600.000	SUMITOMO CORP	1,581.5000	180,030,245.00	3,836,000.00	173,332,400.00		-6,697,845.00
FJ6858941		14.1743	1,641,862.70	34,410.87	1,553,505.67	0.34	-88,357.03
150,700.000	TAKEDA PHARMACEUTICAL CO LTD	3,699.0000	565,494,828.00	13,563,000.00	557,439,300.00		-8,055,528.00
FJ6870441		33.1526	5,416,973.33	121,667.01	4,996,094.88	1.10	-420,878.45
106,000.000	TEIJIN LTD	1,594.0000	179,105,788.00	2,915,000.00	168,964,000.00		-10,141,788.00
FJ6880507		14.2864	1,629,444.36	26,149.03	1,514,353.54	0.33	-115,090.82
335,500.000	ASTELLAS PHARMA INC	1,842.5000	586,045,102.00	8,387,500.00	618,158,750.00		32,113,648.00
FJ6985389		16.5136	5,475,310.10	75,240.14	5,540,297.87	1.22	64,987.77
55,400.000	TAKARA BIO INC	3,165.0000	183,912,625.00	0.00	175,341,000.00		-8,571,625.00
FJB03ML23		28.3666	1,675,471.60	0.00	1,571,507.92	0.35	-103,963.68
65,300.000	NOMURA REAL ESTATE HOLDINGS IN	2,918.0000	131,778,519.00	2,775,250.00	190,545,400.00		58,766,881.00
FJB1CWJM8		26.1528	1,237,852.23	24,895.41	1,707,778.58	0.38	469,926.35

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147,900.000	IDEMITSU KOSAN CO LTD	2,946.0000	428,325,473.00	8,874,000.00	435,713,400.00		7,387,927.00
FJB1FF8P7		26.4038	3,903,695.34	79,604.30	3,905,116.64	0.86	1,421.30
119,800.000	MS&AD INSURANCE GROUP HOLDINGS	3,756.0000	362,165,254.00	9,584,000.00	449,968,800.00		87,803,546.00
FJB2Q4CS7		33.6635	3,374,022.96	85,973.36	4,032,881.82	0.89	658,858.86
39,100.000	OTSUKA HOLDINGS CO LTD	4,787.0000	168,610,000.00	0.00	187,171,700.00		18,561,700.00
FJB5LTM91		42.9039	1,575,570.98	0.00	1,677,541.52	0.37	101,970.54
9,200.000	MEIJI HOLDINGS CO LTD	7,210.0000	71,420,140.00	736,000.00	66,332,000.00		-5,088,140.00
FJB60DQV4		64.6202	664,373.28	6,602.29	594,505.92	0.13	-69,867.36
419,000.000	ENEOS HOLDINGS INC	455.9000	162,013,877.00	4,609,000.00	191,022,100.00		29,008,223.00
FJB627LW8		4.0860	1,533,894.88	41,345.08	1,712,051.04	0.38	178,156.16
0.000	TECHNOPRO HOLDINGS INC	0.0000	0.00	-325,000.00	0.00		0.00
FJB8M8SQ2		0.0000	0.00	-2,912.84	0.00	0.00	0.00
SUBTOTAL JAPAN			5,801,502,737.00	80,598,550.00	6,447,411,110.00		645,908,373.00
			53,905,336.30	723,012.60	57,785,444.32	12.75	3,880,108.02
TOTAL EQUITY JAPANESE YEN			5,801,502,737.00	80,598,550.00	6,447,411,110.00		645,908,373.00
			53,905,336.30	723,012.60	57,785,444.32	12.75	3,880,108.02
MEXICAN PESO							
MEXICO							
226,984.000	COCA-COLA FEMSA SAB DE CV	116.5200	21,268,417.70	0.00	26,448,175.68		5,179,757.98
LMBHHP0S6		5.6716	961,579.65	0.00	1,287,360.40	0.28	325,780.75
NEW TAIWAN DOLLAR							
TAIWAN							
179,000.000	REALTEK SEMICONDUCTOR CORP	495.5000	59,429,509.00	2,054,920.00	88,694,500.00		29,264,991.00
FA6051421		17.7850	2,015,093.41	73,793.23	3,183,521.44	0.70	1,168,428.03
1,236,000.000	QISDA CORP	28.6500	20,631,556.00	0.00	35,411,400.00		14,779,844.00
FA6054466		1.0283	687,323.47	0.00	1,271,025.28	0.28	583,701.81
340,507.000	WT MICROELECTRONICS CO LTD	60.5000	16,848,879.47	0.00	20,600,673.50		3,751,794.03
FA6290995		2.1715	602,062.52	0.00	739,422.24	0.16	137,359.72
45,000.000	MEDIATEK INC	905.0000	41,334,090.00	0.00	40,725,000.00		-609,090.00
FA6372488		32.4833	1,488,417.18	0.00	1,461,746.90	0.32	-26,670.28
1,135,200.000	FUBON FINANCIAL HOLDING CO LTD	76.7000	63,401,822.00	0.00	87,069,840.00		23,668,018.00
FA6411674		2.7530	2,251,586.84	0.00	3,125,207.34	0.69	873,620.50
462,000.000	CATHAY FINANCIAL HOLDING CO LT	57.9000	18,936,359.00	0.00	26,749,800.00		7,813,441.00
FA6425666		2.0782	642,814.78	0.00	960,133.51	0.21	317,318.73
1,332,100.000	KINDOM DEVELOPMENT CO LTD	39.4000	49,521,398.00	0.00	52,484,740.00		2,963,342.00
FA6491320		1.4142	1,690,421.58	0.00	1,883,840.55	0.42	193,418.97

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1,705,000.000	CTBC FINANCIAL HOLDING CO LTD	22.9000	33,261,854.00	0.00	39,044,500.00		5,782,646.00
FA6527669		0.8220	1,180,775.46	0.00	1,401,428.53	0.31	220,653.07
176,000.000	PIXART IMAGING INC	155.0000	29,372,492.00	0.00	27,280,000.00		-2,092,492.00
FA6673364		5.5634	978,675.28	0.00	979,164.04	0.22	488.76
282,000.000	SITRONIX TECHNOLOGY CORP	244.0000	42,433,547.00	0.00	68,808,000.00		26,374,453.00
FA6718771		8.7579	1,413,862.45	0.00	2,469,733.11	0.55	1,055,870.66
94,000.000	PHISON ELECTRONICS CORP	377.0000	31,953,336.00	0.00	35,438,000.00		3,484,664.00
FA6728465		13.5317	1,134,550.97	0.00	1,271,980.03	0.28	137,429.06
39,340.000	FUBON FINANCIAL HOLDING	17.8000	0.00	0.00	700,252.00		700,252.00
FA99WF0C0	RTS EXP 18-OCT-2021	0.6389	0.00	0.00	25,134.22	0.01	25,134.22
23,929.000	FUBON FINANCIAL HOLDING	0.0000	0.00	0.00	0.00		0.00
FA99WF0D8	RTS EXP 18-OCT-2021	0.0000	0.00	0.00	0.00	0.00	0.00
SUBTOTAL TAIWAN			407,124,842.47	2,054,920.00	523,006,705.50		115,881,863.03
			14,085,583.94	73,793.23	18,772,337.19	4.15	4,686,753.25
TOTAL EQUITY NEW TAIWAN DOLLAR			407,124,842.47	2,054,920.00	523,006,705.50		115,881,863.03
			14,085,583.94	73,793.23	18,772,337.19	4.15	4,686,753.25
NORWEGIAN KRONE							
NORWAY							
83,534.000	EQUINOR ASA	222.6500	11,513,097.76	0.00	18,598,845.10		7,085,747.34
SN7133606		25.5062	1,253,973.52	0.00	2,130,634.95	0.47	876,661.43
33,175.000	YARA INTERNATIONAL ASA	434.3000	11,513,779.14	0.00	14,407,902.50		2,894,123.36
SN7751258		49.7523	1,246,176.43	0.00	1,650,531.55	0.36	404,355.12
301,102.000	NORSK HYDRO ASA	65.5200	12,110,027.59	0.00	19,728,203.04		7,618,175.45
SNB11HK30		7.5058	1,379,143.72	0.00	2,260,011.23	0.50	880,867.51
54,335.000	AKER BP ASA	285.1000	11,870,067.10	0.00	15,490,908.50		3,620,841.40
SNB1L95G4		32.6603	1,351,646.71	0.00	1,774,597.88	0.39	422,951.17
98,088.000	ORKLA ASA	80.2200	8,332,505.58	0.00	7,868,619.36		-463,886.22
SNB1VQF41		9.1898	833,179.97	0.00	901,408.41	0.20	68,228.44
SUBTOTAL NORWAY			55,339,477.17	0.00	76,094,478.50		20,755,001.33
			6,064,120.35	0.00	8,717,184.02	1.92	2,653,063.67
TOTAL EQUITY NORWEGIAN KRONE			55,339,477.17	0.00	76,094,478.50		20,755,001.33
			6,064,120.35	0.00	8,717,184.02	1.92	2,653,063.67
POUND STERLING							
AUSTRALIA							
79,871.000	BHP GROUP PLC	18.8820	1,201,053.98	0.00	1,508,124.22		307,070.24
EXBH0P3Z9		25.4595	1,492,292.12	0.00	2,033,479.29	0.45	541,187.17

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GIBRALTAR							
493,283.000	888 HOLDINGS PLC	4.3000	1,353,737.45	16,462.89	2,121,116.90		767,379.45
EXB0L4LM9		5.7979	1,775,280.43	22,197.74	2,860,007.97	0.63	1,084,727.54
NETHERLANDS							
74,117.000	ROYAL DUTCH SHELL PLC	16.5500	898,372.70	0.00	1,226,636.35		328,263.65
EXB03MLX5	A SHS	22.3152	1,188,991.31	0.00	1,653,935.12	0.37	464,943.81
SWITZERLAND							
255,174.000	FERREXPO PLC	3.2720	1,190,583.46	0.00	834,929.33		-355,654.13
EXB1XH2C8		4.4118	1,658,023.07	0.00	1,125,776.96	0.25	-532,246.11
UNITED KINGDOM							
115,428.000	ASSTEAD GROUP PLC	56.4600	2,850,862.00	0.00	6,517,064.88		3,666,202.88
EX0053671		76.1278	3,568,419.97	0.00	8,787,284.43	1.94	5,218,864.46
835,463.000	BAE SYSTEMS PLC	5.6520	4,135,170.05	0.00	4,722,036.88		586,866.83
EX0263494		7.6209	5,102,245.15	0.00	6,366,958.43	1.41	1,264,713.28
594,712.000	SPIRENT COMMUNICATIONS PLC	2.7960	1,475,028.33	0.00	1,662,814.75		187,786.42
EX0472608		3.7700	1,841,106.41	0.00	2,242,056.27	0.49	400,949.86
27,641.000	RIO TINTO PLC	49.1350	1,138,264.18	0.00	1,358,140.54		219,876.36
EX0718877		66.2512	1,407,611.23	0.00	1,831,248.80	0.40	423,637.57
401,213.000	BP PLC	3.4030	1,274,540.47	0.00	1,365,327.84		90,787.37
EX0798051		4.5884	1,772,885.79	0.00	1,840,939.79	0.41	68,054.00
93,613.000	GLAXOSMITHKLINE PLC	14.0360	1,495,280.82	17,786.47	1,313,952.07		-181,328.75
EX0925282		18.9254	1,838,732.50	23,982.45	1,771,667.27	0.39	-67,065.23
191,553.000	PAGEGROUP PLC	6.2100	1,171,883.36	60,166.80	1,189,544.13		17,660.77
EX3023234		8.3733	1,607,004.40	81,126.63	1,603,921.83	0.35	-3,082.57
805,288.000	MARKS & SPENCER GROUP PLC	1.8350	1,128,086.04	0.00	1,477,703.48		349,617.44
EX3127480		2.4742	1,555,799.87	0.00	1,992,461.49	0.44	436,661.62
665,956.000	BARCLAYS PLC	1.8960	1,194,381.33	0.00	1,262,652.58		68,271.25
EX3134866		2.5565	1,661,324.71	0.00	1,702,497.61	0.38	41,172.90
431,285.000	KINGFISHER PLC	3.3650	1,167,141.74	0.00	1,451,274.03		284,132.29
EX3319525		4.5372	1,535,335.56	0.00	1,956,825.34	0.43	421,489.78
133,188.000	IG GROUP HOLDINGS PLC	8.0450	1,158,367.24	40,276.05	1,071,497.46		-86,869.78
EXB06QFB8		10.8475	1,636,286.97	54,307.36	1,444,753.60	0.32	-191,533.37
61,161.000	SAFESTORE HOLDINGS PLC	10.4900	421,064.74	0.00	641,578.89		220,514.15
EXB1N7Z01		14.1442	536,010.78	0.00	865,072.90	0.19	329,062.12
194,724.000	DRAX GROUP PLC	4.8180	608,808.08	14,604.30	938,180.23		329,372.15
EXB1VNSX3		6.4964	802,251.59	19,691.77	1,264,995.31	0.28	462,743.72

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9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
91,627.000 EXB1YW440	3I GROUP PLC	12.8150 17.2791	1,047,518.42 1,399,290.65	0.00 0.00	1,174,200.01 1,583,232.58	0.35	126,681.59 183,941.93
156,364.000 EXB61TVQ3	INCHCAPE PLC	8.1100 10.9351	1,039,268.39 1,380,453.91	0.00 0.00	1,268,112.04 1,709,858.87	0.38	228,843.65 329,404.96
170,510.000 EXB71N6K5	EVRAZ PLC	5.9440 8.0146	924,046.34 1,288,859.84	0.00 0.00	1,013,511.44 1,366,568.15	0.30	89,465.10 77,708.31
680,394.000 EXBDVZY8	ROYAL MAIL PLC	4.2120 5.6793	2,375,082.95 3,181,281.66	0.00 0.00	2,865,819.53 3,864,127.76	0.85	490,736.58 682,846.10
388,435.000 EXBJ1DLW8	MAN GROUP PLC/JERSEY	2.0430 2.7547	447,609.22 590,110.53	0.00 0.00	793,572.71 1,070,013.76	0.24	345,963.49 479,903.23
19,354.000 EXBJVNSS5	FERGUSON PLC	103.3500 139.3520	1,172,968.21 1,456,517.64	0.00 0.00	2,000,235.90 2,697,018.08	0.60	827,267.69 1,240,500.44
SUBTOTAL UNITED KINGDOM			26,225,371.91	132,833.62	34,087,219.39		7,861,847.48
			34,161,529.16	179,108.21	45,961,502.27	10.15	11,799,973.11
TOTAL EQUITY POUND STERLING			30,869,119.50	149,296.51	39,778,026.19		8,908,906.69
			40,276,116.09	201,305.95	53,634,701.61	11.85	13,358,585.52
SOUTH AFRICAN RAND							
SOUTH AFRICA							
9,607.000 KS6761008	ANGLO AMERICAN PLATINUM LTD	1,304.4100 86.7006	10,476,354.81 591,086.24	0.00 0.00	12,531,466.87 832,932.33	0.18	2,055,112.06 241,846.09
208,284.000 KSB65B4D1	VODACOM GROUP LTD	144.0400 9.5739	26,587,300.78 1,511,030.64	0.00 0.00	30,001,227.36 1,994,099.53	0.44	3,413,926.58 483,068.89
SUBTOTAL SOUTH AFRICA			37,063,655.59	0.00	42,532,694.23		5,469,038.64
			2,102,116.88	0.00	2,827,031.86	0.62	724,914.98
TOTAL EQUITY SOUTH AFRICAN RAND			37,063,655.59	0.00	42,532,694.23		5,469,038.64
			2,102,116.88	0.00	2,827,031.86	0.62	724,914.98
SOUTH KOREAN WON							
SOUTH KOREA							
30,125.000 FK6408447	SAMSUNG SECURITIES CO LTD	47,900.0000 40.4561	1,279,838,292.00 1,173,733.30	0.00 0.00	1,442,987,500.00 1,218,740.03	0.27	163,149,208.00 45,006.73
51,973.000 FK6520738	LG ELECTRONICS INC	127,500.0000 107.6859	4,266,292,103.39 3,633,719.65	0.00 0.00	6,626,557,500.00 5,596,757.33	1.24	2,360,265,396.61 1,963,037.68
170,006.000 FK6537088	NH INVESTMENT & SECURITIES CO	12,900.0000 10.8953	1,610,840,513.00 1,371,265.04	0.00 0.00	2,193,077,400.00 1,852,262.21	0.41	582,236,887.00 480,997.17
4,563.000 FK6693238	POSCO	330,000.0000 278.7164	1,281,564,570.00 1,175,316.46	5,338,710.00 4,507.03	1,505,790,000.00 1,271,782.71	0.28	224,225,430.00 96,466.25

HB0F10000002 - GLOBEFLEX ACWI EX US

9/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
93,234.000	SAMSUNG ELECTRONICS CO LTD	74,100.0000	5,121,199,183.04	26,252,829.72	6,908,639,400.00		1,787,440,216.96
FK6771729		62.5845	4,277,624.93	22,165.81	5,835,002.29	1.29	1,557,377.36
35,073.000	KB FINANCIAL GROUP INC	55,300.0000	1,494,121,372.00	0.00	1,939,536,900.00		445,415,528.00
FKB3DF0Y1		46.7061	1,317,393.71	0.00	1,638,123.17	0.36	320,729.46
34,878.000	LX SEMICON CO LTD	101,200.0000	1,801,557,793.00	0.00	3,529,653,600.00		1,728,095,807.00
FKB53YZC6		85.4730	1,651,696.58	0.00	2,981,127.78	0.66	1,329,431.20
3,050.000	HYOSUNG TNC CORP	645,000.0000	1,787,328,803.00	0.00	1,967,250,000.00		179,921,197.00
FKBD83162		544.7638	1,601,334.01	0.00	1,661,529.51	0.37	60,195.50
17,600.000	GOLFZON CO LTD	140,600.0000	1,920,973,702.00	0.00	2,474,560,000.00		553,586,298.00
FKBVG1NC0		118.7501	1,725,055.59	0.00	2,090,001.00	0.46	364,945.41
SUBTOTAL SOUTH KOREA			20,563,716,331.43	31,591,539.72	28,588,052,300.00		8,024,335,968.57
			17,927,139.27	26,672.84	24,145,326.03	5.34	6,218,186.76
TOTAL EQUITY SOUTH KOREAN WON			20,563,716,331.43	31,591,539.72	28,588,052,300.00		8,024,335,968.57
			17,927,139.27	26,672.84	24,145,326.03	5.34	6,218,186.76
SWEDISH KRONA							
SWEDEN							
251,069.000	TELEFONAKTIEBOLAGET LM ERICSSO	99.1000	22,094,270.31	251,069.00	24,880,937.90		2,786,667.59
SS5959373		11.3276	2,345,265.41	28,698.80	2,844,007.05	0.63	498,741.64
41,320.000	GETINGE AB	349.8000	14,094,590.66	0.00	14,453,736.00		359,145.34
SS7698359		39.9838	1,624,268.59	0.00	1,652,129.32	0.36	27,860.73
54,687.000	VOLVO AB	197.0600	12,315,523.03	0.00	10,776,620.22		-1,538,902.81
SSB1QH836		22.5249	1,465,819.59	0.00	1,231,817.87	0.27	-234,001.72
100,979.000	ATLAS COPCO AB	448.5000	36,847,427.70	0.00	45,289,081.50		8,441,653.80
SSBD97BS2		51.2656	4,243,257.66	0.00	5,176,752.88	1.14	933,495.22
SUBTOTAL SWEDEN			85,351,811.70	251,069.00	95,400,375.62		10,048,563.92
			9,678,611.25	28,698.80	10,904,707.12	2.40	1,226,095.87
TOTAL EQUITY SWEDISH KRONA			85,351,811.70	251,069.00	95,400,375.62		10,048,563.92
			9,678,611.25	28,698.80	10,904,707.12	2.40	1,226,095.87
SWISS FRANC							
SWITZERLAND							
31,229.000	NOVARTIS AG	76.8300	2,530,623.81	0.00	2,399,324.07		-131,299.74
ES7103066		82.3605	2,653,034.37	0.00	2,572,036.31	0.57	-80,998.06
16,577.000	ROCHE HOLDING AG	384.4000	5,765,969.41	0.00	6,372,198.80		606,229.39
ES7108917		412.0705	5,982,867.44	0.00	6,830,893.28	1.51	848,025.84
16,020.000	ADECCO GROUP AG	47.0200	660,417.71	0.00	753,260.40		92,842.69
ES7110723		50.4047	687,311.22	0.00	807,482.88	0.18	120,171.66

HB0F10000002 - GLOBEFLEX ACWI EX US
9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,224.000	SCHINDLER HOLDING AG	251.2000	970,656.56	0.00	1,061,068.80		90,412.24
ESB11TCY9		269.2823	1,020,114.04	0.00	1,137,448.46	0.25	117,334.42
28,204.000	JULIUS BAER GROUP LTD	62.3200	1,213,776.19	0.00	1,757,673.28		543,897.09
ESB4R2R51		66.8060	1,303,826.07	0.00	1,884,197.12	0.42	580,371.05
18,994.000	DKSH HOLDING AG	73.2500	1,005,918.29	0.00	1,391,310.50		385,392.21
ESB71QPM4		78.5228	1,049,318.50	0.00	1,491,462.19	0.33	442,143.69
21,133.000	GALENICA AG	65.9000	1,371,494.01	0.00	1,392,664.70		21,170.69
ESBYQCQ30		70.6437	1,504,083.85	0.00	1,492,913.87	0.33	-11,169.98
SUBTOTAL SWITZERLAND			13,518,855.98	0.00	15,127,500.55		1,608,644.57
			14,200,555.49	0.00	16,216,434.11	3.59	2,015,878.62
TOTAL EQUITY SWISS FRANC			13,518,855.98	0.00	15,127,500.55		1,608,644.57
			14,200,555.49	0.00	16,216,434.11	3.59	2,015,878.62
THAILAND BAHT							
THAILAND							
2,082,800.000	SUPALAI PCL	20.0000	40,453,724.04	0.00	41,656,000.00		1,202,275.96
FB6554695		0.5911	1,345,570.26	0.00	1,231,151.16	0.27	-114,419.10
387,200.000	PTT EXPLORATION & PRODUCTION P	117.5000	44,281,935.49	0.00	45,496,000.00		1,214,064.51
FBB1359K9		3.4727	1,475,326.86	0.00	1,344,643.11	0.30	-130,683.75
SUBTOTAL THAILAND			84,735,659.53	0.00	87,152,000.00		2,416,340.47
			2,820,897.12	0.00	2,575,794.27	0.57	-245,102.85
TOTAL EQUITY THAILAND BAHT			84,735,659.53	0.00	87,152,000.00		2,416,340.47
			2,820,897.12	0.00	2,575,794.27	0.57	-245,102.85
TURKISH LIRA							
TURKEY							
882,664.000	AKSIGORTA AS	7.0300	5,639,837.40	0.00	6,205,127.92		565,290.52
ETB03MND6		0.7913	811,054.45	0.00	698,441.39	0.15	-112,613.06
87,654.000	FORD OTOMOTIV SANAYI AS	167.1000	6,256,743.89	0.00	14,646,983.40		8,390,239.51
ETB03MSR0		18.8086	897,620.59	0.00	1,648,646.03	0.36	751,025.44
1,374,508.000	TURKCELL ILETISIM HIZMETLERI A	15.3300	20,865,477.96	0.00	21,071,207.64		205,729.68
ETB03MYN2		1.7255	2,741,150.79	0.00	2,371,748.62	0.52	-369,402.17
3,429,948.000	TURKIYE GARANTI BANKASI AS	9.2400	32,841,549.39	0.00	31,692,719.52		-1,148,829.87
ETB03MYP7		1.0400	3,851,703.45	0.00	3,567,292.64	0.79	-284,410.81
492,194.000	VESTEL ELEKTRONIK SANAYI VE TI	26.3000	11,145,217.42	981,397.87	12,944,702.20		1,799,484.78
ETB03MZB7		2.9603	1,532,899.43	110,464.91	1,457,039.40	0.32	-75,860.03
93,407.000	COCA-COLA ICECEK AS	84.9000	4,680,442.98	0.00	7,930,254.30		3,249,811.32
ETB058ZV2		9.5562	600,794.69	0.00	892,619.45	0.20	291,824.76

HB0F10000002 - GLOBEFLEX ACWI EX US
9/30/2021
Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL TURKEY			81,429,269.04	981,397.87	94,490,994.98		13,061,725.94
			10,435,223.40	110,464.91	10,635,787.53	2.34	200,564.13
TOTAL EQUITY TURKISH LIRA			81,429,269.04	981,397.87	94,490,994.98		13,061,725.94
			10,435,223.40	110,464.91	10,635,787.53	2.34	200,564.13
U.S. DOLLAR							
CHINA							
2,188,300.000	HUAXIN CEMENT CO LTD	1.8400	4,859,232.37	0.00	4,026,472.00		-832,760.37
FC6802688	CN/900933	1.8400	4,859,232.37	0.00	4,026,472.00	0.89	-832,760.37
IRELAND							
8,960.000	ICON PLC	262.0200	1,725,270.22	0.00	2,347,699.20		622,428.98
G4705A100		262.0200	1,725,270.22	0.00	2,347,699.20	0.52	622,428.98
5,787.000	ICON PLC	262.0200	908,732.61	0.00	1,516,309.74		607,577.13
NAB94G474		262.0200	908,732.61	0.00	1,516,309.74	0.33	607,577.13
SUBTOTAL IRELAND			2,634,002.83	0.00	3,864,008.94		1,230,006.11
			2,634,002.83	0.00	3,864,008.94	0.85	1,230,006.11
TOTAL EQUITY U.S. DOLLAR			7,493,235.20	0.00	7,890,480.94		397,245.74
			7,493,235.20	0.00	7,890,480.94	1.74	397,245.74
UAE DIRHAM							
UNITED ARAB EMIRATES							
1,454,427.000	ALDAR PROPERTIES PJSC	4.0800	5,236,018.72	0.00	5,934,062.16		698,043.44
FUB0LX3Y4		1.1108	1,425,484.58	0.00	1,615,524.05	0.36	190,039.47
TOTAL EQUITY			362,476,782.91	2,200,527.97	438,706,790.25	96.87	76,230,007.34
TOTAL ASSETS - BASE:			377,285,874.15	3,000,079.95	452,948,737.46	100.02	75,662,863.31
NET ASSETS - BASE:					455,948,817.41		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
344,465.54	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	344,465.54	344,465.54	0	0.00
		344,465.54	344,465.54	0	0.00
U S TREASURY BILLS					
34,021,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	34,015,364.04	34,015,364.04	23	2,574.07
20,000,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	19,993,912.00	19,993,912.00	13	1,688.00
		54,009,276.04	54,009,276.04	36	4,262.07
MUTUAL FUNDS - EQUITY					
211,127.997	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	31,660,754.43	24,908,981.60	21	0.00
71,984	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	7,417,231.36	7,400,624.65	5	0.00
88,448	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,462,548.48	4,769,199.30	4	0.00
48,224	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	3,952,439.04	3,454,285.12	3	0.00
786,360	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	30,668,040.00	26,588,316.38	20	0.00
133,462	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,067,921.76	3,655,573.95	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
236,393	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	12,313,711.37	9,188,764.06	8	0.00
		95,542,646.44	79,965,745.06	64	0.00
COMMON TRUST FUNDS - FIXED INCOME					
261,754.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	261,754.46	261,754.46	0	0.00
		261,754.46	261,754.46	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
838,068.97	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	838,068.97	838,068.97	2	0.00
		838,068.97	838,068.97	2	0.00
U S TREASURY BILLS					
15,956,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	15,953,557.33	15,953,557.33	29	1,006.63
5,402,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	5,400,355.63	5,400,355.63	10	455.93
		21,353,912.96	21,353,912.96	39	1,462.56
MUTUAL FUNDS - FIXED INCOME					
32,083	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,620,351.92	1,621,636.70	3	0.00
119,968.711	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	2,688,498.81	2,707,741.43	5	3,431.11
224,973.106	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	4,789,677.43	4,886,596.71	9	3,824.54
		9,098,528.16	9,215,974.84	17	7,255.65
MUTUAL FUNDS - EQUITY					
41,778.185	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	6,265,056.62	4,980,028.45	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,252	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,571,566.08	1,568,047.45	3	0.00
30,815	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,903,134.40	1,671,014.81	3	0.00
16,512	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	1,353,323.52	1,182,754.56	2	0.00
187,339	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	7,306,221.00	6,396,706.76	13	0.00
44,284	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,349,776.32	1,221,097.05	2	0.00
44,978	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,342,904.02	1,978,357.33	4	0.00
		22,091,981.96	18,998,006.41	41	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,046,109.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,046,109.61	1,046,109.61	2	0.00
		1,046,109.61	1,046,109.61	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
23,599.48	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	23,599.48	23,599.48	1	0.00
		23,599.48	23,599.48	1	0.00
U S TREASURY BILLS					
663,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	662,906.08	662,906.08	22	34.25
132,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	131,959.82	131,959.82	4	11.14
		794,865.90	794,865.90	27	45.39
MUTUAL FUNDS - FIXED INCOME					
10,646	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	537,676.23	538,030.27	18	0.00
21,587.359	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	442,109.11	446,374.08	15	92.83
26,638.813	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	567,140.33	575,850.48	19	452.86
		1,546,925.67	1,560,254.83	52	545.69
MUTUAL FUNDS - EQUITY					
1,252.315	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	187,797.16	148,519.53	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
721	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	59,093.16	51,645.23	2	0.00
5,880	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	229,320.00	200,022.81	8	0.00
1,153	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	60,059.77	50,714.71	2	0.00
		536,270.09	450,902.28	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
44,570.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,570.19	44,570.19	2	0.00
		44,570.19	44,570.19	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,119.29	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	10,119.29	10,119.29	1	0.00
		10,119.29	10,119.29	1	0.00
U S TREASURY BILLS					
763,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	762,842.34	762,842.34	43	88.99
		762,842.34	762,842.34	43	88.99
MUTUAL FUNDS - FIXED INCOME					
3,866	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	195,252.33	195,334.71	11	0.00
4,327.2	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	88,621.06	89,342.70	5	18.61
8,692.909	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	194,808.09	196,085.06	11	248.62
20,781	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	442,427.49	448,330.63	25	353.28
		921,108.97	929,093.10	52	620.51
COMMON TRUST FUNDS - FIXED INCOME					
77,152.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	77,152.14	77,152.14	4	0.00
		77,152.14	77,152.14	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,914.81	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	11,914.81	11,914.81	0	0.00
		11,914.81	11,914.81	0	0.00
MUTUAL FUNDS - EQUITY					
26,295.808	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,943,319.37	3,658,035.21	53	0.00
2,071	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	213,395.84	214,789.68	3	0.00
10,593	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	654,223.68	666,812.31	9	0.00
9,143.935	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	230,244.28	223,538.42	3	0.00
7,746	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	302,094.00	292,566.24	4	0.00
14,357	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	437,601.36	446,277.42	6	0.00
14,525	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	756,607.25	692,620.02	10	0.00
1,209.411	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	354,635.59	330,615.33	5	0.00
3,436.303	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	360,262.01	343,750.73	5	0.00
1,225	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	77,371.00	72,633.83	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,329,754.38	6,941,639.19	99	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
44,483.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,483.45	44,483.45	1	0.00
		44,483.45	44,483.45	1	0.00



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Account Number

07/01/2021 through 09/30/2021
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
500,206.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	500,206.68	500,206.68	1	0.00
		500,206.68	500,206.68	1	0.00
COMMON TRUST FUNDS - EQUITY					
2,452,438.956	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	91,409,511.96	57,272,323.27	99	0.00
		91,409,511.96	57,272,323.27	99	0.00



ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
157,863.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	157,863.55	157,863.55	1	0.00
		157,863.55	157,863.55	1	0.00
COMMON TRUST FUNDS - EQUITY					
207,473.999	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	27,102,160.44	19,062,239.32	99	0.00
		27,102,160.44	19,062,239.32	99	0.00



ACCOUNT STATEMENT

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07/01/2021 through 09/30/2021
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
74,033.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	74,033.31	74,033.31	1	0.00
		74,033.31	74,033.31	1	0.00
COMMON TRUST FUNDS - EQUITY					
765,544.564	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	11,363,513.84	9,174,174.99	99	0.00
		11,363,513.84	9,174,174.99	99	0.00



ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
15 . 14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	15 . 14	15 . 14	0	0 . 00
		15 . 14	15 . 14	0	0 . 00
COMMON TRUST FUNDS - EQUITY					
232 , 911 . 477	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	16 , 344 , 120 . 37	10 , 766 , 764 . 32	99	0 . 00
		16 , 344 , 120 . 37	10 , 766 , 764 . 32	99	0 . 00



ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
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Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
277,491.625	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,253,755.80	3,096,588.35	99	0.00
34,129.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	34,129.73	34,129.73	1	0.00
		3,287,885.53	3,130,718.08	100	0.00



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XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,677,938.126	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	21,648,084.85	20,303,405.84	100	0.00
41,013.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	41,013.20	41,013.20	0	0.00
		21,689,098.05	20,344,419.04	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
993,120.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	993,120.68	993,120.68	0	0.00
		993,120.68	993,120.68	0	0.00
INSURANCE POLICIES/ANNUITIES					
228,197,409.654	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	271,686,815.59	264,259,838.23	100	0.00
		271,686,815.59	264,259,838.23	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
579,618.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	579,618.35	579,618.35	2	0.00
		579,618.35	579,618.35	2	0.00
INSURANCE POLICIES/ANNUITIES					
197,317.397	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	23,142,370.91	22,284,332.41	98	0.00
		23,142,370.91	22,284,332.41	98	0.00



ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
3,332,029.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,332,029.39	3,332,029.39	6	0.00
		3,332,029.39	3,332,029.39	6	0.00
INSURANCE POLICIES/ANNUITIES					
4,030,004.644	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	54,066,542.30	50,669,474.17	94	0.00
		54,066,542.30	50,669,474.17	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
409.13	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	409.13	409.13	0	0.00
6,419,399.66	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	6,419,399.66	6,419,399.66	27	0.00
		6,419,808.79	6,419,808.79	27	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 2063C0Y14 CONCORD MINUTEMEN CAPITAL LLC A1/P1 11/01/2021	1,999,656.39	1,999,656.39	8	220.07
2,000,000	CUSIP # 58942PY15 MERCY HEALTHCARE SYSTEMS INC A1/P1 11/01/2021	1,999,804.72	1,999,804.72	8	125.06
2,000,000	CUSIP # 59157TX57 METLIFE INC A1/P1 10/05/2021	1,999,933.61	1,999,933.61	8	61.03
2,000,000	CUSIP # 63873JZ29 NATIXIS NY SA 12/02/2021	1,999,745.04	1,999,745.04	8	31.88
2,000,000	CUSIP # PPEE3DJN2 BARCLAYS US A1/P1 12/06/2021	1,999,706.94	1,999,706.94	8	34.70
		9,998,846.70	9,998,846.70	42	472.74
GUARANTEED CONTRACTS					
3,861,956.98	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,861,956.98	3,861,956.98	16	349.09
		3,861,956.98	3,861,956.98	16	349.09
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,321,654.01	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,321,654.01	3,321,654.01	14	0.00
		3,321,654.01	3,321,654.01	14	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,114,463.51	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,114,463.51	1,114,463.51	2	0.00
		1,114,463.51	1,114,463.51	2	0.00
COMMON STOCK					
1,950	CUSIP # 02079K305 ALPHABET INC	5,213,364.00	3,116,221.73	7	0.00
10,070	CUSIP # 032095101 AMPHENOL CORP CL A	737,426.10	754,249.12	1	576.67
23,970	CUSIP # 037833100 APPLE INC	3,391,755.00	1,939,105.34	5	0.00
12,670	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,532,986.40	2,158,286.36	3	10,378.80
13,680	CUSIP # 075887109 BECTON DICKINSON AND CO	3,362,817.60	3,438,177.78	5	0.00
10,330	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,721,391.20	1,437,223.20	2	6,860.80
29,300	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,174,353.00	2,060,584.29	3	0.00
6,740	CUSIP # 294429105 EQUIFAX INC	1,708,050.80	1,059,854.65	2	0.00
18,420	CUSIP # 370334104 GENERAL MILLS INC	1,101,884.40	1,105,786.74	1	0.00
5,650	CUSIP # 437076102 HOME DEPOT INC	1,854,669.00	1,640,689.51	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,000	CUSIP # 461202103 INTUIT INC	2,697,550.00	1,637,560.46	4	0.00
24,650	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	3,980,975.00	3,499,801.93	5	0.00
7,210	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,091,810.30	1,012,824.25	1	0.00
4,360	CUSIP # 57636Q104 MASTERCARD INC	1,515,884.80	1,378,522.22	2	0.00
18,390	CUSIP # 594918104 MICROSOFT CORPORATION	5,184,508.80	3,342,920.91	7	0.00
20,560	CUSIP # 654106103 NIKE INC CLASS B	2,985,928.80	2,183,313.22	4	5,626.50
29,675	CUSIP # 713448108 PEPSICO INC	4,463,416.75	4,024,959.27	6	0.00
65,040	CUSIP # 717081103 PFIZER INC	2,797,370.40	2,300,525.67	4	0.00
13,635	CUSIP # 742718109 PROCTER & GAMBLE CO	1,906,173.00	1,744,524.45	3	0.00
20,460	CUSIP # 855244109 STARBUCKS CORP	2,256,942.60	1,935,938.08	3	0.00
13,490	CUSIP # 863667101 STRYKER CORP	3,557,582.80	2,961,152.42	5	8,498.70
22,080	CUSIP # 872540109 TJX COMPANIES INC	1,456,838.40	1,324,992.45	2	0.00
8,950	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,720,279.50	1,311,979.07	2	0.00
19,250	CUSIP # 88579Y101 3M COMPANY	3,376,835.00	3,483,074.82	5	0.00

ACCOUNT STATEMENT

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Account Number

07/01/2021 through 09/30/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,210	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,312,941.00	968,602.16	2	0.00
7,710	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,012,605.40	2,326,842.63	4	0.00
4,350	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	871,174.50	772,032.97	1	0.00
10,230	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,527,952.80	1,263,240.31	2	0.00
		69,515,467.35	56,182,986.01	94	31,941.47
FOREIGN STOCK					
10,280	CUSIP # G1151C101 ACCENTURE PLC	3,288,777.60	2,334,294.05	4	0.00
		3,288,777.60	2,334,294.05	4	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	FFX CONTRACTS RECEIVABLE		342,000.00	0.00	342,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		251,504.44	0.00	247,088.76	0.07	-4,415.68
BRAZIL REAL							
BRAZIL							
	FFX CONTRACTS RECEIVABLE		3,995,901.00	0.00	3,995,901.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		738,689.20	0.00	732,229.34	0.20	-6,459.86
	PAYABLE FOR FORWARD FOREIGN		-2,663,934.00	0.00	-2,663,934.00		0.00
	EXCHANGE CONTRACTS		-493,886.22	0.00	-488,893.90	-0.13	4,992.32
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			244,802.98	0.00	243,335.44	0.07	-1,467.54
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			244,802.98	0.00	243,335.44	0.07	-1,467.54
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		322.99	0.00	322.99		0.00
	HB5F20000402: RIVER MERC LC SMA2		254.38	0.00	254.96	0.00	0.58
	PAYABLE FOR FORWARD FOREIGN		-503,000.00	0.00	-503,000.00		0.00
	EXCHANGE CONTRACTS		-400,900.16	0.00	-397,023.12	-0.11	3,877.04
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADIAN DOLLAR			-502,677.01	0.00	-502,677.01		0.00
			-400,645.78	0.00	-396,768.16	-0.11	3,877.62
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-502,677.01	0.00	-502,677.01		0.00
			-400,645.78	0.00	-396,768.16	-0.11	3,877.62
CHINESE YUAN RENMINBI							
CHINA							
	VAR MARGIN ON SWAPS		31,074.22	0.00	31,074.22		0.00
	HB5F20000402: RIVER MERC LC SMA2		4,822.89	0.00	4,822.89	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	VAR MARGIN ON SWAPS		-108,329.44	0.00	-108,329.44		0.00
	HB5F20000402: RIVER MERC LC SMA2		-131,290.05	0.00	-131,290.05	-0.04	0.00

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		16,535.49	0.00	16,535.49		0.00
	HB5F20000402: RIVER MERC LC SMA2		19,517.26	0.00	19,163.81	0.01	-353.45
	RECEIVABLE FOR INVESTMENTS SOLD		505.00	0.00	505.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		589.51	0.00	585.27	0.00	-4.24
	PAYABLE FOR INVESTMENTS PURCHASED		-49.70 -58.02	0.00 0.00	-49.70 -57.60	0.00	0.00 0.42
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL EURO CURRENCY UNIT			-91,338.65	0.00	-91,338.65		0.00
			-111,241.30	0.00	-111,598.57	-0.03	-357.27
SWITZERLAND							
-255,000.000	CHF/EUR SPOT OPTION 2021	0.0005	-622.20	0.00	-131.58		490.62
XXTH509JC	CALL OCT 21 001.0975 ED 102921	0.0006	-737.56	0.00	-152.49	0.00	585.07
	HB5F20000402: RIVER MERC LC SMA2						
-63,000.000	CHF/EUR SPOT OPTION 2021	0.0013	-223.34	0.00	-80.20		143.14
XXTH509LC	CALL DEC 21 001.100 ED 120121	0.0015	-264.75	0.00	-92.95	0.00	171.80
	HB5F20000402: RIVER MERC LC SMA2						
-255,000.000	CHF/EUR SPOT OPTION 2021	0.0016	-670.65	0.00	-400.61		270.04
XXTH509VD	PUT OCT 21 001.070 ED 102921	0.0018	-794.99	0.00	-464.29	0.00	330.70
	HB5F20000402: RIVER MERC LC SMA2						
-63,000.000	CHF/EUR SPOT OPTION 2021	0.0027	-227.43	0.00	-168.53		58.90
XXTH509XB	PUT DEC 21 001.067 ED 120121	0.0031	-269.60	0.00	-195.32	0.00	74.28
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL SWITZERLAND			-1,743.62	0.00	-780.92		962.70
			-2,066.90	0.00	-905.05	0.00	1,161.85
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-93,082.27	0.00	-92,119.57		962.70
			-113,308.20	0.00	-112,503.62	-0.03	804.58
INDIAN RUPEE							
INDIA							
	FFX CONTRACTS RECEIVABLE		36,438,455.00	0.00	36,438,455.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		485,231.44	0.00	487,446.47	0.13	2,215.03
POUND STERLING							
UNITED KINGDOM							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-194,000.00 -268,708.04	0.00 0.00	-194,000.00 -261,589.30	-0.07	0.00 7,118.74
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
UNITED STATES							

HB5G20000000 - HBT RIVER & MER LC
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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR CUSTODIAN FEES		-9,075.98	0.00	-9,075.98		0.00
	HB5F20000002: RIVER & MER LONG CR		-9,075.98	0.00	-9,075.98	0.00	0.00
	CASH		7.56	0.00	7.56		0.00
	HB5F20000002: RIVER & MER LONG CR		7.56	0.00	7.56	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,475,425.08	0.00	-1,475,425.08		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,475,425.08	0.00	-1,475,425.08	-0.40	0.00
	PAYABLE FOR TRUSTEE FEES		-16,368.01	0.00	-16,368.01		0.00
	HB5F20000002: RIVER & MER LONG CR		-16,368.01	0.00	-16,368.01	0.00	0.00
	VAR MARGIN ON SWAPS		-296,934.37	0.00	-296,934.37		0.00
	HB5F20000402: RIVER MERC LC SMA2		-296,934.37	0.00	-296,934.37	-0.08	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,984.48	0.00	-5,984.48		0.00
	HB5F20000002: RIVER & MER LONG CR		-5,984.48	0.00	-5,984.48	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-32,815.94	0.00	-32,815.94		0.00
	HB5F20000002: RIVER & MER LONG CR		-32,815.94	0.00	-32,815.94	-0.01	0.00
	FFX CONTRACTS RECEIVABLE		1,163,494.42	0.00	1,163,494.42		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,163,494.42	0.00	1,163,494.42	0.32	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		1,121,416.80	0.00	1,121,416.80		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,121,416.80	0.00	1,121,416.80	0.31	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-89,440.52	0.00	-89,440.52		0.00
	HB5F20000402: RIVER MERC LC SMA2		-89,440.52	0.00	-89,440.52	-0.02	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-8,829,276.23	0.00	-8,829,276.23		0.00
	HB5F20000402: RIVER MERC LC SMA2		-8,829,276.23	0.00	-8,829,276.23	-2.41	0.00
	CASH - BROKER		-89,654.90	0.00	-89,654.90		0.00
	HB5F20000402: RIVER MERC LC SMA2		-89,654.90	0.00	-89,654.90	-0.02	0.00
	CASH		203,304.69	0.00	203,304.69		0.00
	HB5F20000402: RIVER MERC LC SMA2		203,304.69	0.00	203,304.69	0.06	0.00
2,971,426.420	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,971,426.42	12.87	2,971,426.42		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,971,426.42	12.87	2,971,426.42	0.81	0.00
	HB5F20000002: RIVER & MER LONG CR						
240,894.320	BLACKROCK LIQ TREAS TR INSTL	100.0000	240,894.32	1.48	240,894.32		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	240,894.32	1.48	240,894.32	0.07	0.00
	HB5F20000402: RIVER MERC LC SMA2						
938,000.000	MS ICE CCP COLLAT	100.0000	938,000.00	7.80	938,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	938,000.00	7.80	938,000.00	0.26	0.00
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	37,000.00	0.30	37,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	37,000.00	0.30	37,000.00	0.01	0.00
	HB5F20000402: RIVER MERC LC SMA2						
115,000.000	MORG CCP COLLATERAL	100.0000	115,000.00	0.90	115,000.00		0.00
999MSCC30	VAR RT 01/01/2049 DD 07/01/08	100.0000	115,000.00	0.90	115,000.00	0.03	0.00
	HB5F20000402: RIVER MERC LC SMA2						
130,878.729	PIMCO FDS	9.9537	1,310,508.67	52.14	1,302,721.98		-7,786.69
72201P613	SHORT TERM FLTG NAV PORT II	9.9537	1,310,508.67	52.14	1,302,721.98	0.36	-7,786.69
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	100,000.00	0.00	100,000.00		0.00
999782683	STANLEY	1.0000	100,000.00	0.00	100,000.00	0.03	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			-2,643,922.63	75.49	-2,651,709.32		-7,786.69
			-2,643,922.63	75.49	-2,651,709.32	-0.68	-7,786.69
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-2,643,922.63	75.49	-2,651,709.32		-7,786.69
			-2,643,922.63	75.49	-2,651,709.32	-0.68	-7,786.69
TOTAL CASH & CASH EQUIVALENTS			-2,440,222.90	75.49	-2,439,876.84	-0.62	346.06
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
100,000.000	ENBRIDGE INC	99.9420	102,401.49	406.58	99,942.00		-2,459.49
NCB6RTVQ1	4.240% 27-AUG-2042 UNSECD MTN	78.8902	80,299.16	320.94	78,890.16	0.02	-1,409.00
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	ROYAL BANK OF CANADA	98.8050	400,000.00	4,600.00	395,220.00		-4,780.00
NC9UUAXN3	VAR RT 11/24/2081	77.9927	332,806.39	3,631.05	311,970.64	0.09	-20,835.75
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			502,401.49	5,006.58	495,162.00		-7,239.49
			413,105.55	3,951.99	390,860.80	0.11	-22,244.75
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			502,401.49	5,006.58	495,162.00		-7,239.49
			413,105.55	3,951.99	390,860.80	0.11	-22,244.75
CHINESE YUAN RENMINBI							
CHINA							
210,000.000	CCP_IRS. P CNY-7D FIXING REPO	0.8578	0.01	230.53	1,801.31		1,801.30
FC9QKFB54	REC 2.67% 2025 DEC 16	0.1327	0.00	35.67	278.75	0.00	278.75
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016185						

HB5G20000000 - HBT RIVER & MER LC
9/30/2021
Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-210,000.000 FC9QKFB62	CCP_IRS_P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016185	0.0000 0.0000	-0.01 0.00	-0.86 -0.13	0.00 0.00	0.00	0.01 0.00
430,000.000 FC9QKFE69	CCP_IRS_P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	0.5270 0.0815	0.01 0.00	457.24 70.76	2,265.91 350.64	0.00	2,265.90 350.64
-430,000.000 FC9QKFE77	CCP_IRS_P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	0.0000 0.0000	-0.01 0.00	-1.77 -0.27	0.00 0.00	0.00	0.01 0.00
600,000.000 FC9QKJTX6	CCP_IRS_P CNY-7D FIXING REPO REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	1.7381 0.2690	0.01 0.00	663.76 102.72	10,428.83 1,613.83	0.00	10,428.82 1,613.83
-600,000.000 FC9QKJTY4	CCP_IRS_P CNY-7D FIXING REPO REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	0.0000 0.0000	-0.01 0.00	-2.30 -0.36	0.00 0.00	0.00	0.01 0.00
400,000.000 FC9QKKE92	CCP_IRS_P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	1.3973 0.2162	0.01 0.00	429.97 66.54	5,589.10 864.90	0.00	5,589.09 864.90
-400,000.000 FC9QKKFA8	CCP_IRS_P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	0.0000 0.0000	-0.01 0.00	-1.53 -0.24	0.00 0.00	0.00	0.01 0.00
300,000.000 FC9QKKFN0	CCP_IRS_P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	1.4286 0.2211	0.01 0.00	323.34 50.04	4,285.70 663.20	0.00	4,285.69 663.20
-300,000.000 FC9QKKFP5	CCP_IRS_P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	0.0000 0.0000	-0.01 0.00	-1.15 -0.18	0.00 0.00	0.00	0.01 0.00
5,800,000.000 FC9QK1D12	CCP_IRS_P CNY-7D FIXING REPO REC 2.75% 2026 SEP 15 HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4	1.1962 0.1851	0.06 0.01	6,991.78 1,081.96	69,380.24 10,736.40	0.00	69,380.18 10,736.39

HB5G20000000 - HBT RIVER & MER LC
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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-5,800,000.000	CCP_IRS_P CNY-7D FIXING REPO	0.0000	-29,766.57	-25.42	0.00		29,766.57
FC9QK1D20	REC 2.75% 2026 SEP 15	0.0000	-4,652.99	-3.93	0.00	0.00	4,652.99
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AGF4						
SUBTOTAL CHINA			-29,766.51	9,063.59	93,751.09		123,517.60
			-4,652.98	1,402.58	14,507.72	0.00	19,160.70
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI			-29,766.51	9,063.59	93,751.09		123,517.60
			-4,652.98	1,402.58	14,507.72	0.00	19,160.70
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-200,000.000	CDX SP ITRX.EUR.35.1 5YR	0.0224	-194.00	0.00	-44.72		149.28
XX9QKY9WH	PUT NOV 21 000.800 ED 111721	0.0259	-229.03	0.00	-51.83	0.00	177.20
	HB5F20000402: RIVER MERC LC SMA2						
	3175229Z5						
-200,000.000	CDX SP ITRX.EUR.35.1 5YR	0.0048	-202.00	0.00	-9.50		192.50
XX9QKY9VB	PUT OCT 21 000.850 ED 102021	0.0055	-245.17	0.00	-11.01	0.00	234.16
	HB5F20000402: RIVER MERC LC SMA2						
	31753A549						
-100,000.000	CDX SP ITRX.EUR.XOVER.35.1 5YR	0.0404	-420.00	0.00	-40.42		379.58
XX9QKU9VL	PUT OCT 21 003.750 ED 102021	0.0468	-494.03	0.00	-46.84	0.00	447.19
	HB5F20000402: RIVER MERC LC SMA2						
	3175479Q2						
-200,000.000	CDX SP ITRX.EUR.36 5YR	0.1004	-235.50	0.00	-200.89		34.61
XX9QLD9ML	PUT JAN 22 000.750 ED 011922	0.1164	-276.12	0.00	-232.82	0.00	43.30
	HB5F20000402: RIVER MERC LC SMA2						
	317551042						
-100,000.000	CDX SP ITRX.EUR.35.1 5YR	0.0538	-95.00	0.00	-53.81		41.19
XX9QKY9XL	PUT DEC 21 000.700 ED 121521	0.0624	-111.34	0.00	-62.36	0.00	48.98
	HB5F20000402: RIVER MERC LC SMA2						
	317556546						
-100,000.000	CDX SP ITRX.EUR.XOVER.35.1 5YR	0.5057	-468.25	0.00	-505.75		-37.50
XX9QKU9ML	PUT JAN 22 003.500 ED 011922	0.5861	-555.06	0.00	-586.14	0.00	-31.08
	HB5F20000402: RIVER MERC LC SMA2						
	3175654F3						
-100,000.000	CDX SP ITRX.EUR.XOVER.36.1 5YR	0.5971	-505.00	0.00	-597.07		-92.07
XX9QLE9MA	PUT JAN 22 003.750 ED 011922	0.6920	-589.51	0.00	-691.97	0.00	-102.46
	HB5F20000402: RIVER MERC LC SMA2						
	3175839H7						

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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 XX9QKY9XF	CDX SP ITRX.EUR.35.1 5YR PUT DEC 21 000.700 ED 121521 HB5F20000402: RIVER MERC LC SMA2 3175899J0	0.0538 0.0624	-180.00 -210.90	0.00 0.00	-107.62 -124.73	0.00	72.38 86.17
-100,000.000 XX9QKU9VA	CDX SP ITRX.EUR.XOVER.35.1 5YR PUT OCT 21 003.500 ED 102021 HB5F20000402: RIVER MERC LC SMA2 3175999D2	0.0516 0.0598	-350.00 -413.65	0.00 0.00	-51.63 -59.84	0.00	298.37 353.81
-280,000.000 XX9QKY9VA	CDX SP ITRX.EUR.35.1 5YR PUT OCT 21 000.850 ED 102021 HB5F20000402: RIVER MERC LC SMA2 3175F54A4	0.0048 0.0055	-266.00 -323.55	0.00 0.00	-13.30 -15.41	0.00	252.70 308.14
600,000.000 XX9QKV287	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	17.9835 20.8420	112,054.25 135,019.77	750.00 869.21	107,901.00 125,051.86	0.03	-4,153.25 -9,967.91
-600,000.000 XX9QKV295	CCP_CDS._SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
SUBTOTAL EURO CURRENCY GEOGRAPHIC			109,138.49	750.00	106,276.29		-2,862.20
			131,571.40	869.21	123,168.91	0.03	-8,402.49
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			109,138.49	750.00	106,276.29		-2,862.20
			131,571.40	869.21	123,168.91	0.03	-8,402.49
POUND STERLING							
UNITED KINGDOM							
100,000.000 EXBMVMF88	BELLIS ACQUISITION CO PLC 144A 3.250% 02/16/2026 HB5F20000402: RIVER MERC LC SMA2	98.2210 132.4363	100,000.00 138,450.00	1,950.00 2,629.28	98,221.00 132,436.29	0.04	-1,779.00 -6,013.71
U.S. DOLLAR							
AUSTRALIA							
110,000.000 803014AA7	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2	101.7251 101.7251	110,028.50 110,028.50	1,694.77 1,694.77	111,897.63 111,897.63	0.03	1,869.13 1,869.13
AUSTRIA							
200,000.000 49836AAC8	KLABIN AUSTRIA GMBH 144A 3.200% 01/12/2031 DD 01/12/21 HB5F20000402: RIVER MERC LC SMA2	95.6260 95.6260	200,000.00 200,000.00	1,410.60 1,410.60	191,252.00 191,252.00	0.05	-8,748.00 -8,748.00

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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
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	93.0875	198,338.99	22.92	186,174.97		-12,164.02
872882AG0	1.375% 09/28/2030 DD 09/28/20	93.0875	198,338.99	22.92	186,174.97	0.05	-12,164.02
	HB5F20000402: RIVER MERC LC SMA2						
CANADA							
100,000.000	CENOVUS ENERGY INC/CA	96.9386	99,284.34	187.56	96,938.61		-2,345.73
15135UAX7	3.750% 02/15/2052 DD 09/13/21	96.9386	99,284.34	187.56	96,938.61	0.03	-2,345.73
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	TECK RESOURCES LTD	134.1324	348,471.35	3,981.60	402,397.23		53,925.88
878742AW5	6.250% 07/15/2041 DD 07/05/11	134.1324	348,471.35	3,981.60	402,397.23	0.11	53,925.88
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			447,755.69	4,169.16	499,335.84		51,580.15
			447,755.69	4,169.16	499,335.84	0.14	51,580.15
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	93.4017	198,855.71	914.62	186,803.42		-12,052.29
01609WAZ5	3.150% 02/09/2051 DD 02/09/21	93.4017	198,855.71	914.62	186,803.42	0.05	-12,052.29
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CK HUTCHISON INTERNATIONAL 144A	100.3192	197,903.57	2,305.56	200,638.48		2,734.91
12565WAB7	2.500% 04/15/2031 DD 04/15/21	100.3192	197,903.57	2,305.56	200,638.48	0.05	2,734.91
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MELCO RESORTS FINANCE LTD 144A	101.6500	206,427.38	3,493.82	203,300.00		-3,127.38
58547DAD1	5.375% 12/04/2029 DD 12/04/19	101.6500	206,427.38	3,493.82	203,300.00	0.06	-3,127.38
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	SEAGATE HDD CAYMAN 144A	97.2500	100,000.00	716.76	97,250.00		-2,750.00
81180WBB6	3.375% 07/15/2031 DD 12/08/20	97.2500	100,000.00	716.76	97,250.00	0.03	-2,750.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	XP INC 144A	97.2500	197,828.88	1,624.94	194,500.00		-3,328.88
98379XAA2	3.250% 07/01/2026 DD 07/01/21	97.2500	197,828.88	1,624.94	194,500.00	0.05	-3,328.88
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CAYMAN ISLANDS			901,015.54	9,055.70	882,491.90		-18,523.64
			901,015.54	9,055.70	882,491.90	0.24	-18,523.64
CHILE							
200,000.000	CHILE GOVERNMENT INTERNATIONAL	100.1250	200,000.00	3,227.70	200,250.00		250.00
P8056EBC1	3.500% 04/15/2053 DD 04/15/21	100.1250	200,000.00	3,227.70	200,250.00	0.05	250.00
	HB5F20000402: RIVER MERC LC SMA2						
FINLAND							

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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
400,000.000	NORDEA BANK ABP 144A	98.3750	400,624.00	1,250.10	393,500.00		-7,124.00
65559CAD3	VAR RT 12/31/2049 DD 09/01/21	98.3750	400,624.00	1,250.10	393,500.00	0.11	-7,124.00
	HB5F20000402: RIVER MERC LC SMA2						
FRANCE							
200,000.000	SOCIETE GENERALE SA 144A	101.6342	199,888.14	604.20	203,268.35		3,380.21
83368RBB7	3.625% 03/01/2041 DD 03/01/21	101.6342	199,888.14	604.20	203,268.35	0.06	3,380.21
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BNP PARIBAS SA 144A	102.1250	200,000.00	944.79	204,250.00		4,250.00
05565ASK0	VAR RT 12/31/2049 DD 02/25/21	102.1250	200,000.00	944.79	204,250.00	0.06	4,250.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL FRANCE			399,888.14	1,548.99	407,518.35		7,630.21
			399,888.14	1,548.99	407,518.35	0.12	7,630.21
HONG KONG							
200,000.000	XIAOMI BEST TIME INTERNAT 144A	101.1612	207,469.36	1,768.52	202,322.46		-5,146.90
98422HAE6	4.100% 07/14/2051 DD 07/14/21	101.1612	207,469.36	1,768.52	202,322.46	0.06	-5,146.90
	HB5F20000402: RIVER MERC LC SMA2						
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	92.7799	183,404.96	980.00	185,559.90		2,154.94
30216JAF2	2.250% 01/13/2031 DD 01/13/21	92.7799	183,404.96	980.00	185,559.90	0.05	2,154.94
	HB5F20000402: RIVER MERC LC SMA2						
ITALY							
200,000.000	INTESA SANPAOLO SPA 144A	103.4420	210,104.68	3,303.47	206,883.93		-3,220.75
46115HBS5	4.950% 06/01/2042 DD 06/01/21	103.4420	210,104.68	3,303.47	206,883.93	0.06	-3,220.75
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	UNICREDIT SPA 144A	121.1329	484,958.96	14,510.99	484,531.68		-427.28
904678AQ2	VAR RT 04/02/2034 DD 04/02/19	121.1329	484,958.96	14,510.99	484,531.68	0.13	-427.28
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL ITALY			695,063.64	17,814.46	691,415.61		-3,648.03
			695,063.64	17,814.46	691,415.61	0.19	-3,648.03
JAPAN							
200,000.000	MIZUHO FINANCIAL GROUP INC	96.4219	200,000.00	252.77	192,843.85		-7,156.15
60687YBL2	VAR RT 09/08/2031 DD 09/08/20	96.4219	200,000.00	252.77	192,843.85	0.05	-7,156.15
	HB5F20000402: RIVER MERC LC SMA2						
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	98.7500	200,000.00	2,852.13	197,500.00		-2,500.00
12644VAD0	4.625% 06/10/2031 DD 06/10/21	98.7500	200,000.00	2,852.13	197,500.00	0.05	-2,500.00
	HB5F20000402: RIVER MERC LC SMA2						
NETHERLANDS							

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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	PROSUS NV 144A	90.8136	200,005.31	1,133.10	181,627.15		-18,378.16
74365PAE8	3.832% 02/08/2051 DD 12/08/20	90.8136	200,005.31	1,133.10	181,627.15	0.05	-18,378.16
	HB5F20000402: RIVER MERC LC SMA2						
250,000.000	SIEMENS FINANCIERINGSMAAT 144A	101.2355	249,444.74	399.40	253,088.72		3,643.98
82620KBF9	2.875% 03/11/2041 DD 03/11/21	101.2355	249,444.74	399.40	253,088.72	0.07	3,643.98
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL NETHERLANDS			449,450.05	1,532.50	434,715.87		-14,734.18
			449,450.05	1,532.50	434,715.87	0.12	-14,734.18
SAUDI ARABIA							
200,000.000	SAUDI ARABIAN OIL CO 144A	95.2580	198,139.39	2,306.50	190,516.00		-7,623.39
80414L2L8	3.250% 11/24/2050 DD 11/24/20	95.2580	198,139.39	2,306.50	190,516.00	0.05	-7,623.39
	HB5F20000402: RIVER MERC LC SMA2						
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	89.3700	100,000.00	217.50	89,370.00		-10,630.00
29135LAN0	2.700% 09/02/2070 DD 09/02/20	89.3700	100,000.00	217.50	89,370.00	0.02	-10,630.00
	HB5F20000402: RIVER MERC LC SMA2						
UNITED KINGDOM							
200,000.000	ANGLO AMERICAN CAPITAL PL 144A	100.2282	199,523.76	223.58	200,456.33		932.57
034863BA7	2.875% 03/17/2031 DD 03/17/21	100.2282	199,523.76	223.58	200,456.33	0.05	932.57
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VODAFONE GROUP PLC	114.9664	118,946.28	165.34	114,966.42		-3,979.86
92857WBU3	4.250% 09/17/2050 DD 09/17/19	114.9664	118,946.28	165.34	114,966.42	0.03	-3,979.86
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	STANDARD CHARTERED PLC 144A	100.8750	200,000.00	2,043.16	201,750.00		1,750.00
853254BX7	VAR RT 12/31/2049 DD 01/14/21	100.8750	200,000.00	2,043.16	201,750.00	0.06	1,750.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED KINGDOM			518,470.04	2,432.08	517,172.75		-1,297.29
			518,470.04	2,432.08	517,172.75	0.14	-1,297.29
UNITED STATES							
-100,000.000	CDX_SP CDX.NA.IG.37.1 5YR	0.1142	-115.25	0.00	-114.17		1.08
99QAGG9MB	PUT JAN 22 000.850 ED 011922	0.1142	-115.25	0.00	-114.17	0.00	1.08
	HB5F20000402: RIVER MERC LC SMA2						
	317564ML3						
-100,000.000	CDX SP CDX.NA.IG.36.1 5YR	0.0206	-100.00	0.00	-20.60		79.40
99QAF29WB	PUT NOV 21 000.900 ED 111721	0.0206	-100.00	0.00	-20.60	0.00	79.40
	HB5F20000402: RIVER MERC LC SMA2						
	3175ER730						

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-100,000.000	CDX SP CDX.NA.IG.36.1 5YR	0.0282	-89.00	0.00	-28.23		60.77
99QAF29WL	PUT NOV 21 000.800 ED 111721	0.0282	-89.00	0.00	-28.23	0.00	60.77
	HB5F20000402: RIVER MERC LC SMA2 3175ER789						
-200,000.000	IRS R 1.5% P US0003M	0.1773	-578.75	0.00	-354.60		224.15
99QAGF9VA	PUT OCT 21 001.500 ED 100121	0.1773	-578.75	0.00	-354.60	0.00	224.15
	HB5F20000402: RIVER MERC LC SMA2 317U159Z4						
-200,000.000	IRS R 1.2% P US0003M	0.0000	-578.75	0.00	0.00		578.75
99QAGF9JA	CALL OCT 21 001.200 ED 100121	0.0000	-578.75	0.00	0.00	0.00	578.75
	HB5F20000402: RIVER MERC LC SMA2 317U160Z1						
-100,000.000	IRS R 1.495% P US0003M	0.3501	-281.25	0.00	-350.10		-68.85
99QAGF9VB	PUT OCT 21 001.495 ED 100421	0.3501	-281.25	0.00	-350.10	0.00	-68.85
	HB5F20000402: RIVER MERC LC SMA2 317U180Z7						
-100,000.000	IRS R 1.195% P US0003M	0.0000	-281.25	0.00	0.00		281.25
99QAGF9JL	CALL OCT 21 001.195 ED 100421	0.0000	-281.25	0.00	0.00	0.00	281.25
	HB5F20000402: RIVER MERC LC SMA2 317U181Z6						
-100,000.000	CCP IRS R 1.5275% P US0003M	0.1369	-238.75	0.00	-136.90		101.85
99QAGF9VL	PUT OCT 21 001.528 ED 100421	0.1369	-238.75	0.00	-136.90	0.00	101.85
	HB5F20000402: RIVER MERC LC SMA2 317U182Z5						
-100,000.000	CCP IRS R 1.2275% P US0003M	0.0001	-238.75	0.00	-0.07		238.68
99QAGF9JD	CALL OCT 21 001.228 ED 100421	0.0001	-238.75	0.00	-0.07	0.00	238.68
	HB5F20000402: RIVER MERC LC SMA2 317U183Z4						
-200,000.000	IRS R 1.54250% P US0003M	0.3740	-475.00	0.00	-748.00		-273.00
99QAGF9VH	PUT OCT 21 001.543 ED 101221	0.3740	-475.00	0.00	-748.00	0.00	-273.00
	HB5F20000402: RIVER MERC LC SMA2 317U231Z6						
-200,000.000	IRS R 1.24250% P US0003M	0.0100	-475.00	0.00	-19.94		455.06
99QAGF9JH	CALL OCT 21 001.243 ED 101221	0.0100	-475.00	0.00	-19.94	0.00	455.06
	HB5F20000402: RIVER MERC LC SMA2 317U232Z5						
-100,000.000	IRS R 1.81750 P US0003M	1.1615	-585.25	0.00	-1,161.50		-576.25
99QAGG9VA	PUT OCT 21 001.818 ED 101521	1.1615	-585.25	0.00	-1,161.50	0.00	-576.25
	HB5F20000402: RIVER MERC LC SMA2 317U271Z7						

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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	IRS R 1.51750% P US0003M	0.0573	-585.25	0.00	-57.27		527.98
99QAGG9JB	CALL OCT 21 001.518 ED 101521	0.0573	-585.25	0.00	-57.27	0.00	527.98
	HB5F20000402: RIVER MERC LC SMA2 317U272Z6						
-100,000.000	IRS R 1.8685% P US0003M	0.8481	-640.25	0.00	-848.10		-207.85
99QAGG9VL	PUT OCT 21 001.869 ED 101821	0.8481	-640.25	0.00	-848.10	0.00	-207.85
	HB5F20000402: RIVER MERC LC SMA2 317U309Z3						
-100,000.000	IRS R 1.5685% P US0003M	0.2252	-640.25	0.00	-225.20		415.05
99QAGG9JL	CALL OCT 21 001.569 ED 101821	0.2252	-640.25	0.00	-225.20	0.00	415.05
	HB5F20000402: RIVER MERC LC SMA2 317U310Z0						
-100,000.000	IRS R 1.79000% P US0003M	1.7007	-705.00	0.00	-1,700.70		-995.70
99QAGG9VF	PUT OCT 21 001.790 ED 102021	1.7007	-705.00	0.00	-1,700.70	0.00	-995.70
	HB5F20000402: RIVER MERC LC SMA2 317U321Z7						
-100,000.000	IRS R 1.49000% P US0003M	0.0847	-705.00	0.00	-84.74		620.26
99QAGG9JF	CALL OCT 21 001.490 ED 102021	0.0847	-705.00	0.00	-84.74	0.00	620.26
	HB5F20000402: RIVER MERC LC SMA2 317U322Z6						
1,100,000.000	IRS R 2.06000% P US0003M	7.3083	62,757.89	0.00	80,391.30		17,633.41
99QAGG9VK	PUT OCT 23 002.060 ED 102523	7.3083	62,757.89	0.00	80,391.30	0.02	17,633.41
	HB5F20000402: RIVER MERC LC SMA2 317U341Z3						
-5,500,000.000	IRS R 2.00000% P US0003M	1.4783	-62,943.16	0.00	-81,306.50		-18,363.34
99QAGG9VJ	PUT OCT 23 002.000 ED 102523	1.4783	-62,943.16	0.00	-81,306.50	-0.02	-18,363.34
	HB5F20000402: RIVER MERC LC SMA2 317U342Z2						
-200,000.000	IRS R 1.59000% P US0003M	0.3623	-1,300.00	0.00	-724.60		575.40
99QAGG9JJ	CALL OCT 21 001.590 ED 102521	0.3623	-1,300.00	0.00	-724.60	0.00	575.40
	HB5F20000402: RIVER MERC LC SMA2 317U380Z5						
-200,000.000	IRS R 1.89000% P US0003M	0.9491	-1,300.00	0.00	-1,898.20		-598.20
99QAGG9VP	PUT OCT 21 001.890 ED 102521	0.9491	-1,300.00	0.00	-1,898.20	0.00	-598.20
	HB5F20000402: RIVER MERC LC SMA2 317U382Z3						
-100,000.000	IRS R 1.93500% P US0003M	0.7214	-687.50	0.00	-721.40		-33.90
99QAGG9VQ	PUT OCT 21 001.935 ED 102721	0.7214	-687.50	0.00	-721.40	0.00	-33.90
	HB5F20000402: RIVER MERC LC SMA2 317U395Z8						

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-100,000.000	IRS R 1.63500% P US0003M	0.5899	-687.50	0.00	-589.90		97.60
99QAGG9JM	CALL OCT 21 001.635 ED 102721	0.5899	-687.50	0.00	-589.90	0.00	97.60
	HB5F20000402: RIVER MERC LC SMA2 317U396Z7						
-600,000.000	IRS R 1.235% P US0003M	0.1188	-712.50	0.00	-712.50		0.00
99QAGG9VU	PUT OCT 21 001.235 ED 102921	0.1188	-712.50	0.00	-712.50	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 317U423Z4						
-600,000.000	IRS R 0.975% P US0003M	0.1188	-712.50	0.00	-712.50		0.00
99QAGG9JU	CALL OCT 21 000.975 ED 102921	0.1188	-712.50	0.00	-712.50	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 317U424Z3						
200,000.000	CCP_CDS. SP UL THE AES CORPORA	17.9965	39,696.42	-2,222.29	35,993.00		-3,703.42
NA9QKMUV6	REC 500BPS 2025 DEC 20	17.9965	39,696.42	-2,222.29	35,993.00	0.01	-3,703.42
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUV4	REC 500BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						
700,000.000	CCP_CDS. SP UL GE CME	1.4609	4,556.02	213.89	10,226.30		5,670.28
NA9QKT6N6	1.000% 00BPS 2026 JUN 20	1.4609	4,556.02	213.89	10,226.30	0.00	5,670.28
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5						
-700,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5						
100,000.000	CCP_CDS. SP UL TECK RESOURCES	17.5335	17,740.61	125.00	17,533.50		-207.11
NA9QKU2Y3	REC 500BPS 2026 JUN 20	17.5335	17,740.61	125.00	17,533.50	0.00	-207.11
	HB5F20000402: RIVER MERC LC SMA2 SWPC0K0G803262021600						
-100,000.000	CCP_CDS._SP UL TECK RESOURCES	0.0000	-0.01	0.00	0.00		0.01
NA9QKU2Z0	REC 500BPS 2026 JUN 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2 SWPC0K0G803262021600						
5,300,000.000	CCP_CDX. SP UL CDX.NA.IG.37 CM	2.3670	128,168.46	1,619.44	125,451.00		-2,717.46
NA9QLDNZ4	REC 100BPS 2026 DEC 20	2.3670	128,168.46	1,619.44	125,451.00	0.03	-2,717.46
	HB5F20000402: RIVER MERC LC SMA2 SWPC0KBZ409202021123						

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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
-5,300,000.000 NA9QLDN01	CCP_CDX_ SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KBZ409202021123	0.0000 0.0000	-0.05 -0.05	0.00 0.00	0.00 0.00	 0.00	0.05 0.05
1,000,000.000 NA9QLEHQ9	CCP_CDX_ SP UL CDX.NA.HY.37 CM REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KEH109272021495	9.1939 9.1939	95,400.00 95,400.00	1,527.78 1,527.78	91,939.00 91,939.00	 0.03	-3,461.00 -3,461.00
-1,000,000.000 NA9QLEHT3	CCP_CDX_ SP UL CDX.NA.HY.37 CM REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KEH109272021495	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	 0.00	0.01 0.01
-200,000.000 NA9QK27Z7	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.94% 2051 JUN 15 HB5F20000402: RIVER MERC LC SMA2 SWU01ARM706112021487	0.0000 0.0000	-0.01 -0.01	-1,143.62 -1,143.62	0.00 0.00	 0.00	0.01 0.01
200,000.000 NA9QK27Y0	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.94% 2051 JUN 15 HB5F20000402: RIVER MERC LC SMA2 SWU01ARM706112021487	-1.9195 -1.9195	0.01 0.01	10.29 10.29	-3,838.98 -3,838.98	 0.00	-3,838.99 -3,838.99
-100,000.000 NA9QK4MD5	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.97% 2051 JUN 23 HB5F20000402: RIVER MERC LC SMA2 SWU01AWK506212021968	0.0000 0.0000	-0.01 -0.01	-535.84 -535.84	0.00 0.00	 0.00	0.01 0.01
100,000.000 NA9QK4MC7	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.97% 2051 JUN 23 HB5F20000402: RIVER MERC LC SMA2 SWU01AWK506212021968	-2.5282 -2.5282	0.01 0.01	37.26 37.26	-2,528.22 -2,528.22	 0.00	-2,528.23 -2,528.23
-100,000.000 NA9QK4L95	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.95% 2051 JUN 23 HB5F20000402: RIVER MERC LC SMA2 SWU01AWL306212021962	0.0000 0.0000	-0.01 -0.01	-529.46 -529.46	0.00 0.00	 0.00	0.01 0.01
100,000.000 NA9QK4L79	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.95% 2051 JUN 23 HB5F20000402: RIVER MERC LC SMA2 SWU01AWL306212021962	-1.9791 -1.9791	0.01 0.01	37.26 37.26	-1,979.11 -1,979.11	 0.00	-1,979.12 -1,979.12
-100,000.000 NA9QK5RU9	CCP_IRS_ R USD-LIBOR-BBA 3M CM PAY 1.89% 2051 JUL 06 HB5F20000402: RIVER MERC LC SMA2 SWU01BA0107022021330	0.0000 0.0000	-0.01 -0.01	-446.76 -446.76	0.00 0.00	 0.00	0.01 0.01

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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 NA9QK5RS4	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.89% 2051 JUL 06 HB5F20000402: RIVER MERC LC SMA2 SWU01BA0107022021330	-0.6191 -0.6191	0.01 0.01	33.32 33.32	-619.13 -619.13	0.00	-619.14 -619.14
200,000.000 NA9QK5VM2	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.84% 2051 JUL 08 HB5F20000402: RIVER MERC LC SMA2 SWU01BAK707062021859	-2.0061 -2.0061	0.01 0.01	0.00 0.00	-4,012.16 -4,012.16	0.00	-4,012.17 -4,012.17
-200,000.000 NA9QK5VN0	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.84% 2051 JUL 08 HB5F20000402: RIVER MERC LC SMA2 SWU01BAK707062021859	0.0000 0.0000	-0.01 -0.01	-850.55 -850.55	0.00 0.00	0.00	0.01 0.01
100,000.000 00164VAF0	AMC NETWORKS INC 4.250% 02/15/2029 DD 02/08/21 HB5F20000402: RIVER MERC LC SMA2	99.4375 99.4375	100,000.00 100,000.00	548.44 548.44	99,437.50 99,437.50	0.03	-562.50 -562.50
100,000.000 015271AX7	ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 HB5F20000402: RIVER MERC LC SMA2	97.0332 97.0332	99,589.83 99,589.83	1,112.36 1,112.36	97,033.22 97,033.22	0.03	-2,556.61 -2,556.61
300,000.000 01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2051 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	101.1673 101.1673	304,061.23 304,061.23	0.00 0.00	303,501.92 303,501.92	0.08	-559.31 -559.31
-300,000.000 01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2051 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	101.1673 101.1673	-300,140.63 -300,140.63	0.00 0.00	-303,501.92 -303,501.92	-0.08	-3,361.29 -3,361.29
300,000.000 01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2051 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	101.9883 101.9883	305,456.59 305,456.59	0.00 0.00	305,964.99 305,964.99	0.08	508.40 508.40
-300,000.000 01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2051 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	101.9883 101.9883	-303,679.69 -303,679.69	0.00 0.00	-305,964.99 -305,964.99	-0.08	-2,285.30 -2,285.30
100,000.000 023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 HB5F20000402: RIVER MERC LC SMA2	102.8137 102.8137	99,628.68 99,628.68	1,113.26 1,113.26	102,813.67 102,813.67	0.03	3,184.99 3,184.99
50,000.000 023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 HB5F20000402: RIVER MERC LC SMA2	105.0097 105.0097	51,388.44 51,388.44	598.88 598.88	52,504.87 52,504.87	0.01	1,116.43 1,116.43
100,000.000 03115AAA1	AMFAM HOLDINGS INC 144A 2.805% 03/11/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	102.3355 102.3355	100,000.00 100,000.00	155.80 155.80	102,335.51 102,335.51	0.03	2,335.51 2,335.51

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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
100,000.000	ARCHES BUYER INC 144A	101.3750	100,000.00	1,416.64	101,375.00		1,375.00
039524AA1	4.250% 06/01/2028 DD 12/04/20	101.3750	100,000.00	1,416.64	101,375.00	0.03	1,375.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ATMOS ENERGY CORP	95.2511	99,357.00	0.00	95,251.07		-4,105.93
049560AW5	2.850% 02/15/2052 DD 10/01/21	95.2511	99,357.00	0.00	95,251.07	0.03	-4,105.93
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BAT CAPITAL CORP	98.3635	100,000.00	45.42	98,363.48		-1,636.52
05526DBS3	2.726% 03/25/2031 DD 09/25/20	98.3635	100,000.00	45.42	98,363.48	0.03	-1,636.52
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BERKSHIRE HATHAWAY FINANCE COR	92.0851	98,870.13	530.76	92,085.09		-6,785.04
084664CX7	2.500% 01/15/2051 DD 01/15/21	92.0851	98,870.13	530.76	92,085.09	0.03	-6,785.04
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BLACKSTONE HOLDINGS FINAN 144A	94.7805	99,740.14	444.42	94,780.50		-4,959.64
09261BAF7	2.850% 08/05/2051 DD 08/05/21	94.7805	99,740.14	444.42	94,780.50	0.03	-4,959.64
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BOEING CO/THE	107.0051	199,873.80	1,208.39	214,010.24		14,136.44
097023DC6	3.625% 02/01/2031 DD 11/02/20	107.0051	199,873.80	1,208.39	214,010.24	0.06	14,136.44
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CHENIERE CORPUS CHRISTI H 144A	98.9053	100,000.00	287.56	98,905.34		-1,094.66
16412XAK1	2.742% 12/31/2039 DD 08/24/21	98.9053	100,000.00	287.56	98,905.34	0.03	-1,094.66
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DELTA AIR LINES INC	101.7929	99,651.65	1,593.90	101,792.86		2,141.21
247361ZT8	3.750% 10/28/2029 DD 10/28/19	101.7929	99,651.65	1,593.90	101,792.86	0.03	2,141.21
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQT CORP	112.5950	100,000.00	1,061.82	112,595.00		12,595.00
26884LAL3	5.000% 01/15/2029 DD 11/16/20	112.5950	100,000.00	1,061.82	112,595.00	0.03	12,595.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQM MIDSTREAM PARTNERS LP 144A	104.0020	100,000.00	1,008.66	104,002.00		4,002.00
26885BAL4	4.750% 01/15/2031 DD 01/08/21	104.0020	100,000.00	1,008.66	104,002.00	0.03	4,002.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY LOUISIANA LLC	97.3796	104,328.34	128.96	97,379.64		-6,948.70
29364WBD9	2.900% 03/15/2051 DD 03/06/20	97.3796	104,328.34	128.96	97,379.64	0.03	-6,948.70
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY ARKANSAS LLC	92.9909	99,610.80	780.00	92,990.88		-6,619.92
29366MAB4	2.650% 06/15/2051 DD 09/11/20	92.9909	99,610.80	780.00	92,990.88	0.03	-6,619.92
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FIDELITY NATIONAL INFORMATION	99.1433	99,411.25	187.50	99,143.32		-267.93
31620MBT2	2.250% 03/01/2031 DD 03/02/21	99.1433	99,411.25	187.50	99,143.32	0.03	-267.93
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	FLEX INTERMEDIATE HOLDCO 144A	101.3280	99,998.26	1,157.04	101,327.99		1,329.73
33939HAA7	3.363% 06/30/2031 DD 05/28/21	101.3280	99,998.26	1,157.04	101,327.99	0.03	1,329.73
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FRANKLIN RESOURCES INC	96.8244	99,370.00	404.30	96,824.39		-2,545.61
354613AM3	2.950% 08/12/2051 DD 08/12/21	96.8244	99,370.00	404.30	96,824.39	0.03	-2,545.61
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FREEDOM MORTGAGE CORP 144A	97.2500	100,000.00	1,549.36	97,250.00		-2,750.00
35640YAG2	6.625% 01/15/2027 DD 07/07/21	97.2500	100,000.00	1,549.36	97,250.00	0.03	-2,750.00
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	GE CAPITAL FUNDING LLC	116.0553	471,309.59	6,655.19	464,221.33		-7,088.26
36166NAJ2	4.400% 05/15/2030 DD 11/15/20	116.0553	471,309.59	6,655.19	464,221.33	0.13	-7,088.26
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GAINESVILLE & HALL CNTY GA HOS	98.8437	100,000.00	183.26	98,843.67		-1,156.33
362762QT6	3.000% 02/15/2054 DD 09/09/21	98.8437	100,000.00	183.26	98,843.67	0.03	-1,156.33
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GEORGIA POWER CO	100.4034	199,812.19	288.96	200,806.88		994.69
373334KP5	3.250% 03/15/2051 DD 02/26/21	100.4034	199,812.19	288.96	200,806.88	0.05	994.69
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GILEAD SCIENCES INC	95.9080	99,782.96	825.12	95,908.04		-3,874.92
375558BY8	1.650% 10/01/2030 DD 09/30/20	95.9080	99,782.96	825.12	95,908.04	0.03	-3,874.92
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	GLENCORE FUNDING LLC 144A	104.3054	299,896.57	4,972.81	312,916.20		13,019.63
378272BC1	3.875% 04/27/2051 DD 04/27/21	104.3054	299,896.57	4,972.81	312,916.20	0.09	13,019.63
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HOME DEPOT INC/THE	97.1105	197,861.20	152.80	194,221.00		-3,640.20
437076CK6	2.750% 09/15/2051 DD 09/21/21	97.1105	197,861.20	152.80	194,221.00	0.05	-3,640.20
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HOST HOTELS & RESORTS LP	103.7722	99,632.84	155.52	103,772.21		4,139.37
44107TAZ9	3.500% 09/15/2030 DD 08/20/20	103.7722	99,632.84	155.52	103,772.21	0.03	4,139.37
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTEGRIS BAPTIST MEDICAL CENTE	111.8802	100,000.00	499.94	111,880.19		11,880.19
45834QAA7	3.875% 08/15/2050 DD 10/13/20	111.8802	100,000.00	499.94	111,880.19	0.03	11,880.19
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	LAMAR MEDIA CORP	100.0000	100,000.00	1,671.14	100,000.00		0.00
513075BZ3	3.625% 01/15/2031 DD 04/15/21	100.0000	100,000.00	1,671.14	100,000.00	0.03	0.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	LEXINGTON REALTY TRUST	96.8415	99,759.92	210.76	96,841.45		-2,918.47
529537AA0	2.375% 10/01/2031 DD 08/30/21	96.8415	99,759.92	210.76	96,841.45	0.03	-2,918.47
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	MDC HOLDINGS INC	95.7770	100,000.00	607.76	95,777.00		-4,223.00
552676AV0	3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2	95.7770	100,000.00	607.76	95,777.00	0.03	-4,223.00
100,000.000	MPH ACQUISITION HOLDINGS 144A	100.7500	100,000.00	576.64	100,750.00		750.00
553283AD4	5.500% 09/01/2028 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	100.7500	100,000.00	576.64	100,750.00	0.03	750.00
200,000.000	MPT OPERATING PARTNERSHIP LP /	102.0000	200,000.00	311.04	204,000.00		4,000.00
55342UAM6	3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	102.0000	200,000.00	311.04	204,000.00	0.06	4,000.00
100,000.000	MIDAMERICAN ENERGY CO	96.4841	99,293.84	522.66	96,484.12		-2,809.72
595620AW5	2.700% 08/01/2052 DD 07/22/21 HB5F20000402: RIVER MERC LC SMA2	96.4841	99,293.84	522.66	96,484.12	0.03	-2,809.72
100,000.000	NATIONAL FUEL GAS CO	101.1437	99,943.08	245.70	101,143.71		1,200.63
636180BR1	2.950% 03/01/2031 DD 02/24/21 HB5F20000402: RIVER MERC LC SMA2	101.1437	99,943.08	245.70	101,143.71	0.03	1,200.63
100,000.000	NATIONAL HEALTH INVESTORS INC	97.1116	99,243.12	499.76	97,111.58		-2,131.54
63633DAF1	3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	97.1116	99,243.12	499.76	97,111.58	0.03	-2,131.54
100,000.000	NATIONAL RETAIL PROPERTIES INC	94.6859	97,684.91	58.31	94,685.95		-2,998.96
637417AR7	3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	94.6859	97,684.91	58.31	94,685.95	0.03	-2,998.96
100,000.000	NEW YORK STATE ELECTRIC & 144A	98.7686	99,785.35	41.79	98,768.63		-1,016.72
649840CT0	2.150% 10/01/2031 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	98.7686	99,785.35	41.79	98,768.63	0.03	-1,016.72
300,000.000	ORACLE CORP	106.2095	299,415.82	205.02	318,628.54		19,212.72
68389XCB9	4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	106.2095	299,415.82	205.02	318,628.54	0.09	19,212.72
100,000.000	PACIFIC GAS AND ELECTRIC CO	98.4313	93,248.32	191.04	98,431.35		5,183.03
694308HL4	4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	98.4313	93,248.32	191.04	98,431.35	0.03	5,183.03
100,000.000	PACIFIC GAS AND ELECTRIC CO	99.3115	99,794.92	1,083.68	99,311.48		-483.44
694308JT5	3.250% 06/01/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	99.3115	99,794.92	1,083.68	99,311.48	0.03	-483.44
400,000.000	PACIFICORP	96.4399	396,943.76	2,650.32	385,759.76		-11,184.00
695114CY2	2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2	96.4399	396,943.76	2,650.32	385,759.76	0.11	-11,184.00
100,000.000	PIEDMONT OPERATING PARTNERSHIP	102.6736	98,710.62	406.49	102,673.59		3,962.97
720198AE0	3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	102.6736	98,710.62	406.49	102,673.59	0.03	3,962.97

Shares/Par Security ID	Description Link Ref	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	REXFORD INDUSTRIAL REALTY LP	96.7606	99,274.80	708.02	96,760.60		-2,514.20
76169XAA2	2.125% 12/01/2030 DD 11/16/20	96.7606	99,274.80	708.02	96,760.60	0.03	-2,514.20
	HB5F20000402: RIVER MERC LC SMA2						
150,000.000	SABRA HEALTH CARE LP	97.7391	148,675.34	13.33	146,608.64		-2,066.70
78574MAA1	3.200% 12/01/2031 DD 09/30/21	97.7391	148,675.34	13.33	146,608.64	0.04	-2,066.70
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	SALESFORCE.COM INC	100.8491	99,678.81	672.30	100,849.11		1,170.30
79466LAM6	3.050% 07/15/2061 DD 07/12/21	100.8491	99,678.81	672.30	100,849.11	0.03	1,170.30
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	96.4429	99,797.28	425.89	96,442.89		-3,354.39
87264ABN4	3.300% 02/15/2051 DD 02/15/21	96.4429	99,797.28	425.89	96,442.89	0.03	-3,354.39
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	98.0400	99,750.37	1,364.72	98,040.00		-1,710.37
87264ABY0	3.600% 11/15/2060 DD 05/15/21	98.0400	99,750.37	1,364.72	98,040.00	0.03	-1,710.37
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS 144A	103.3450	100,000.00	849.30	103,345.00		3,345.00
87612BBT8	4.000% 01/15/2032 DD 02/02/21	103.3450	100,000.00	849.30	103,345.00	0.03	3,345.00
	HB5F20000402: RIVER MERC LC SMA2						
810,000.000	U S TREASURY BOND	89.6172	739,544.65	4,206.83	725,899.22		-13,645.43
912810ST6	1.375% 11/15/2040 DD 11/15/20	89.6172	739,544.65	4,206.83	725,899.22	0.20	-13,645.43
	HB5F20000402: RIVER MERC LC SMA2						
1,600,000.000	U S TREASURY BOND	97.5938	1,614,308.29	3,831.52	1,561,500.00		-52,808.29
912810SW9	1.875% 02/15/2041 DD 02/15/21	97.5938	1,614,308.29	3,831.52	1,561,500.00	0.43	-52,808.29
	HB5F20000402: RIVER MERC LC SMA2						
5,500,000.000	U S TREASURY BOND	103.7500	5,871,339.43	48,087.64	5,706,250.00		-165,089.43
912810SY5	2.250% 05/15/2041 DD 05/15/21	103.7500	5,871,339.43	48,087.64	5,706,250.00	1.56	-165,089.43
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	UNITEDHEALTH GROUP INC	103.3548	199,150.80	2,246.40	206,709.70		7,558.90
91324PEE8	3.050% 05/15/2041 DD 05/19/21	103.3548	199,150.80	2,246.40	206,709.70	0.06	7,558.90
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VERIZON COMMUNICATIONS INC	104.8848	99,114.65	88.74	104,884.79		5,770.14
92343VGB4	3.550% 03/22/2051 DD 03/22/21	104.8848	99,114.65	88.74	104,884.79	0.03	5,770.14
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	VERIZON COMMUNICATIONS INC	105.2734	329,150.25	277.47	315,820.14		-13,330.11
92343VGC2	3.700% 03/22/2061 DD 03/22/21	105.2734	329,150.25	277.47	315,820.14	0.09	-13,330.11
	HB5F20000402: RIVER MERC LC SMA2						
150,000.000	VERIZON COMMUNICATIONS INC	97.3804	150,144.22	332.64	146,070.66		-4,073.56
92343VGL2	2.850% 09/03/2041 DD 09/03/21	97.3804	150,144.22	332.64	146,070.66	0.04	-4,073.56
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC
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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	VIRGINIA ELECTRIC AND POWER CO	91.1406	196,875.61	1,442.60	182,281.19		-14,594.42
927804GDO	2.450% 12/15/2050 DD 12/15/20	91.1406	196,875.61	1,442.60	182,281.19	0.05	-14,594.42
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WASHINGTON GAS LIGHT CO	111.6489	116,291.77	162.24	111,648.95		-4,642.82
93884PDY3	3.650% 09/15/2049 DD 09/13/19	111.6489	116,291.77	162.24	111,648.95	0.03	-4,642.82
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	103.4524	100,000.00	1,042.84	103,452.45		3,452.45
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	103.4524	100,000.00	1,042.84	103,452.45	0.03	3,452.45
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	BANK OF AMERICA CORP	104.9830	300,000.00	4,386.81	314,949.09		14,949.09
06051GJW0	VAR RT 04/22/2042 DD 04/22/21	104.9830	300,000.00	4,386.81	314,949.09	0.09	14,949.09
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	103.4050	200,000.00	477.76	206,810.00		6,810.00
281020AS6	VAR RT 12/31/2049 DD 03/09/21	103.4050	200,000.00	477.76	206,810.00	0.06	6,810.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GLOBAL ATLANTIC FIN CO 144A	103.3832	100,000.00	1,111.71	103,383.16		3,383.16
37959GAC1	VAR RT 10/15/2051 DD 07/06/21	103.3832	100,000.00	1,111.71	103,383.16	0.03	3,383.16
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HYATT HOTELS CORP	100.1200	100,000.00	259.99	100,120.00		120.00
448579AK8	VAR RT 09/01/2022 DD 09/01/20	100.1200	100,000.00	259.99	100,120.00	0.03	120.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	95.1263	200,000.00	482.45	190,252.53		-9,747.47
6174468U6	VAR RT 02/13/2032 DD 11/13/20	95.1263	200,000.00	482.45	190,252.53	0.05	-9,747.47
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PNC FINANCIAL SERVICES GROUP I	99.7500	100,000.00	169.92	99,750.00		-250.00
693475BC8	VAR RT 12/31/2049 DD 09/13/21	99.7500	100,000.00	169.92	99,750.00	0.03	-250.00
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	CHARLES SCHWAB CORP/THE	102.8460	400,796.42	1,333.20	411,384.00		10,587.58
808513BJ3	VAR RT 12/31/2049 DD 12/11/20	102.8460	400,796.42	1,333.20	411,384.00	0.11	10,587.58
	HB5F20000402: RIVER MERC LC SMA2						
5,413,000.000	U S TREASURY BD PRIN STRIP	55.8339	3,324,895.75	0.00	3,022,291.17		-302,604.58
912803FG3	0.000% 02/15/2049 DD 02/15/19	55.8339	3,324,895.75	0.00	3,022,291.17	0.83	-302,604.58
	HB5F20000002: RIVER & MER LONG CR						
100,000.000	GLOBAL INFRASTRUCTURE PARTNERS	99.8130	98,501.18	0.00	99,813.00		1,311.82
99AAI3368	0.000% 09/22/2028 DD 09/13/21	99.8130	98,501.18	0.00	99,813.00	0.03	1,311.82
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF MTG(OTC)	0.0028	-277.34	0.00	-2.82		274.52
01F0209JK	CALLOCT21 103.9765625 ED100721	0.0028	-277.34	0.00	-2.82	0.00	274.52
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-100,000.000	COMMITMENT TO PURCHASE FNMA SI	0.4428	-218.75	0.00	-442.79		-224.04
01F0209LN	CALL DEC 21 100.5546875 120621	0.4428	-218.75	0.00	-442.79	0.00	-224.04
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF MTG OTC	0.5096	-265.63	0.00	-509.57		-243.94
01F0209WU	PUT NOV 21 099.859375 ED110321	0.5096	-265.63	0.00	-509.57	0.00	-243.94
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMITMENT TO PURCHASE FNMA SI	0.3480	-390.63	0.00	-348.04		42.59
01F0219XT	PUT DEC 21 98.5546875 ED120621	0.3480	-390.63	0.00	-348.04	0.00	42.59
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF MTG OTC	0.0407	-117.19	0.00	-40.74		76.45
01F0299KA	CALL NOV21 101.859375 ED110321	0.0407	-117.19	0.00	-40.74	0.00	76.45
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMITMENT TO PURCHASE FNMA SI	0.2327	-171.88	0.00	-232.71		-60.83
01F0309XG	PUT DEC 21 103.9882813 120621	0.2327	-171.88	0.00	-232.71	0.00	-60.83
	HB5F20000402: RIVER MERC LC SMA2						
65,070.000	ISHARES 10+ YEAR INV GR CORP	69.2800	4,522,691.59	0.00	4,508,049.60		-14,641.99
464289511	HB5F20000002: RIVER & MER LONG CR	69.2800	4,522,691.59	0.00	4,508,049.60	1.23	-14,641.99
6,391,030.197	PAPS LONG DURATION CREDIT BOND	13.0300	87,263,311.73	0.00	83,275,123.47		-3,988,188.26
72201P878	PORTFOLIO	13.0300	87,263,311.73	0.00	83,275,123.47	22.75	-3,988,188.26
	HB5F20000402: RIVER MERC LC SMA2						
3,857,324.608	VANGUARD L/T INV GR-ADM	11.4200	42,079,139.93	111,224.40	44,050,647.02		1,971,507.09
922031778	HB5F20000002: RIVER & MER LONG CR	11.4200	42,079,139.93	111,224.40	44,050,647.02	12.03	1,971,507.09
42,709.000	VANGUARD LONG-TERM CORP BOND	105.5800	4,515,607.87	0.00	4,509,216.22		-6,391.65
92206C813	HB5F20000002: RIVER & MER LONG CR	105.5800	4,515,607.87	0.00	4,509,216.22	1.23	-6,391.65
SUBTOTAL UNITED STATES			159,347,897.54	221,423.62	156,777,954.96		-2,569,942.58
			159,347,897.54	221,423.62	156,777,954.96	42.98	-2,569,942.58
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			164,957,545.84	273,960.02	162,351,792.09		-2,605,753.75
			164,957,545.84	273,960.02	162,351,792.09	44.50	-2,605,753.75
TOTAL FIXED INCOME SECURITIES			165,636,019.81	282,813.08	163,012,765.81	44.68	-2,623,254.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	15.2300	89,700,908.00	0.00	102,669,045.43		12,968,137.43
41026E269	HB5F20000002: RIVER & MER LONG CR	15.2300	89,700,908.00	0.00	102,669,045.43	28.05	12,968,137.43
9,077,984.274	WILMINGTON TR COLLECTIVE INVT	11.3200	92,920,016.15	0.00	102,762,781.98		9,842,765.83
97182E477	SLC MGMT U S LONG CR FD FEE CL	11.3200	92,920,016.15	0.00	102,762,781.98	28.07	9,842,765.83
	HB5F20000002: RIVER & MER LONG CR						

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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 UNITED STATES			182,620,924.15	0.00	205,431,827.41		22,810,903.26
			182,620,924.15	0.00	205,431,827.41	56.12	22,810,903.26
TOTAL EQUITY U.S. DOLLAR			182,620,924.15	0.00	205,431,827.41		22,810,903.26
			182,620,924.15	0.00	205,431,827.41	56.12	22,810,903.26
TOTAL EQUITY			182,620,924.15	0.00	205,431,827.41	56.12	22,810,903.26
FUTURES CONTRACTS							
U.S. DOLLAR							
UNITED STATES							
2.000	US 10YR NOTE FUTURE (CBT)	131.6094	0.00	0.00	-3,890.54		-3,890.54
99F139L1A	EXP DEC 21	131.6094	0.00	0.00	-3,890.54	0.00	-3,890.54
	HB5F20000402: RIVER MERC LC SMA2						
-133.000	US 5YR NOTE FUTURE (CBT)	122.7422	0.00	0.00	82,392.93		82,392.93
99F183L1A	EXP DEC 21	122.7422	0.00	0.00	82,392.93	0.02	82,392.93
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			0.00	0.00	78,502.39		78,502.39
			0.00	0.00	78,502.39	0.02	78,502.39
TOTAL FUTURES CONTRACTS U.S. DOLLAR			0.00	0.00	78,502.39		78,502.39
			0.00	0.00	78,502.39	0.02	78,502.39
TOTAL FUTURES CONTRACTS			0.00	0.00	78,502.39	0.02	78,502.39
TOTAL ASSETS - BASE:			345,816,721.06	282,888.57	366,083,218.77	100.20	20,266,497.71
NET ASSETS - BASE:					366,366,107.34		

HB4F40000002 - ROYCE OPP COLLECTIVE
9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		16,035.49	0.00	16,035.49		0.00
			16,035.49	0.00	16,035.49	0.03	0.00
	REBATE RECEIVABLE		3,266.85	0.00	3,266.85		0.00
			3,266.85	0.00	3,266.85	0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-94,722.00	0.00	-94,722.00		0.00
			-94,722.00	0.00	-94,722.00	-0.19	0.00
	PAYABLE FOR TRUSTEE FEES		-2,463.67	0.00	-2,463.67		0.00
			-2,463.67	0.00	-2,463.67	-0.01	0.00
	MSC PAYABLE - CLASS C2		-29,065.16	0.00	-29,065.16		0.00
			-29,065.16	0.00	-29,065.16	-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	-0.01	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		516,052.32	0.00	516,052.32		0.00
			516,052.32	0.00	516,052.32	1.05	0.00
2,760,025.460	DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,760,025.46	23.97	2,760,025.46		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	2,760,025.46	23.97	2,760,025.46	5.62	0.00
SUBTOTAL UNITED STATES			3,164,329.29	23.97	3,164,329.29		0.00
			3,164,329.29	23.97	3,164,329.29	6.44	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			3,164,329.29	23.97	3,164,329.29		0.00
			3,164,329.29	23.97	3,164,329.29	6.44	0.00
TOTAL CASH & CASH EQUIVALENTS			3,164,329.29	23.97	3,164,329.29	6.44	0.00
EQUITY							
CANADIAN DOLLAR							
CANADA							
19,638.000	MAJOR DRILLING GROUP INTL INC	8.4500	162,311.51	0.00	165,941.10		3,629.59
NC2557519		6.6701	128,817.63	0.00	130,987.17	0.27	2,169.54
U.S. DOLLAR							
BERMUDA							
8,738.000	ALPHA & OMEGA SEMICONDUCTOR LT	31.3700	113,314.96	0.00	274,111.06		160,796.10
G6331P104		31.3700	113,314.96	0.00	274,111.06	0.56	160,796.10
CANADA							

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31,788.000	BAYTEX ENERGY CORP	2.7300	16,277.71	0.00	86,781.24		70,503.53
07317Q105		2.7300	16,277.71	0.00	86,781.24	0.18	70,503.53
2,558.000	SIERRA WIRELESS INC	15.5000	40,399.85	0.00	39,649.00		-750.85
826516106		15.5000	40,399.85	0.00	39,649.00	0.08	-750.85
39,258.000	WESTPORT FUEL SYSTEMS INC	3.2900	193,328.49	0.00	129,158.82		-64,169.67
960908309		3.2900	193,328.49	0.00	129,158.82	0.26	-64,169.67
SUBTOTAL CANADA			250,006.05	0.00	255,589.06		5,583.01
			250,006.05	0.00	255,589.06	0.52	5,583.01
CAYMAN ISLANDS							
2,933.000	FABRINET	102.5100	273,199.06	0.00	300,661.83		27,462.77
G3323L100		102.5100	273,199.06	0.00	300,661.83	0.61	27,462.77
5,385.000	ICHOR HOLDINGS LTD	41.0900	271,351.48	0.00	221,269.65		-50,081.83
G4740B105		41.0900	271,351.48	0.00	221,269.65	0.45	-50,081.83
SUBTOTAL CAYMAN ISLANDS			544,550.54	0.00	521,931.48		-22,619.06
			544,550.54	0.00	521,931.48	1.06	-22,619.06
GERMANY							
16,273.000	VIA OPTRONICS AG	7.6600	172,951.16	0.00	124,651.18		-48,299.98
91823Y109	ADR	7.6600	172,951.16	0.00	124,651.18	0.25	-48,299.98
ISRAEL							
27,941.000	CERAGON NETWORKS LTD	3.4900	103,984.10	0.00	97,514.09		-6,470.01
M22013102		3.4900	103,984.10	0.00	97,514.09	0.20	-6,470.01
MARSHALL ISLANDS							
23,623.000	ARDMORE SHIPPING CORP	4.1500	99,277.75	0.00	98,035.45		-1,242.30
Y0207T100		4.1500	99,277.75	0.00	98,035.45	0.20	-1,242.30
21,361.000	DIANA SHIPPING INC	5.7200	97,169.25	0.00	122,184.92		25,015.67
Y2066G104		5.7200	97,169.25	0.00	122,184.92	0.25	25,015.67
13,934.000	DORIAN LPG LTD	12.4100	121,661.63	0.00	172,920.94		51,259.31
Y2106R110		12.4100	121,661.63	0.00	172,920.94	0.35	51,259.31
15,979.000	NAVIGATOR HOLDINGS LTD	8.9000	129,545.91	0.00	142,213.10		12,667.19
Y62132108		8.9000	129,545.91	0.00	142,213.10	0.29	12,667.19
7,376.000	SCORPIO TANKERS INC	18.5400	128,160.73	0.00	136,751.04		8,590.31
Y7542C130		18.5400	128,160.73	0.00	136,751.04	0.28	8,590.31
6,240.000	TEEKAY LNG PARTNERS LP	15.5500	96,051.50	0.00	97,032.00		980.50
Y8564M105		15.5500	96,051.50	0.00	97,032.00	0.20	980.50
SUBTOTAL MARSHALL ISLANDS			671,866.77	0.00	769,137.45		97,270.68
			671,866.77	0.00	769,137.45	1.57	97,270.68
UNITED KINGDOM							

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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
29,860.000	FERROGLOBE PLC	8.7000	18,911.49	0.00	259,782.00		240,870.51
G33856108		8.7000	18,911.49	0.00	259,782.00	0.53	240,870.51
9,899.000	LUXFER HOLDINGS PLC	19.6300	213,548.97	0.00	194,317.37		-19,231.60
G5698W116		19.6300	213,548.97	0.00	194,317.37	0.40	-19,231.60
10,968.000	ORTHO CLINICAL DIAGNOSTICS HOL	18.4800	204,885.17	0.00	202,688.64		-2,196.53
G6829J107		18.4800	204,885.17	0.00	202,688.64	0.41	-2,196.53
6,765.000	TRONOX HOLDINGS PLC	24.6500	133,087.04	0.00	166,757.25		33,670.21
G9087Q102		24.6500	133,087.04	0.00	166,757.25	0.34	33,670.21
SUBTOTAL UNITED KINGDOM			570,432.67	0.00	823,545.26		253,112.59
			570,432.67	0.00	823,545.26	1.68	253,112.59
UNITED STATES							
7,937.000	AAR CORP	32.4300	310,962.19	0.00	257,396.91		-53,565.28
000361105		32.4300	310,962.19	0.00	257,396.91	0.52	-53,565.28
24,667.000	A10 NETWORKS INC	13.4800	153,305.02	0.00	332,511.16		179,206.14
002121101		13.4800	153,305.02	0.00	332,511.16	0.68	179,206.14
1,236.000	ACADIA HEALTHCARE CO INC	63.7800	38,700.80	0.00	78,832.08		40,131.28
00404A109		63.7800	38,700.80	0.00	78,832.08	0.16	40,131.28
27,498.000	ACCURAY INC	3.9500	92,263.09	0.00	108,617.10		16,354.01
004397105		3.9500	92,263.09	0.00	108,617.10	0.22	16,354.01
8,259.000	ACRES COMMERCIAL REALTY CORP	16.1700	110,872.16	0.00	133,548.03		22,675.87
00489Q102		16.1700	110,872.16	0.00	133,548.03	0.27	22,675.87
13,275.000	ADTRAN INC	18.7600	186,304.87	0.00	249,039.00		62,734.13
00738A106		18.7600	186,304.87	0.00	249,039.00	0.51	62,734.13
7,136.000	ADVANSIX INC	39.7500	206,837.44	0.00	283,656.00		76,818.56
00773T101		39.7500	206,837.44	0.00	283,656.00	0.58	76,818.56
2,124.000	ADVANCED ENERGY INDUSTRIES INC	87.7500	221,738.93	0.00	186,381.00		-35,357.93
007973100		87.7500	221,738.93	0.00	186,381.00	0.38	-35,357.93
8,343.000	AIR LEASE CORP	39.3400	199,219.75	1,334.88	328,213.62		128,993.87
00912X302		39.3400	199,219.75	1,334.88	328,213.62	0.67	128,993.87
2,436.000	ALASKA AIR GROUP INC	58.6000	124,663.34	0.00	142,749.60		18,086.26
011659109		58.6000	124,663.34	0.00	142,749.60	0.29	18,086.26
11,914.000	ALEXANDER & BALDWIN INC	23.4400	209,870.02	2,162.52	279,264.16		69,394.14
014491104		23.4400	209,870.02	2,162.52	279,264.16	0.57	69,394.14
17,818.000	ALLEGHENY TECHNOLOGIES INC	16.6300	368,929.53	0.00	296,313.34		-72,616.19
01741R102		16.6300	368,929.53	0.00	296,313.34	0.60	-72,616.19
5,322.000	ALPHATEC HOLDINGS INC	12.1900	41,071.40	0.00	64,875.18		23,803.78
02081G201		12.1900	41,071.40	0.00	64,875.18	0.13	23,803.78

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10,645.000 02913V103	AMERICAN PUBLIC EDUCATION INC	25.6100	305,318.07	0.00	272,618.45		-32,699.62
		25.6100	305,318.07	0.00	272,618.45	0.56	-32,699.62
10,733.000 030371108	AMERICAN VANGUARD CORP	15.0500	222,646.79	214.66	161,531.65		-61,115.14
		15.0500	222,646.79	214.66	161,531.65	0.33	-61,115.14
13,612.000 031652100	AMKOR TECHNOLOGY INC	24.9500	194,564.41	0.00	339,619.40		145,054.99
		24.9500	194,564.41	0.00	339,619.40	0.69	145,054.99
11,296.000 032332504	AMTECH SYSTEMS INC	11.4300	111,522.68	0.00	129,113.28		17,590.60
		11.4300	111,522.68	0.00	129,113.28	0.26	17,590.60
6,489.000 037598109	APOGEE ENTERPRISES INC	37.7600	255,228.94	0.00	245,024.64		-10,204.30
		37.7600	255,228.94	0.00	245,024.64	0.50	-10,204.30
15,425.000 03823U102	APPLIED OPTOELECTRONICS INC	7.1800	114,534.53	0.00	110,751.50		-3,783.03
		7.1800	114,534.53	0.00	110,751.50	0.23	-3,783.03
13,213.000 03957W106	ARCHROCK INC	8.2500	90,170.88	0.00	109,007.25		18,836.37
		8.2500	90,170.88	0.00	109,007.25	0.22	18,836.37
5,867.000 039653100	ARCOSA INC	50.1700	344,957.29	0.00	294,347.39		-50,609.90
		50.1700	344,957.29	0.00	294,347.39	0.60	-50,609.90
16,017.000 04208T108	ARMADA HOFFLER PROPERTIES INC	13.3700	177,790.70	2,562.72	214,147.29		36,356.59
		13.3700	177,790.70	2,562.72	214,147.29	0.44	36,356.59
17,602.000 046433108	ASTRONICS CORP	14.0600	300,840.82	0.00	247,484.12		-53,356.70
		14.0600	300,840.82	0.00	247,484.12	0.50	-53,356.70
4,436.000 049164205	ATLAS AIR WORLDWIDE HOLDINGS I	81.6800	242,296.60	0.00	362,332.48		120,035.88
		81.6800	242,296.60	0.00	362,332.48	0.74	120,035.88
13,872.000 05351X101	AVAYA HOLDINGS CORP	19.7900	187,405.02	0.00	274,526.88		87,121.86
		19.7900	187,405.02	0.00	274,526.88	0.56	87,121.86
5,960.000 05366Y201	AVIAT NETWORKS INC	32.8600	95,906.82	0.00	195,845.60		99,938.78
		32.8600	95,906.82	0.00	195,845.60	0.40	99,938.78
9,074.000 05367P100	AVID TECHNOLOGY INC	28.9200	77,690.22	0.00	262,420.08		184,729.86
		28.9200	77,690.22	0.00	262,420.08	0.53	184,729.86
8,177.000 053807103	AVNET INC	36.9700	328,799.50	0.00	302,303.69		-26,495.81
		36.9700	328,799.50	0.00	302,303.69	0.62	-26,495.81
4,308.000 05465C100	AXOS FINANCIAL INC	51.5400	199,458.98	0.00	222,034.32		22,575.34
		51.5400	199,458.98	0.00	222,034.32	0.45	22,575.34
3,932.000 05580M108	B RILEY FINANCIAL INC	59.0400	68,147.68	0.00	232,145.28		163,997.60
		59.0400	68,147.68	0.00	232,145.28	0.47	163,997.60
25,762.000 05614L209	BABCOCK & WILCOX ENTERPRISES I	6.4100	183,299.45	0.00	165,134.42		-18,165.03
		6.4100	183,299.45	0.00	165,134.42	0.34	-18,165.03

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15,305.000	BARNES & NOBLE EDUCATION INC	9.9900	129,581.12	0.00	152,896.95		23,315.83
06777U101		9.9900	129,581.12	0.00	152,896.95	0.31	23,315.83
7,496.000	BEAZER HOMES USA INC	17.2500	56,929.95	0.00	129,306.00		72,376.05
07556Q881		17.2500	56,929.95	0.00	129,306.00	0.26	72,376.05
2,850.000	BLACK HILLS CORP	62.7600	184,761.81	0.00	178,866.00		-5,895.81
092113109		62.7600	184,761.81	0.00	178,866.00	0.36	-5,895.81
4,474.000	BLUELINX HOLDINGS INC	48.8800	191,862.91	0.00	218,689.12		26,826.21
09624H208		48.8800	191,862.91	0.00	218,689.12	0.45	26,826.21
11,947.000	BRAEMAR HOTELS & RESORTS INC	4.8500	71,068.84	0.00	57,942.95		-13,125.89
10482B101		4.8500	71,068.84	0.00	57,942.95	0.12	-13,125.89
6,924.000	BRIGHTHOUSE FINANCIAL INC	45.2300	278,948.05	0.00	313,172.52		34,224.47
10922N103		45.2300	278,948.05	0.00	313,172.52	0.64	34,224.47
7,041.000	CTS CORP	30.9100	250,045.30	277.64	217,637.31		-32,407.99
126501105		30.9100	250,045.30	277.64	217,637.31	0.44	-32,407.99
25,575.000	CALAMP CORP	9.9500	309,947.74	0.00	254,471.25		-55,476.49
128126109		9.9500	309,947.74	0.00	254,471.25	0.52	-55,476.49
5,146.000	CALERES INC	22.2200	122,149.06	360.22	114,344.12		-7,804.94
129500104		22.2200	122,149.06	360.22	114,344.12	0.23	-7,804.94
7,558.000	CARPENTER TECHNOLOGY CORP	32.7400	319,809.67	0.00	247,448.92		-72,360.75
144285103		32.7400	319,809.67	0.00	247,448.92	0.50	-72,360.75
8,035.000	CARROLS RESTAURANT GROUP INC	3.6600	26,206.94	5,057.35	29,408.10		3,201.16
14574X104		3.6600	26,206.94	5,057.35	29,408.10	0.06	3,201.16
6,973.000	CARS.COM INC	12.6500	94,171.59	0.00	88,208.45		-5,963.14
14575E105		12.6500	94,171.59	0.00	88,208.45	0.18	-5,963.14
2,546.000	CATCHMARK TIMBER TRUST INC	11.8700	25,140.72	0.00	30,221.02		5,080.30
14912Y202		11.8700	25,140.72	0.00	30,221.02	0.06	5,080.30
426.000	CAVCO INDUSTRIES INC	236.7400	78,394.56	0.00	100,851.24		22,456.68
149568107		236.7400	78,394.56	0.00	100,851.24	0.21	22,456.68
3,004.000	CENTRAL GARDEN & PET CO	43.0000	134,124.90	0.00	129,172.00		-4,952.90
153527205		43.0000	134,124.90	0.00	129,172.00	0.26	-4,952.90
12,668.000	CENTURY ALUMINUM CO	13.4500	72,602.53	0.00	170,384.60		97,782.07
156431108		13.4500	72,602.53	0.00	170,384.60	0.35	97,782.07
6,671.000	CENTURY CASINOS INC	13.4700	83,096.57	0.00	89,858.37		6,761.80
156492100		13.4700	83,096.57	0.00	89,858.37	0.18	6,761.80
2,305.000	CENTURY COMMUNITIES INC	61.4500	133,408.37	0.00	141,642.25		8,233.88
156504300		61.4500	133,408.37	0.00	141,642.25	0.29	8,233.88

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6,848.000	CHATHAM LODGING TRUST	12.2500	95,917.80	0.00	83,888.00		-12,029.80
16208T102		12.2500	95,917.80	0.00	83,888.00	0.17	-12,029.80
1,869.000	CHEFS' WAREHOUSE INC/THE	32.5700	27,626.24	0.00	60,873.33		33,247.09
163086101		32.5700	27,626.24	0.00	60,873.33	0.12	33,247.09
3,645.000	CHESAPEAKE ENERGY CORP	61.5900	162,902.57	0.00	224,495.55		61,592.98
165167735		61.5900	162,902.57	0.00	224,495.55	0.46	61,592.98
30,555.000	CHICO'S FAS INC	4.4900	109,597.59	0.00	137,191.95		27,594.36
168615102		4.4900	109,597.59	0.00	137,191.95	0.28	27,594.36
3,776.000	CHUY'S HOLDINGS INC	31.5300	81,377.91	0.00	119,057.28		37,679.37
171604101		31.5300	81,377.91	0.00	119,057.28	0.24	37,679.37
9,454.000	CIRCOR INTERNATIONAL INC	33.0100	305,550.02	0.00	312,076.54		6,526.52
17273K109		33.0100	305,550.02	0.00	312,076.54	0.64	6,526.52
12,383.000	CLEVELAND-CLIFFS INC	19.8100	104,564.98	0.00	245,307.23		140,742.25
185899101		19.8100	104,564.98	0.00	245,307.23	0.50	140,742.25
23,015.000	COEUR MINING INC	6.1700	192,358.69	0.00	142,002.55		-50,356.14
192108504		6.1700	192,358.69	0.00	142,002.55	0.29	-50,356.14
7,894.000	COHU INC	31.9400	284,791.96	0.00	252,134.36		-32,657.60
192576106		31.9400	284,791.96	0.00	252,134.36	0.51	-32,657.60
3,459.000	COMFORT SYSTEMS USA INC	71.3200	253,346.27	0.00	246,695.88		-6,650.39
199908104		71.3200	253,346.27	0.00	246,695.88	0.50	-6,650.39
9,724.000	COMMERCIAL METALS CO	30.4600	288,075.34	0.00	296,193.04		8,117.70
201723103		30.4600	288,075.34	0.00	296,193.04	0.60	8,117.70
17,293.000	COMMERCIAL VEHICLE GROUP INC	9.4600	60,519.15	0.00	163,591.78		103,072.63
202608105		9.4600	60,519.15	0.00	163,591.78	0.33	103,072.63
21,681.000	COMMUNITY HEALTH SYSTEMS INC	11.7000	88,323.99	0.00	253,667.70		165,343.71
203668108		11.7000	88,323.99	0.00	253,667.70	0.52	165,343.71
41,440.000	COMSCORE INC	3.9000	154,356.31	0.00	161,616.00		7,259.69
20564W105		3.9000	154,356.31	0.00	161,616.00	0.33	7,259.69
12,723.000	COMTECH TELECOMMUNICATIONS COR	25.6100	343,282.86	0.00	325,836.03		-17,446.83
205826209		25.6100	343,282.86	0.00	325,836.03	0.66	-17,446.83
14,947.000	CONCRETE PUMPING HOLDINGS INC	8.5400	110,572.60	0.00	127,647.38		17,074.78
206704108		8.5400	110,572.60	0.00	127,647.38	0.26	17,074.78
15,792.000	CONDUENT INC	6.5900	108,575.02	0.00	104,069.28		-4,505.74
206787103		6.5900	108,575.02	0.00	104,069.28	0.21	-4,505.74
11,140.000	CONN'S INC	22.8300	276,326.32	0.00	254,326.20		-22,000.12
208242107		22.8300	276,326.32	0.00	254,326.20	0.52	-22,000.12

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4,601.000	CONSTRUCTION PARTNERS INC	33.3700	120,454.96	0.00	153,535.37		33,080.41
21044C107		33.3700	120,454.96	0.00	153,535.37	0.31	33,080.41
15,388.000	CROSS COUNTRY HEALTHCARE INC	21.2400	104,589.12	0.00	326,841.12		222,252.00
227483104		21.2400	104,589.12	0.00	326,841.12	0.67	222,252.00
2,136.000	CUTERA INC	46.6000	68,660.08	0.00	99,537.60		30,877.52
232109108		46.6000	68,660.08	0.00	99,537.60	0.20	30,877.52
11,186.000	DHI GROUP INC	4.7600	44,679.20	0.00	53,245.36		8,566.16
23331S100		4.7600	44,679.20	0.00	53,245.36	0.11	8,566.16
13,822.000	DANA INC	22.2400	332,218.80	0.00	307,401.28		-24,817.52
235825205		22.2400	332,218.80	0.00	307,401.28	0.63	-24,817.52
12,045.000	DASEKE INC	9.2100	85,913.88	0.00	110,934.45		25,020.57
23753F107		9.2100	85,913.88	0.00	110,934.45	0.23	25,020.57
14,903.000	DESIGNER BRANDS INC	13.9300	222,039.21	0.00	207,598.79		-14,440.42
250565108		13.9300	222,039.21	0.00	207,598.79	0.42	-14,440.42
15,925.000	DIGI INTERNATIONAL INC	21.0200	311,829.01	0.00	334,743.50		22,914.49
253798102		21.0200	311,829.01	0.00	334,743.50	0.68	22,914.49
835.000	DILLARD'S INC	172.5200	116,086.67	167.00	144,054.20		27,967.53
254067101		172.5200	116,086.67	167.00	144,054.20	0.29	27,967.53
28,994.000	DIVERSIFIED HEALTHCARE TRUST	3.3900	137,248.20	0.00	98,289.66		-38,958.54
25525P107		3.3900	137,248.20	0.00	98,289.66	0.20	-38,958.54
13,554.000	DIXIE GROUP INC/THE	4.8600	50,558.22	0.00	65,872.44		15,314.22
255519100		4.8600	50,558.22	0.00	65,872.44	0.13	15,314.22
5,283.000	DUCOMMUN INC	50.3500	282,524.34	0.00	265,999.05		-16,525.29
264147109		50.3500	282,524.34	0.00	265,999.05	0.54	-16,525.29
17,087.000	DZS INC	12.2600	252,741.92	0.00	209,486.62		-43,255.30
268211109		12.2600	252,741.92	0.00	209,486.62	0.43	-43,255.30
22,048.000	EARTHSTONE ENERGY INC	9.2000	172,860.76	0.00	202,841.60		29,980.84
27032D304		9.2000	172,860.76	0.00	202,841.60	0.41	29,980.84
4,056.000	EMERGENT BIOSOLUTIONS INC	50.0700	240,298.06	0.00	203,083.92		-37,214.14
29089Q105		50.0700	240,298.06	0.00	203,083.92	0.41	-37,214.14
3,459.000	ENPRO INDUSTRIES INC	87.1200	331,024.46	0.00	301,348.08		-29,676.38
29355X107		87.1200	331,024.46	0.00	301,348.08	0.61	-29,676.38
20,743.000	ENTRAVISION COMMUNICATIONS COR	7.1000	133,289.57	0.00	147,275.30		13,985.73
29382R107		7.1000	133,289.57	0.00	147,275.30	0.30	13,985.73
5,795.000	ETHAN ALLEN INTERIORS INC	23.7000	151,284.79	0.00	137,341.50		-13,943.29
297602104		23.7000	151,284.79	0.00	137,341.50	0.28	-13,943.29

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3,560.000	EVERCEL INC	2.4400	7,921.63	0.00	8,686.40		764.77
299759100		2.4400	7,921.63	0.00	8,686.40	0.02	764.77
5,125.000	EVOLENT HEALTH INC	31.0000	32,059.03	0.00	158,875.00		126,815.97
30050B101		31.0000	32,059.03	0.00	158,875.00	0.32	126,815.97
16,150.000	EXPRESS INC	4.7200	83,960.63	0.00	76,228.00		-7,732.63
30219E103		4.7200	83,960.63	0.00	76,228.00	0.16	-7,732.63
7,449.000	FIRST FOUNDATION INC	26.3000	169,555.49	0.00	195,908.70		26,353.21
32026V104		26.3000	169,555.49	0.00	195,908.70	0.40	26,353.21
6,719.000	FORMFACTOR INC	37.3300	241,218.29	0.00	250,820.27		9,601.98
346375108		37.3300	241,218.29	0.00	250,820.27	0.51	9,601.98
15,485.000	FOSSIL GROUP INC	11.8500	192,532.92	0.00	183,497.25		-9,035.67
34988V106		11.8500	192,532.92	0.00	183,497.25	0.37	-9,035.67
7,297.000	FREQUENCY ELECTRONICS INC	10.4000	73,503.73	0.00	75,888.80		2,385.07
358010106		10.4000	73,503.73	0.00	75,888.80	0.15	2,385.07
2,298.000	FRONTDOOR INC	41.9000	125,736.19	0.00	96,286.20		-29,449.99
35905A109		41.9000	125,736.19	0.00	96,286.20	0.20	-29,449.99
8,100.000	GARRETT MOTION INC	7.3700	57,945.40	0.00	59,697.00		1,751.60
366505105		7.3700	57,945.40	0.00	59,697.00	0.12	1,751.60
1,411.000	GIBALTAR INDUSTRIES INC	69.6500	122,862.42	0.00	98,276.15		-24,586.27
374689107		69.6500	122,862.42	0.00	98,276.15	0.20	-24,586.27
13,878.000	GLATFELTER CORP	14.1000	199,547.73	1,942.92	195,679.80		-3,867.93
377320106		14.1000	199,547.73	1,942.92	195,679.80	0.40	-3,867.93
9,556.000	GOPRO INC	9.3600	99,639.92	0.00	89,444.16		-10,195.76
38268T103		9.3600	99,639.92	0.00	89,444.16	0.18	-10,195.76
10,574.000	GRIFFON CORP	24.6000	258,775.75	0.00	260,120.40		1,344.65
398433102		24.6000	258,775.75	0.00	260,120.40	0.53	1,344.65
7,382.000	GUESS? INC	21.0100	169,201.36	0.00	155,095.82		-14,105.54
401617105		21.0100	169,201.36	0.00	155,095.82	0.32	-14,105.54
2,663.000	HCI GROUP INC	110.7700	135,967.51	0.00	294,980.51		159,013.00
40416E103		110.7700	135,967.51	0.00	294,980.51	0.60	159,013.00
2,049.000	HAWAIIAN ELECTRIC INDUSTRIES I	40.8300	80,560.94	0.00	83,660.67		3,099.73
419870100		40.8300	80,560.94	0.00	83,660.67	0.17	3,099.73
9,010.000	HAYNES INTERNATIONAL INC	37.2500	317,159.43	0.00	335,622.50		18,463.07
420877201		37.2500	317,159.43	0.00	335,622.50	0.68	18,463.07
4,172.000	HEIDRICK & STRUGGLES INTERNATI	44.6300	182,158.96	0.00	186,196.36		4,037.40
422819102		44.6300	182,158.96	0.00	186,196.36	0.38	4,037.40

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				Local/Base			Local/Base
7,717.000	HERITAGE-CRYSTAL CLEAN INC	28.9800	224,839.49	0.00	223,638.66		-1,200.83
42726M106		28.9800	224,839.49	0.00	223,638.66	0.46	-1,200.83
0.000	HERITAGE INSURANCE HOLDINGS IN	0.0000	0.00	139.08	0.00		0.00
42727J102		0.0000	0.00	139.08	0.00	0.00	0.00
4,766.000	HEXCEL CORP	59.3900	267,505.25	0.00	283,052.74		15,547.49
428291108		59.3900	267,505.25	0.00	283,052.74	0.58	15,547.49
10,000.000	HILLTOP HOLDINGS INC	32.6700	266,467.19	0.00	326,700.00		60,232.81
432748101		32.6700	266,467.19	0.00	326,700.00	0.67	60,232.81
33,145.000	HORIZON GLOBAL CORP	7.0300	75,629.94	0.00	233,009.35		157,379.41
44052W104		7.0300	75,629.94	0.00	233,009.35	0.47	157,379.41
13,865.000	HOUGHTON MIFFLIN HARCOURT CO	13.4300	122,277.56	0.00	186,206.95		63,929.39
44157R109		13.4300	122,277.56	0.00	186,206.95	0.38	63,929.39
1,736.000	HOULIHAN LOKEY INC	92.1000	118,709.81	0.00	159,885.60		41,175.79
441593100		92.1000	118,709.81	0.00	159,885.60	0.33	41,175.79
4,545.000	HUB GROUP INC	68.7500	295,205.81	0.00	312,468.75		17,262.94
443320106		68.7500	295,205.81	0.00	312,468.75	0.64	17,262.94
12,546.000	HUNTSMAN CORP	29.5900	337,966.06	0.00	371,236.14		33,270.08
447011107		29.5900	337,966.06	0.00	371,236.14	0.76	33,270.08
1,623.000	HURCO COS INC	32.2600	23,635.75	227.22	52,357.98		28,722.23
447324104		32.2600	23,635.75	227.22	52,357.98	0.11	28,722.23
3,907.000	HYSTER-YALE MATERIALS HANDLING	50.2600	259,709.95	0.00	196,365.82		-63,344.13
449172105		50.2600	259,709.95	0.00	196,365.82	0.40	-63,344.13
7,766.000	IDENTIV INC	18.8400	34,339.35	0.00	146,311.44		111,972.09
45170X205		18.8400	34,339.35	0.00	146,311.44	0.30	111,972.09
1,946.000	IMEDIA BRANDS INC	5.7500	10,783.93	0.00	11,189.50		405.57
452465206		5.7500	10,783.93	0.00	11,189.50	0.02	405.57
12,962.000	IMMERSION CORP	6.8400	98,127.09	0.00	88,660.08		-9,467.01
452521107		6.8400	98,127.09	0.00	88,660.08	0.18	-9,467.01
29,730.000	INFINERA CORP	8.3200	197,500.78	0.00	247,353.60		49,852.82
45667G103		8.3200	197,500.78	0.00	247,353.60	0.50	49,852.82
1,950.000	INSTEEL INDUSTRIES INC	38.0500	64,997.05	0.00	74,197.50		9,200.45
45774W108		38.0500	64,997.05	0.00	74,197.50	0.15	9,200.45
12,895.000	INTERFACE INC	15.1500	164,234.84	0.00	195,359.25		31,124.41
458665304		15.1500	164,234.84	0.00	195,359.25	0.40	31,124.41
2,342.000	INTERDIGITAL INC	67.8200	140,070.08	0.00	158,834.44		18,764.36
45867G101		67.8200	140,070.08	0.00	158,834.44	0.32	18,764.36

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15,541.000	INTEVAC INC	4.7800	84,804.43	0.00	74,285.98		-10,518.45
461148108		4.7800	84,804.43	0.00	74,285.98	0.15	-10,518.45
12,216.000	INVACARE CORP	4.7600	105,600.34	0.00	58,148.16		-47,452.18
461203101		4.7600	105,600.34	0.00	58,148.16	0.12	-47,452.18
12,042.000	INTRICON CORP	18.1600	149,166.34	0.00	218,682.72		69,516.38
46121H109		18.1600	149,166.34	0.00	218,682.72	0.45	69,516.38
3,220.000	INTREPID POTASH INC	30.9000	102,115.85	0.00	99,498.00		-2,617.85
46121Y201		30.9000	102,115.85	0.00	99,498.00	0.20	-2,617.85
13,115.000	ITERIS INC	5.2800	68,172.03	0.00	69,247.20		1,075.17
46564T107		5.2800	68,172.03	0.00	69,247.20	0.14	1,075.17
6,708.000	JELD-WEN HOLDING INC	25.0300	169,728.56	0.00	167,901.24		-1,827.32
47580P103		25.0300	169,728.56	0.00	167,901.24	0.34	-1,827.32
15,675.000	JETBLUE AIRWAYS CORP	15.2900	227,499.21	0.00	239,670.75		12,171.54
477143101		15.2900	227,499.21	0.00	239,670.75	0.49	12,171.54
3,100.000	JOANN INC	11.1400	36,046.30	0.00	34,534.00		-1,512.30
47768J101		11.1400	36,046.30	0.00	34,534.00	0.07	-1,512.30
11,200.000	KAR AUCTION SERVICES INC	16.3900	174,086.98	0.00	183,568.00		9,481.02
48238T109		16.3900	174,086.98	0.00	183,568.00	0.37	9,481.02
17,367.000	KALEYRA INC	11.0100	175,323.79	0.00	191,210.67		15,886.88
483379103		11.0100	175,323.79	0.00	191,210.67	0.39	15,886.88
13,159.000	KIMCO REALTY CORP	20.7500	209,624.78	0.00	273,049.25		63,424.47
49446R109		20.7500	209,624.78	0.00	273,049.25	0.56	63,424.47
11,306.000	KIRKLAND'S INC	19.2100	253,398.64	0.00	217,188.26		-36,210.38
497498105		19.2100	253,398.64	0.00	217,188.26	0.44	-36,210.38
14,167.000	KNOWLES CORP	18.7400	278,829.47	0.00	265,489.58		-13,339.89
49926D109		18.7400	278,829.47	0.00	265,489.58	0.54	-13,339.89
3,373.000	KORN FERRY	72.3600	229,319.10	404.76	244,070.28		14,751.18
500643200		72.3600	229,319.10	404.76	244,070.28	0.50	14,751.18
1,686.000	KRATON CORP	45.6400	53,923.23	0.00	76,949.04		23,025.81
50077C106		45.6400	53,923.23	0.00	76,949.04	0.16	23,025.81
3,849.000	KULICKE & SOFFA INDUSTRIES INC	58.2800	123,434.39	538.86	224,319.72		100,885.33
501242101		58.2800	123,434.39	538.86	224,319.72	0.46	100,885.33
976.000	LGI HOMES INC	141.9100	115,123.83	0.00	138,504.16		23,380.33
50187T106		141.9100	115,123.83	0.00	138,504.16	0.28	23,380.33
12,495.000	LSB INDUSTRIES INC	10.2100	58,318.86	0.00	127,573.95		69,255.09
502160104		10.2100	58,318.86	0.00	127,573.95	0.26	69,255.09

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13,473.000	LSI INDUSTRIES INC	7.7500	65,300.25	0.00	104,415.75		39,115.50
50216C108		7.7500	65,300.25	0.00	104,415.75	0.21	39,115.50
11,327.000	LIMBACH HOLDINGS INC	6.6200	97,668.06	0.00	74,984.74		-22,683.32
53263P105		6.6200	97,668.06	0.00	74,984.74	0.15	-22,683.32
8,991.000	LIQTECH INTERNATIONAL INC	5.4800	62,783.89	0.00	49,270.68		-13,513.21
53632A201		5.4800	62,783.89	0.00	49,270.68	0.10	-13,513.21
14,017.000	LIVENT CORP	23.1100	128,244.14	0.00	323,932.87		195,688.73
53814L108		23.1100	128,244.14	0.00	323,932.87	0.66	195,688.73
11,271.000	LUMBER LIQUIDATORS HOLDINGS IN	18.6800	235,840.00	0.00	210,542.28		-25,297.72
55003T107		18.6800	235,840.00	0.00	210,542.28	0.43	-25,297.72
11,367.000	MGIC INVESTMENT CORP	14.9600	143,706.01	0.00	170,050.32		26,344.31
552848103		14.9600	143,706.01	0.00	170,050.32	0.35	26,344.31
18,087.000	MACERICH CO/THE	16.7100	305,358.38	0.00	302,233.77		-3,124.61
554382101		16.7100	305,358.38	0.00	302,233.77	0.62	-3,124.61
13,115.000	MAMMOTH ENERGY SERVICES INC	2.9100	46,494.74	0.00	38,164.65		-8,330.09
56155L108		2.9100	46,494.74	0.00	38,164.65	0.08	-8,330.09
16,223.000	MANITEX INTERNATIONAL INC	7.1800	77,283.90	0.00	116,481.14		39,197.24
563420108		7.1800	77,283.90	0.00	116,481.14	0.24	39,197.24
9,559.000	MARCUS CORP/THE	17.4500	192,905.46	0.00	166,804.55		-26,100.91
566330106		17.4500	192,905.46	0.00	166,804.55	0.34	-26,100.91
6,904.000	MARIN SOFTWARE INC	9.1200	41,846.45	0.00	62,964.48		21,118.03
56804T205		9.1200	41,846.45	0.00	62,964.48	0.13	21,118.03
6,209.000	MATADOR RESOURCES CO	38.0400	224,262.11	0.00	236,190.36		11,928.25
576485205		38.0400	224,262.11	0.00	236,190.36	0.48	11,928.25
11,233.000	MATRIX SERVICE CO	10.4600	122,080.68	0.00	117,497.18		-4,583.50
576853105		10.4600	122,080.68	0.00	117,497.18	0.24	-4,583.50
8,526.000	MERITOR INC	21.3100	226,887.92	0.00	181,689.06		-45,198.86
59001K100		21.3100	226,887.92	0.00	181,689.06	0.37	-45,198.86
27,190.000	MESA AIR GROUP INC	7.6600	197,947.62	0.00	208,275.40		10,327.78
590479135		7.6600	197,947.62	0.00	208,275.40	0.42	10,327.78
6,006.000	HERMAN MILLER INC	37.6600	270,951.26	1,013.63	226,185.96		-44,765.30
600544100		37.6600	270,951.26	1,013.63	226,185.96	0.46	-44,765.30
4,878.000	MISONIX INC	25.3000	113,877.94	0.00	123,413.40		9,535.46
604871103		25.3000	113,877.94	0.00	123,413.40	0.25	9,535.46
11,438.000	MISTRAS GROUP INC	10.1600	115,116.10	0.00	116,210.08		1,093.98
60649T107		10.1600	115,116.10	0.00	116,210.08	0.24	1,093.98

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21,605.000	MODINE MANUFACTURING CO	11.3300	138,108.51	0.00	244,784.65		106,676.14
607828100		11.3300	138,108.51	0.00	244,784.65	0.50	106,676.14
4,179.000	MOELIS & CO	61.8700	127,019.04	0.00	258,554.73		131,535.69
60786M105		61.8700	127,019.04	0.00	258,554.73	0.53	131,535.69
9,123.000	NMI HOLDINGS INC	22.6100	206,263.73	0.00	206,271.03		7.30
629209305		22.6100	206,263.73	0.00	206,271.03	0.42	7.30
24,806.000	NN INC	5.2500	161,313.91	0.00	130,231.50		-31,082.41
629337106		5.2500	161,313.91	0.00	130,231.50	0.27	-31,082.41
11,940.000	NOODLES & CO	11.8000	86,655.80	0.00	140,892.00		54,236.20
65540B105		11.8000	86,655.80	0.00	140,892.00	0.29	54,236.20
105,569.000	NORANDA ALUMINUM HOLDING CORP	0.0070	3,626.29	0.00	738.98		-2,887.31
65542W206		0.0070	3,626.29	0.00	738.98	0.00	-2,887.31
6,451.000	NORDSTROM INC	26.4500	215,097.12	0.00	170,628.95		-44,468.17
655664100		26.4500	215,097.12	0.00	170,628.95	0.35	-44,468.17
6,597.000	NORTHWEST PIPE CO	23.7000	183,831.28	0.00	156,348.90		-27,482.38
667746101		23.7000	183,831.28	0.00	156,348.90	0.32	-27,482.38
13,997.000	OLD REPUBLIC INTERNATIONAL COR	23.1300	304,173.76	20,995.50	323,750.61		19,576.85
680223104		23.1300	304,173.76	20,995.50	323,750.61	0.66	19,576.85
4,151.000	OLYMPIC STEEL INC	24.3600	122,712.05	0.00	101,118.36		-21,593.69
68162K106		24.3600	122,712.05	0.00	101,118.36	0.21	-21,593.69
4,029.000	ONTO INNOVATION INC	72.2500	266,217.70	0.00	291,095.25		24,877.55
683344105		72.2500	266,217.70	0.00	291,095.25	0.59	24,877.55
6,909.000	OOMA INC	18.6100	75,837.77	0.00	128,576.49		52,738.72
683416101		18.6100	75,837.77	0.00	128,576.49	0.26	52,738.72
11,501.000	OPTION CARE HEALTH INC	24.2600	180,472.38	0.00	279,014.26		98,541.88
68404L201		24.2600	180,472.38	0.00	279,014.26	0.57	98,541.88
8,252.000	ORGANON & CO	32.7900	247,100.61	0.00	270,583.08		23,482.47
68622V106		32.7900	247,100.61	0.00	270,583.08	0.55	23,482.47
13,504.000	ORION GROUP HOLDINGS INC	5.4400	78,972.37	0.00	73,461.76		-5,510.61
68628V308		5.4400	78,972.37	0.00	73,461.76	0.15	-5,510.61
4,625.000	ORTHOFIX MEDICAL INC	38.1200	181,468.81	0.00	176,305.00		-5,163.81
68752M108		38.1200	181,468.81	0.00	176,305.00	0.36	-5,163.81
3,440.000	OVERSTOCK.COM INC	77.9200	242,931.69	0.00	268,044.80		25,113.11
690370101		77.9200	242,931.69	0.00	268,044.80	0.55	25,113.11
7,537.000	OWENS & MINOR INC	31.2900	125,694.84	0.00	235,832.73		110,137.89
690732102		31.2900	125,694.84	0.00	235,832.73	0.48	110,137.89

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23,212.000	PCTEL INC	6.2200	148,214.42	0.00	144,378.64		-3,835.78
69325Q105		6.2200	148,214.42	0.00	144,378.64	0.29	-3,835.78
4,622.000	PGT INNOVATIONS INC	19.1000	71,481.07	0.00	88,280.20		16,799.13
69336V101		19.1000	71,481.07	0.00	88,280.20	0.18	16,799.13
5,622.000	PARK-OHIO HOLDINGS CORP	25.5200	194,716.34	0.00	143,473.44		-51,242.90
700666100		25.5200	194,716.34	0.00	143,473.44	0.29	-51,242.90
32,282.000	PITNEY BOWES INC	7.2100	179,785.95	0.00	232,753.22		52,967.27
724479100		7.2100	179,785.95	0.00	232,753.22	0.47	52,967.27
7,972.000	POWER SOLUTIONS INTERNATIONAL	3.9500	53,176.97	0.00	31,489.40		-21,687.57
73933G202		3.9500	53,176.97	0.00	31,489.40	0.06	-21,687.57
8,229.000	PRIMORIS SERVICES CORP	24.4900	265,279.65	493.74	201,528.21		-63,751.44
74164F103		24.4900	265,279.65	493.74	201,528.21	0.41	-63,751.44
3,724.000	QUEST RESOURCE HOLDING CORP	6.0800	20,239.60	0.00	22,641.92		2,402.32
74836W203		6.0800	20,239.60	0.00	22,641.92	0.05	2,402.32
13,912.000	QUINSTREET INC	17.5600	253,235.08	0.00	244,294.72		-8,940.36
74874Q100		17.5600	253,235.08	0.00	244,294.72	0.50	-8,940.36
7,989.000	RADIAN GROUP INC	22.7200	163,658.26	0.00	181,510.08		17,851.82
750236101		22.7200	163,658.26	0.00	181,510.08	0.37	17,851.82
15,619.000	RADIANT LOGISTICS INC	6.3900	93,762.24	0.00	99,805.41		6,043.17
75025X100		6.3900	93,762.24	0.00	99,805.41	0.20	6,043.17
3,878.000	RADNET INC	29.3100	61,283.26	0.00	113,664.18		52,380.92
750491102		29.3100	61,283.26	0.00	113,664.18	0.23	52,380.92
5,606.000	RANGER ENERGY SERVICES INC	9.2000	52,435.34	0.00	51,575.20		-860.14
75282U104		9.2000	52,435.34	0.00	51,575.20	0.11	-860.14
10,118.000	REALOGY HOLDINGS CORP	17.5400	129,275.05	0.00	177,469.72		48,194.67
75605Y106		17.5400	129,275.05	0.00	177,469.72	0.36	48,194.67
11,358.000	REED'S INC	0.6000	6,715.89	0.00	6,814.80		98.91
758338107		0.6000	6,715.89	0.00	6,814.80	0.01	98.91
14,942.000	REGIS CORP	3.4800	134,152.24	0.00	51,998.16		-82,154.08
758932107		3.4800	134,152.24	0.00	51,998.16	0.11	-82,154.08
9,413.000	RESIDEO TECHNOLOGIES INC	24.7900	272,851.35	0.00	233,348.27		-39,503.08
76118Y104		24.7900	272,851.35	0.00	233,348.27	0.48	-39,503.08
6,968.000	RUTH'S HOSPITALITY GROUP INC	20.7100	119,172.24	0.00	144,307.28		25,135.04
783332109		20.7100	119,172.24	0.00	144,307.28	0.29	25,135.04
1,552.000	RYMAN HOSPITALITY PROPERTIES I	83.7000	73,738.03	0.00	129,902.40		56,164.37
78377T107		83.7000	73,738.03	0.00	129,902.40	0.26	56,164.37

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
8,486.000	SEACOAST BANKING CORP OF FLORI	33.8100	315,474.05	0.00	286,911.66		-28,562.39
811707801		33.8100	315,474.05	0.00	286,911.66	0.58	-28,562.39
13,295.000	SECUREWORKS CORP	19.8800	171,336.40	0.00	264,304.60		92,968.20
81374A105		19.8800	171,336.40	0.00	264,304.60	0.54	92,968.20
5,753.000	SELECT MEDICAL HOLDINGS CORP	36.1700	152,006.98	0.00	208,086.01		56,079.03
81619Q105		36.1700	152,006.98	0.00	208,086.01	0.42	56,079.03
6,537.000	SHYFT GROUP INC/THE	38.0100	109,720.27	0.00	248,471.37		138,751.10
825698103		38.0100	109,720.27	0.00	248,471.37	0.51	138,751.10
20,619.000	SIENTRA INC	5.7300	107,722.65	0.00	118,146.87		10,424.22
82621J105		5.7300	107,722.65	0.00	118,146.87	0.24	10,424.22
1,667.000	SIX FLAGS ENTERTAINMENT CORP	42.5000	57,561.51	0.00	70,847.50		13,285.99
83001A102		42.5000	57,561.51	0.00	70,847.50	0.14	13,285.99
5,934.000	SKECHERS USA INC	42.1200	258,051.68	0.00	249,940.08		-8,111.60
830566105		42.1200	258,051.68	0.00	249,940.08	0.51	-8,111.60
2,655.000	SKYLINE CHAMPION CORP	60.0600	65,909.20	0.00	159,459.30		93,550.10
830830105		60.0600	65,909.20	0.00	159,459.30	0.32	93,550.10
1,653.000	SONIC AUTOMOTIVE INC	52.5400	64,251.53	198.36	86,848.62		22,597.09
83545G102		52.5400	64,251.53	198.36	86,848.62	0.18	22,597.09
15,256.000	SOUTHWESTERN ENERGY CO	5.5400	38,383.59	0.00	84,518.24		46,134.65
845467109		5.5400	38,383.59	0.00	84,518.24	0.17	46,134.65
5,766.000	SPIRIT AEROSYSTEMS HOLDINGS IN	44.1900	276,499.21	57.66	254,799.54		-21,699.67
848574109		44.1900	276,499.21	57.66	254,799.54	0.52	-21,699.67
14,578.000	STEELCASE INC	12.6800	210,746.39	0.00	184,849.04		-25,897.35
858155203		12.6800	210,746.39	0.00	184,849.04	0.38	-25,897.35
4,375.000	STEWART INFORMATION SERVICES C	63.2600	162,563.72	0.00	276,762.50		114,198.78
860372101		63.2600	162,563.72	0.00	276,762.50	0.56	114,198.78
8,475.000	STONERIDGE INC	20.3900	237,309.95	0.00	172,805.25		-64,504.70
86183P102		20.3900	237,309.95	0.00	172,805.25	0.35	-64,504.70
13,170.000	SURGALIGN HOLDINGS INC	1.0900	19,755.00	0.00	14,355.30		-5,399.70
86882C105		1.0900	19,755.00	0.00	14,355.30	0.03	-5,399.70
6,037.000	TRI POINTE HOMES INC	21.0200	72,159.06	0.00	126,897.74		54,738.68
87265H109		21.0200	72,159.06	0.00	126,897.74	0.26	54,738.68
13,904.000	TANGER FACTORY OUTLET CENTERS	16.3000	229,441.45	0.00	226,635.20		-2,806.25
875465106		16.3000	229,441.45	0.00	226,635.20	0.46	-2,806.25
4,003.000	TAYLOR MORRISON HOME CORP	25.7800	112,325.27	0.00	103,197.34		-9,127.93
87724P106		25.7800	112,325.27	0.00	103,197.34	0.21	-9,127.93

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				Local/Base			Local/Base
2,326.000	TEXAS CAPITAL BANCSHARES INC	60.0200	152,962.80	0.00	139,606.52		-13,356.28
88224Q107		60.0200	152,962.80	0.00	139,606.52	0.28	-13,356.28
5,703.000	THRYV HOLDINGS INC	30.0400	181,218.05	0.00	171,318.12		-9,899.93
886029206		30.0400	181,218.05	0.00	171,318.12	0.35	-9,899.93
16,778.000	TIMKENSTEEL CORP	13.0800	202,411.62	0.00	219,456.24		17,044.62
887399103		13.0800	202,411.62	0.00	219,456.24	0.45	17,044.62
2,661.000	TOLL BROTHERS INC	55.2900	148,965.21	0.00	147,126.69		-1,838.52
889478103		55.2900	148,965.21	0.00	147,126.69	0.30	-1,838.52
15,803.000	TRECORA RESOURCES	8.1800	106,928.53	0.00	129,268.54		22,340.01
894648104		8.1800	106,928.53	0.00	129,268.54	0.26	22,340.01
6,649.000	TRIMAS CORP	32.3600	201,191.62	0.00	215,161.64		13,970.02
896215209		32.3600	201,191.62	0.00	215,161.64	0.44	13,970.02
9,223.000	TRINITY INDUSTRIES INC	27.1700	257,905.79	0.00	250,588.91		-7,316.88
896522109		27.1700	257,905.79	0.00	250,588.91	0.51	-7,316.88
12,961.000	TRISTATE CAPITAL HOLDINGS INC	21.1500	278,014.45	0.00	274,125.15		-3,889.30
89678F100		21.1500	278,014.45	0.00	274,125.15	0.56	-3,889.30
16,036.000	TRIUMPH GROUP INC	18.6300	318,263.52	0.00	298,750.68		-19,512.84
896818101		18.6300	318,263.52	0.00	298,750.68	0.61	-19,512.84
9,117.000	TRUEBLUE INC	27.0800	189,614.19	0.00	246,888.36		57,274.17
89785X101		27.0800	189,614.19	0.00	246,888.36	0.50	57,274.17
6,595.000	TWIN DISC INC	10.6600	91,590.66	0.00	70,302.70		-21,287.96
901476101		10.6600	91,590.66	0.00	70,302.70	0.14	-21,287.96
18,503.000	US XPRESS ENTERPRISES INC	8.6300	162,740.27	0.00	159,680.89		-3,059.38
90338N202		8.6300	162,740.27	0.00	159,680.89	0.33	-3,059.38
10,010.000	US SILICA HOLDINGS INC	7.9900	112,725.27	0.00	79,979.90		-32,745.37
90346E103		7.9900	112,725.27	0.00	79,979.90	0.16	-32,745.37
7,072.000	ULTRA CLEAN HOLDINGS INC	42.6000	383,285.40	0.00	301,267.20		-82,018.20
90385V107		42.6000	383,285.40	0.00	301,267.20	0.61	-82,018.20
11,233.000	UNIFI INC	21.9300	279,679.62	0.00	246,339.69		-33,339.93
904677200		21.9300	279,679.62	0.00	246,339.69	0.50	-33,339.93
3,789.000	UNITED FIRE GROUP INC	23.1000	130,395.57	0.00	87,525.90		-42,869.67
910340108		23.1000	130,395.57	0.00	87,525.90	0.18	-42,869.67
10,707.000	UNIVAR SOLUTIONS INC	23.8200	262,013.79	0.00	255,040.74		-6,973.05
91336L107		23.8200	262,013.79	0.00	255,040.74	0.52	-6,973.05
6,304.000	VSE CORP	48.1700	315,006.91	0.00	303,663.68		-11,343.23
918284100		48.1700	315,006.91	0.00	303,663.68	0.62	-11,343.23

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6,419.000 92214X106	VAREX IMAGING CORP	28.2000	91,290.23	0.00	181,015.80		89,725.57
		28.2000	91,290.23	0.00	181,015.80	0.37	89,725.57
11,393.000 922417100	VEECO INSTRUMENTS INC	22.2100	263,366.78	0.00	253,038.53		-10,328.25
		22.2100	263,366.78	0.00	253,038.53	0.52	-10,328.25
6,318.000 92335C106	VERA BRADLEY INC	9.4100	63,725.40	0.00	59,452.38		-4,273.02
		9.4100	63,725.40	0.00	59,452.38	0.12	-4,273.02
1,800.000 926400102	VICTORIA'S SECRET & CO	55.2600	116,919.98	0.00	99,468.00		-17,451.98
		55.2600	116,919.98	0.00	99,468.00	0.20	-17,451.98
28,987.000 92672L107	VIEWRAY INC	7.2100	76,046.89	0.00	208,996.27		132,949.38
		7.2100	76,046.89	0.00	208,996.27	0.43	132,949.38
16,043.000 928298108	VISHAY INTERTECHNOLOGY INC	20.0900	369,603.76	0.00	322,303.87		-47,299.89
		20.0900	369,603.76	0.00	322,303.87	0.66	-47,299.89
18,756.000 929566107	WABASH NATIONAL CORP	15.1300	315,758.72	0.00	283,778.28		-31,980.44
		15.1300	315,758.72	0.00	283,778.28	0.58	-31,980.44
2,040.000 93148P102	WALKER & DUNLOP INC	113.5000	92,753.91	0.00	231,540.00		138,786.09
		113.5000	92,753.91	0.00	231,540.00	0.47	138,786.09
2,956.000 95082P105	WESCO INTERNATIONAL INC	115.3200	265,750.92	0.00	340,885.92		75,135.00
		115.3200	265,750.92	0.00	340,885.92	0.69	75,135.00
32,282.000 98979V102	ZOVIO INC	2.3900	83,151.24	0.00	77,153.98		-5,997.26
		2.3900	83,151.24	0.00	77,153.98	0.16	-5,997.26
9,031.000 NABN941G8	J JILL INC	17.3800	77,514.61	0.00	156,958.78		79,444.17
		17.3800	77,514.61	0.00	156,958.78	0.32	79,444.17
SUBTOTAL UNITED STATES			38,561,997.98	38,148.72	42,935,383.26		4,373,385.28
			38,561,997.98	38,148.72	42,935,383.26	87.45	4,373,385.28
TOTAL EQUITY U.S. DOLLAR			40,989,104.23	38,148.72	45,801,862.84		4,812,758.61
			40,989,104.23	38,148.72	45,801,862.84	93.29	4,812,758.61
TOTAL EQUITY			41,117,921.86	38,148.72	45,932,850.01	93.56	4,814,928.15
TOTAL ASSETS - BASE:			44,282,251.15	38,172.69	49,097,179.30	100.00	4,814,928.15
NET ASSETS - BASE:					49,135,351.99		

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CASH & CASH EQUIVALENTS							
CANADIAN DOLLAR							
CANADA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	70,444.11	0.00		0.00
			0.00	55,605.71	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN		-148,434.18	0.00	-148,434.18		0.00
	EXCHANGE CONTRACTS		-116,387.55	0.00	-117,167.92	-0.13	-780.37
	RECEIVABLE FOR INVESTMENTS SOLD		145,265.08	0.00	145,265.08		0.00
			114,368.44	0.00	114,666.36	0.13	297.92
	NON-BASE CURRENCY		3,182.36	0.00	3,182.36		0.00
			2,496.73	0.00	2,512.03	0.00	15.30
SUBTOTAL CANADIAN DOLLAR			13.26	70,444.11	13.26		0.00
			477.62	55,605.71	10.47	0.00	-467.15
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			13.26	70,444.11	13.26		0.00
			477.62	55,605.71	10.47	0.00	-467.15
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	5,912.00	0.00		0.00
			0.00	6,851.72	0.00	0.00	0.00
NEW ZEALAND DOLLAR							
NEW ZEALAND							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.03	0.00	0.03	0.00	0.00
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	65,752.03	0.00		0.00
			0.00	7,532.38	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.52	0.00	0.52		0.00
			0.72	0.00	0.70	0.00	-0.02
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		9.35	0.00	9.35		0.00
			0.63	0.00	0.62	0.00	-0.01

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SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
			0.00	8,221.83	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	RECEIVABLE FOR INVESTMENTS SOLD		458,519.61	0.00	458,519.61		0.00
			458,519.61	0.00	458,519.61	0.51	0.00
	MSC PAYABLE - CLASS C2		-56,167.63	0.00	-56,167.63		0.00
			-56,167.63	0.00	-56,167.63	-0.06	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-494,916.74	0.00	-494,916.74		0.00
			-494,916.74	0.00	-494,916.74	-0.56	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
	CASH		26.83	0.00	26.83		0.00
			26.83	0.00	26.83	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-4,531.02	0.00	-4,531.02		0.00
			-4,531.02	0.00	-4,531.02	-0.01	0.00
	REBATE RECEIVABLE		4,523.57	0.00	4,523.57		0.00
			4,523.57	0.00	4,523.57	0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,754.41	0.00	-3,754.41		0.00
			-3,754.41	0.00	-3,754.41	0.00	0.00
	FFX CONTRACTS RECEIVABLE		116,387.55	0.00	116,387.55		0.00
			116,387.55	0.00	116,387.55	0.13	0.00
1,720,701.000	DREYFUS TREAS & AGY CSH CSH MG	100.0000	1,720,701.00	13.87	1,720,701.00		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	1,720,701.00	13.87	1,720,701.00	1.93	0.00
SUBTOTAL UNITED STATES			1,735,448.76	13.87	1,735,448.76		0.00
			1,735,448.76	13.87	1,735,448.76	1.94	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,735,448.76	13.87	1,735,448.76		0.00
			1,735,448.76	13.87	1,735,448.76	1.94	0.00
TOTAL CASH & CASH EQUIVALENTS			1,735,927.76	78,225.51	1,735,460.58	1.94	-467.18
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							

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123,100.000	UNIT CORP ESCROW	0.0000	0.00	0.00	0.00		0.00
909ESCAA3	6.625% 05/15/2021 DD 05/18/11	0.0000	0.00	0.00	0.00	0.00	0.00
CONVERTIBLE SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,998.000	II-VI INC	252.0600	764,482.19	0.00	755,675.88		-8,806.31
902104306	PFD 6.000%	252.0600	764,482.19	0.00	755,675.88	0.85	-8,806.31
EQUITY							
CANADIAN DOLLAR							
CANADA							
81,616.000	COMPUTER MODELLING GROUP LTD	4.7400	505,874.48	0.00	386,859.84		-119,014.64
NC2223351		3.7416	389,576.87	0.00	305,371.46	0.34	-84,205.41
63,382.000	PASON SYSTEMS INC	8.6200	610,524.50	0.00	546,352.84		-64,171.66
NC2569563		6.8043	475,112.29	0.00	431,268.77	0.48	-43,843.52
6,732.000	TMX GROUP LTD	136.5900	771,408.08	0.00	919,523.88		148,115.80
NCB8KH5G1		107.8186	610,748.13	0.00	725,834.85	0.81	115,086.72
2,631.000	SPROTT INC	46.5700	91,698.94	0.00	122,525.67		30,826.73
NCBMCB523	NEW	36.7605	66,050.61	0.00	96,716.79	0.11	30,666.18
SUBTOTAL CANADA			1,979,506.00	0.00	1,975,262.23		-4,243.77
			1,541,487.90	0.00	1,559,191.87	1.74	17,703.97
TOTAL EQUITY CANADIAN DOLLAR			1,979,506.00	0.00	1,975,262.23		-4,243.77
			1,541,487.90	0.00	1,559,191.87	1.74	17,703.97
U.S. DOLLAR							
BERMUDA							
14,917.000	ASSURED GUARANTY LTD	46.8100	470,292.24	0.00	698,264.77		227,972.53
G0585R106		46.8100	470,292.24	0.00	698,264.77	0.78	227,972.53
33,095.000	AXIS CAPITAL HOLDINGS LTD	46.0400	1,407,707.82	0.00	1,523,693.80		115,985.98
G0692U109		46.0400	1,407,707.82	0.00	1,523,693.80	1.71	115,985.98
41,856.000	BANK OF NT BUTTERFIELD & SON L	35.5100	1,374,402.73	0.00	1,486,306.56		111,903.83
G0772R208		35.5100	1,374,402.73	0.00	1,486,306.56	1.67	111,903.83
34,960.000	INTERNATIONAL GENERAL INSURANC	8.3700	304,463.23	0.00	292,615.20		-11,848.03
G4809J106		8.3700	304,463.23	0.00	292,615.20	0.33	-11,848.03
46,513.000	JAMES RIVER GROUP HOLDINGS LTD	37.7300	1,824,639.84	0.00	1,754,935.49		-69,704.35
G5005R107		37.7300	1,824,639.84	0.00	1,754,935.49	1.97	-69,704.35
7,652.000	RENAISSANCERE HOLDINGS LTD	139.4000	1,221,157.98	0.00	1,066,688.80		-154,469.18
G7496G103		139.4000	1,221,157.98	0.00	1,066,688.80	1.20	-154,469.18

HB4F30000002 - ROYCE TOTAL RET CF

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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 BERMUDA			6,602,663.84	0.00	6,822,504.62		219,840.78
			6,602,663.84	0.00	6,822,504.62	7.66	219,840.78
CANADA							
0.000	FRANCO-NEVADA CORP	0.0000	0.00	249.16	0.00		0.00
351858105		0.0000	0.00	249.16	0.00	0.00	0.00
0.000	RITCHIE BROS AUCTIONEERS INC	0.0000	0.00	541.64	0.00		0.00
767744105		0.0000	0.00	541.64	0.00	0.00	0.00
SUBTOTAL CANADA			0.00	790.80	0.00		0.00
			0.00	790.80	0.00	0.00	0.00
IRELAND							
41,538.000	NVENT ELECTRIC PLC	32.3300	1,039,084.34	0.00	1,342,923.54		303,839.20
G6700G107		32.3300	1,039,084.34	0.00	1,342,923.54	1.51	303,839.20
NETHERLANDS							
0.000	CORE LABORATORIES NV	0.0000	0.00	363.00	0.00		0.00
N22717107		0.0000	0.00	363.00	0.00	0.00	0.00
PUERTO RICO							
19,225.000	EVERTEC INC	45.7200	710,834.94	0.00	878,967.00		168,132.06
30040P103		45.7200	710,834.94	0.00	878,967.00	0.99	168,132.06
UNITED STATES							
11,603.000	ATN INTERNATIONAL INC	46.8500	576,388.66	1,972.51	543,600.55		-32,788.11
00215F107		46.8500	576,388.66	1,972.51	543,600.55	0.61	-32,788.11
13,325.000	AMERISAFE INC	56.1600	798,906.90	0.00	748,332.00		-50,574.90
03071H100		56.1600	798,906.90	0.00	748,332.00	0.84	-50,574.90
11,539.000	APPLIED INDUSTRIAL TECHNOLOGIE	90.1300	1,036,661.51	0.00	1,040,010.07		3,348.56
03820C105		90.1300	1,036,661.51	0.00	1,040,010.07	1.17	3,348.56
7,963.000	ARES MANAGEMENT CORP	73.8300	150,851.71	0.00	587,908.29		437,056.58
03990B101		73.8300	150,851.71	0.00	587,908.29	0.66	437,056.58
20,889.000	ARTISAN PARTNERS ASSET MANAGEM	48.9200	675,807.53	0.00	1,021,889.88		346,082.35
04316A108		48.9200	675,807.53	0.00	1,021,889.88	1.15	346,082.35
18,204.000	AVNET INC	36.9700	529,645.38	0.00	673,001.88		143,356.50
053807103		36.9700	529,645.38	0.00	673,001.88	0.75	143,356.50
11,736.000	BOK FINANCIAL CORP	89.5500	770,226.18	0.00	1,050,958.80		280,732.62
05561Q201		89.5500	770,226.18	0.00	1,050,958.80	1.18	280,732.62
31,776.000	BANKUNITED INC	41.8200	778,125.07	0.00	1,328,872.32		550,747.25
06652K103		41.8200	778,125.07	0.00	1,328,872.32	1.49	550,747.25

HB4F30000002 - ROYCE TOTAL RET CF
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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
4,318.000	CBTX INC	26.3800	140,390.46	561.34	113,908.84		-26,481.62
12481V104		26.3800	140,390.46	561.34	113,908.84	0.13	-26,481.62
29,988.000	CDK GLOBAL INC	42.5500	1,484,076.74	0.00	1,275,989.40		-208,087.34
12508E101		42.5500	1,484,076.74	0.00	1,275,989.40	1.43	-208,087.34
33,464.000	CACTUS INC	37.7200	1,010,917.35	0.00	1,262,262.08		251,344.73
127203107		37.7200	1,010,917.35	0.00	1,262,262.08	1.42	251,344.73
5,384.000	CAPSTAR FINANCIAL HOLDINGS INC	21.2400	97,703.32	0.00	114,356.16		16,652.84
14070T102		21.2400	97,703.32	0.00	114,356.16	0.13	16,652.84
6,069.000	CARLISLE COS INC	198.7900	877,941.42	0.00	1,206,456.51		328,515.09
142339100		198.7900	877,941.42	0.00	1,206,456.51	1.35	328,515.09
31,405.000	CHAMPIONX CORP	22.3600	756,039.88	0.00	702,215.80		-53,824.08
15872M104		22.3600	756,039.88	0.00	702,215.80	0.79	-53,824.08
3,027.000	CHASE CORP	102.1500	322,186.30	0.00	309,208.05		-12,978.25
16150R104		102.1500	322,186.30	0.00	309,208.05	0.35	-12,978.25
55,368.000	COMPASS DIVERSIFIED HOLDINGS	28.1700	1,183,909.03	0.00	1,559,716.56		375,807.53
20451Q104		28.1700	1,183,909.03	0.00	1,559,716.56	1.75	375,807.53
15,235.000	CRANE CO	94.8100	1,013,944.65	0.00	1,444,430.35		430,485.70
224399105		94.8100	1,013,944.65	0.00	1,444,430.35	1.62	430,485.70
31,559.000	DELUXE CORP	35.8900	823,681.70	0.00	1,132,652.51		308,970.81
248019101		35.8900	823,681.70	0.00	1,132,652.51	1.27	308,970.81
74,292.000	DENNY'S CORP	16.3400	1,265,973.53	0.00	1,213,931.28		-52,042.25
24869P104		16.3400	1,265,973.53	0.00	1,213,931.28	1.36	-52,042.25
26,650.000	DOUGLAS DYNAMICS INC	36.3000	1,093,688.65	0.00	967,395.00		-126,293.65
25960R105		36.3000	1,093,688.65	0.00	967,395.00	1.08	-126,293.65
67,895.000	ELEMENT SOLUTIONS INC	21.6800	1,109,636.56	0.00	1,471,963.60		362,327.04
28618M106		21.6800	1,109,636.56	0.00	1,471,963.60	1.65	362,327.04
16,564.000	EQUITABLE HOLDINGS INC	29.6400	377,776.92	0.00	490,956.96		113,180.04
29452E101		29.6400	377,776.92	0.00	490,956.96	0.55	113,180.04
32,241.000	EQUITY COMMONWEALTH	25.9800	922,368.20	0.00	837,621.18		-84,747.02
294628102		25.9800	922,368.20	0.00	837,621.18	0.94	-84,747.02
18,584.000	FIRST AMERICAN FINANCIAL CORP	67.0500	971,427.12	0.00	1,246,057.20		274,630.08
31847R102		67.0500	971,427.12	0.00	1,246,057.20	1.40	274,630.08
22,794.000	FIRST BANCSHARES INC/THE	38.7800	878,210.90	0.00	883,951.32		5,740.42
318916103		38.7800	878,210.90	0.00	883,951.32	0.99	5,740.42
990.000	FIRST CITIZENS BANCSHARES INC/	843.1700	402,512.03	0.00	834,738.30		432,226.27
31946M103		843.1700	402,512.03	0.00	834,738.30	0.94	432,226.27

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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
37,233.000	FIRST HAWAIIAN INC	29.3500	663,672.37	0.00	1,092,788.55		429,116.18
32051X108		29.3500	663,672.37	0.00	1,092,788.55	1.23	429,116.18
9,306.000	FORTUNE BRANDS HOME & SECURITY	89.4200	710,892.78	0.00	832,142.52		121,249.74
34964C106		89.4200	710,892.78	0.00	832,142.52	0.93	121,249.74
26,932.000	FRANCHISE GROUP INC	35.4100	973,875.47	10,099.50	953,662.12		-20,213.35
35180X105		35.4100	973,875.47	10,099.50	953,662.12	1.07	-20,213.35
20,236.000	GENTEX CORP	32.9800	528,927.96	0.00	667,383.28		138,455.32
371901109		32.9800	528,927.96	0.00	667,383.28	0.75	138,455.32
21,583.000	GLOBAL INDUSTRIAL CO	37.8900	573,374.87	0.00	817,779.87		244,405.00
37892E102		37.8900	573,374.87	0.00	817,779.87	0.92	244,405.00
107,676.000	GRAFTECH INTERNATIONAL LTD	10.3200	1,257,420.75	0.00	1,111,216.32		-146,204.43
384313508		10.3200	1,257,420.75	0.00	1,111,216.32	1.25	-146,204.43
74,914.000	GRAPHIC PACKAGING HOLDING CO	19.0400	1,212,716.46	5,994.38	1,426,362.56		213,646.10
388689101		19.0400	1,212,716.46	5,994.38	1,426,362.56	1.60	213,646.10
22,993.000	HBT FINANCIAL INC	15.5500	297,100.44	0.00	357,541.15		60,440.71
404111106		15.5500	297,100.44	0.00	357,541.15	0.40	60,440.71
9,058.000	HACKETT GROUP INC/THE	19.6200	124,833.59	905.80	177,717.96		52,884.37
404609109		19.6200	124,833.59	905.80	177,717.96	0.20	52,884.37
2,005.000	HANOVER INSURANCE GROUP INC/TH	129.6200	209,956.26	0.00	259,888.10		49,931.84
410867105		129.6200	209,956.26	0.00	259,888.10	0.29	49,931.84
45,681.000	HEALTHCARE SERVICES GROUP INC	24.9900	1,186,242.43	0.00	1,141,568.19		-44,674.24
421906108		24.9900	1,186,242.43	0.00	1,141,568.19	1.28	-44,674.24
14,679.000	HERITAGE COMMERCE CORP	11.6300	181,770.70	0.00	170,716.77		-11,053.93
426927109		11.6300	181,770.70	0.00	170,716.77	0.19	-11,053.93
1.000	HERSHEY CREAMERY CO	2,795.4000	3,300.04	0.00	2,795.40		-504.64
427848106		2,795.4000	3,300.04	0.00	2,795.40	0.00	-504.64
63,465.000	HOME BANCSHARES INC/AR	23.5300	1,076,126.65	0.00	1,493,331.45		417,204.80
436893200		23.5300	1,076,126.65	0.00	1,493,331.45	1.67	417,204.80
7,733.000	HOMETRUST BANCSHARES INC	27.9800	196,364.23	0.00	216,369.34		20,005.11
437872104		27.9800	196,364.23	0.00	216,369.34	0.24	20,005.11
2,724.000	HUBBELL INC	180.6700	357,425.82	0.00	492,145.08		134,719.26
443510607		180.6700	357,425.82	0.00	492,145.08	0.55	134,719.26
4,873.000	HYATT HOTELS CORP	77.1000	327,178.08	0.00	375,708.30		48,530.22
448579102		77.1000	327,178.08	0.00	375,708.30	0.42	48,530.22
23,505.000	INDEPENDENT BANK GROUP INC	71.0400	1,134,919.49	0.00	1,669,795.20		534,875.71
45384B106		71.0400	1,134,919.49	0.00	1,669,795.20	1.87	534,875.71

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
13,955.000	INNOSPEC INC	84.2200	1,212,193.54	0.00	1,175,290.10		-36,903.44
45768S105		84.2200	1,212,193.54	0.00	1,175,290.10	1.32	-36,903.44
26,096.000	KBR INC	39.4000	523,859.24	3,029.84	1,028,182.40		504,323.16
48242W106		39.4000	523,859.24	3,029.84	1,028,182.40	1.15	504,323.16
65,215.000	KENNEDY-WILSON HOLDINGS INC	20.9200	1,162,459.48	14,347.30	1,364,297.80		201,838.32
489398107		20.9200	1,162,459.48	14,347.30	1,364,297.80	1.53	201,838.32
18,636.000	KULICKE & SOFFA INDUSTRIES INC	58.2800	766,022.79	2,283.82	1,086,106.08		320,083.29
501242101		58.2800	766,022.79	2,283.82	1,086,106.08	1.22	320,083.29
4,377.000	LCI INDUSTRIES	134.6300	378,044.73	0.00	589,275.51		211,230.78
50189K103		134.6300	378,044.73	0.00	589,275.51	0.66	211,230.78
3,868.000	LAWSON PRODUCTS INC/DE	50.0100	211,233.52	0.00	193,438.68		-17,794.84
520776105		50.0100	211,233.52	0.00	193,438.68	0.22	-17,794.84
11,261.000	LEGGETT & PLATT INC	44.8400	491,318.66	6,610.80	504,943.24		13,624.58
524660107		44.8400	491,318.66	6,610.80	504,943.24	0.57	13,624.58
42,987.000	LEVI STRAUSS & CO	24.5100	764,671.42	0.00	1,053,611.37		288,939.95
52736R102		24.5100	764,671.42	0.00	1,053,611.37	1.18	288,939.95
6,398.000	LINCOLN ELECTRIC HOLDINGS INC	128.7900	315,812.14	3,262.98	823,998.42		508,186.28
533900106		128.7900	315,812.14	3,262.98	823,998.42	0.92	508,186.28
2,798.000	MKS INSTRUMENTS INC	150.9100	277,681.42	0.00	422,246.18		144,564.76
55306N104		150.9100	277,681.42	0.00	422,246.18	0.47	144,564.76
17,449.000	MSC INDUSTRIAL DIRECT CO INC	80.1900	1,329,582.84	0.00	1,399,235.31		69,652.47
553530106		80.1900	1,329,582.84	0.00	1,399,235.31	1.57	69,652.47
18,725.000	MINERALS TECHNOLOGIES INC	69.8400	1,116,312.05	0.00	1,307,754.00		191,441.95
603158106		69.8400	1,116,312.05	0.00	1,307,754.00	1.47	191,441.95
15,867.000	MOELIS & CO	61.8700	673,570.90	0.00	981,691.29		308,120.39
60786M105		61.8700	673,570.90	0.00	981,691.29	1.10	308,120.39
20,248.000	OCEANFIRST FINANCIAL CORP	21.4100	377,961.34	0.00	433,509.68		55,548.34
675234108		21.4100	377,961.34	0.00	433,509.68	0.49	55,548.34
25,075.000	OLD REPUBLIC INTERNATIONAL COR	23.1300	501,457.13	37,612.50	579,984.75		78,527.62
680223104		23.1300	501,457.13	37,612.50	579,984.75	0.65	78,527.62
25,065.000	ORIGIN BANCORP INC	42.3500	1,063,098.42	0.00	1,061,502.75		-1,595.67
68621T102		42.3500	1,063,098.42	0.00	1,061,502.75	1.19	-1,595.67
13,216.000	PC CONNECTION INC	44.0300	532,583.20	0.00	581,900.48		49,317.28
69318J100		44.0300	532,583.20	0.00	581,900.48	0.65	49,317.28
24,647.000	PATTERSON COS INC	30.1400	568,861.29	0.00	742,860.58		173,999.29
703395103		30.1400	568,861.29	0.00	742,860.58	0.83	173,999.29

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4,797.000 740367404	PREFERRED BANK/LOS ANGELES CA	66.6800	313,822.65	0.00	319,863.96		6,041.31
		66.6800	313,822.65	0.00	319,863.96	0.36	6,041.31
12,555.000 74167B109	PRIMIS FINANCIAL CORP	14.4600	192,926.06	0.00	181,545.30		-11,380.76
		14.4600	192,926.06	0.00	181,545.30	0.20	-11,380.76
45,389.000 74267C106	PROASSURANCE CORP	23.7800	758,262.03	2,269.45	1,079,350.42		321,088.39
		23.7800	758,262.03	2,269.45	1,079,350.42	1.21	321,088.39
7,715.000 74727A104	QCR HOLDINGS INC	51.4400	371,913.31	462.90	396,859.60		24,946.29
		51.4400	371,913.31	462.90	396,859.60	0.45	24,946.29
9,845.000 751212101	RALPH LAUREN CORP	111.0400	870,602.56	7,497.88	1,093,188.80		222,586.24
		111.0400	870,602.56	7,497.88	1,093,188.80	1.23	222,586.24
45,710.000 76171L106	REYNOLDS CONSUMER PRODUCTS INC	27.3400	1,358,828.55	0.00	1,249,711.40		-109,117.15
		27.3400	1,358,828.55	0.00	1,249,711.40	1.40	-109,117.15
2,293.000 82669G104	SIGNATURE BANK/NEW YORK NY	272.2800	209,988.90	0.00	624,338.04		414,349.14
		272.2800	209,988.90	0.00	624,338.04	0.70	414,349.14
33,985.000 827048109	SILGAN HOLDINGS INC	38.3600	1,282,017.46	0.00	1,303,664.60		21,647.14
		38.3600	1,282,017.46	0.00	1,303,664.60	1.46	21,647.14
3,971.000 842873101	SOUTHERN FIRST BANCSHARES INC	53.5000	195,013.41	0.00	212,448.50		17,435.09
		53.5000	195,013.41	0.00	212,448.50	0.24	17,435.09
20,873.000 84790A105	SPECTRUM BRANDS HOLDINGS INC	95.6700	1,344,997.91	0.00	1,996,919.91		651,922.00
		95.6700	1,344,997.91	0.00	1,996,919.91	2.24	651,922.00
20,796.000 860372101	STEWART INFORMATION SERVICES C	63.2600	1,166,366.22	0.00	1,315,554.96		149,188.74
		63.2600	1,166,366.22	0.00	1,315,554.96	1.48	149,188.74
8,133.000 88076W103	TERADATA CORP	57.3500	427,305.63	0.00	466,427.55		39,121.92
		57.3500	427,305.63	0.00	466,427.55	0.52	39,121.92
23,137.000 887389104	TIMKEN CO/THE	65.4200	1,450,677.55	0.00	1,513,622.54		62,944.99
		65.4200	1,450,677.55	0.00	1,513,622.54	1.70	62,944.99
17,401.000 89214P109	TOWNE BANK/PORTSMOUTH VA	31.1100	483,863.10	3,480.20	541,345.11		57,482.01
		31.1100	483,863.10	3,480.20	541,345.11	0.61	57,482.01
153,883.000 89457R101	TREAN INSURANCE GROUP INC	10.3500	2,118,401.46	0.00	1,592,689.05		-525,712.41
		10.3500	2,118,401.46	0.00	1,592,689.05	1.79	-525,712.41
19,553.000 896215209	TRIMAS CORP	32.3600	590,937.45	0.00	632,735.08		41,797.63
		32.3600	590,937.45	0.00	632,735.08	0.71	41,797.63
14,618.000 89679E300	TRIUMPH BANCORP INC	100.1300	825,586.25	0.00	1,463,700.34		638,114.09
		100.1300	825,586.25	0.00	1,463,700.34	1.64	638,114.09
8,421.000 902788108	UMB FINANCIAL CORP	96.7100	549,365.99	3,115.77	814,394.91		265,028.92
		96.7100	549,365.99	3,115.77	814,394.91	0.91	265,028.92

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,338.000 90278Q108	UFP INDUSTRIES INC	67.9800	1,080,757.45	0.00	1,314,597.24		233,839.79
		67.9800	1,080,757.45	0.00	1,314,597.24	1.47	233,839.79
79,178.000 919794107	VALLEY NATIONAL BANCORP	13.3100	665,082.03	8,709.58	1,053,859.18		388,777.15
		13.3100	665,082.03	8,709.58	1,053,859.18	1.18	388,777.15
62,233.000 928881101	VONTIER CORP	33.6000	1,980,015.31	0.00	2,091,028.80		111,013.49
		33.6000	1,980,015.31	0.00	2,091,028.80	2.35	111,013.49
2,278.000 942622200	WATSCO INC	264.6200	370,153.00	0.00	602,804.36		232,651.36
		264.6200	370,153.00	0.00	602,804.36	0.68	232,651.36
9,778.000 950755108	WERNER ENTERPRISES INC	44.2700	367,350.38	0.00	432,872.06		65,521.68
		44.2700	367,350.38	0.00	432,872.06	0.49	65,521.68
19,975.000 98156Q108	WORLD WRESTLING ENTERTAINMENT	56.2600	885,375.37	0.00	1,123,793.50		238,418.13
		56.2600	885,375.37	0.00	1,123,793.50	1.26	238,418.13
SUBTOTAL UNITED STATES			63,191,430.23	112,216.55	76,068,440.88		12,877,010.65
			63,191,430.23	112,216.55	76,068,440.88	85.33	12,877,010.65
TOTAL EQUITY U.S. DOLLAR			71,544,013.35	113,370.35	85,112,836.04		13,568,822.69
			71,544,013.35	113,370.35	85,112,836.04	95.49	13,568,822.69
TOTAL EQUITY			73,085,501.25	113,370.35	86,672,027.91	97.23	13,586,526.66
TOTAL ASSETS - BASE:			75,585,911.20	191,595.86	89,163,164.37	100.02	13,577,253.17
NET ASSETS - BASE:					89,354,760.23		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,013.2	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	14,013.20	14,013.20	2	0.00
		14,013.20	14,013.20	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,006	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	164,247.84	165,041.14	20	0.00
2,135	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	107,048.90	106,877.98	13	0.00
6,494	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	329,375.68	329,782.92	40	0.00
4,077	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	205,970.04	205,629.92	25	0.00
		806,642.46	807,331.96	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,071.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,071.09	2,071.09	0	0.00
		2,071.09	2,071.09	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
408,055.73	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	408,055.73	408,055.73	2	0.00
		408,055.73	408,055.73	2	0.00
MUTUAL FUNDS - FIXED INCOME					
49,638	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,989,491.04	1,923,818.00	10	0.00
38,180	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	1,980,778.40	1,934,325.54	10	0.00
36,415	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,989,715.60	1,984,576.17	10	0.00
87,182	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	3,984,217.40	3,957,451.23	20	0.00
70,749	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,588,389.28	3,589,827.74	18	0.00
22,512	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	978,371.52	977,653.61	5	0.00
78,037	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	3,591,262.74	3,539,490.98	18	0.00
		18,102,225.98	17,907,143.27	91	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,792	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	772,029.44	707,235.25	4	0.00
1,733	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	189,226.27	191,132.57	1	0.00
5,117	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	379,937.25	387,152.22	2	0.00
		1,341,192.96	1,285,520.04	7	0.00
COMMON TRUST FUNDS - FIXED INCOME					
48,717.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,717.13	48,717.13	0	0.00
		48,717.13	48,717.13	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
108,575.06	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	108,575.06	108,575.06	0	0.00
		108,575.06	108,575.06	0	0.00
MUTUAL FUNDS - FIXED INCOME					
44,928	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,281,196.74	2,185,719.86	10	0.00
56,881	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	2,279,790.48	2,160,119.47	10	0.00
36,587	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,834,472.18	1,834,584.30	8	0.00
50,041	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,286,873.70	2,284,898.75	10	0.00
72,323	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,668,222.56	3,669,306.14	16	0.00
45,417	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	2,294,466.84	2,290,631.28	10	0.00
26,475	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,150,603.50	1,148,180.12	5	0.00
99,734	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	4,589,758.68	4,532,128.01	20	0.00
49,356	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,145,059.20	1,155,072.86	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		21,530,443.88	21,260,640.79	95	0.00
MUTUAL FUNDS - EQUITY					
1,034	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	445,467.88	400,448.14	2	0.00
2,061	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	225,040.59	227,315.57	1	0.00
2,989	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	221,933.25	225,967.55	1	0.00
		892,441.72	853,731.26	4	0.00
COMMON TRUST FUNDS - FIXED INCOME					
55,104.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	55,104.43	55,104.43	0	0.00
		55,104.43	55,104.43	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
397 .95	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	397 .95	397 .95	1	0 .00
		397 .95	397 .95	1	0 .00
MUTUAL FUNDS - FIXED INCOME					
240	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	25 ,351 .20	24 ,082 .45	55	0 .00
9	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	279 .77	285 .37	1	0 .00
21 .527	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	440 .87	446 .16	1	0 .09
		26 ,071 .84	24 ,813 .98	56	0 .09
COMMON TRUST FUNDS - FIXED INCOME					
16 ,925 .47	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	16 ,925 .47	16 ,925 .47	36	0 .00
1 ,637 .92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1 ,637 .92	1 ,637 .92	4	0 .00
		18 ,563 .39	18 ,563 .39	40	0 .00
COMMON TRUST FUNDS - EQUITY					
37 .543	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	557 .28	412 .92	1	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23 . 004	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	857 . 43	829 . 53	2	0 . 00
		1 , 414 . 71	1 , 242 . 45	3	0 . 00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
266 .02	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	266 .02	266 .02	0	0 .00
		266 .02	266 .02	0	0 .00
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	893 .75	680 .79	1	0 .00
149	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	15 ,738 .87	15 ,233 .70	14	0 .00
366	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	11 ,377 .11	11 ,580 .59	10	0 .00
845 .221	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	17 ,310 .13	17 ,327 .12	16	3 .63
		45 ,319 .86	44 ,822 .20	41	3 .63
MUTUAL FUNDS - EQUITY					
14 .425	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2 ,081 .67	1 ,665 .27	2	0 .00
		2 ,081 .67	1 ,665 .27	2	0 .00
COMMON TRUST FUNDS - FIXED INCOME					
10 ,649 .85	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	10 ,649 .85	10 ,649 .85	10	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,324.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,324.41	3,324.41	3	0.00
		13,974.26	13,974.26	13	0.00
COMMON TRUST FUNDS - EQUITY					
232.617	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,698.34	1,050.28	2	0.00
1,285.919	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	19,087.80	14,553.86	17	0.00
779.391	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	29,050.16	19,563.62	26	0.00
		49,836.30	35,167.76	45	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
20	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	940.79	926.91	1	0.00
294	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	9,138.99	9,460.49	13	0.00
632.472	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	12,953.03	13,040.29	19	2.72
		23,032.81	23,427.69	33	2.72
MUTUAL FUNDS - EQUITY					
12.576	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,814.84	1,436.14	3	0.00
		1,814.84	1,436.14	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,963.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,963.23	1,963.23	3	0.00
		1,963.23	1,963.23	3	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
202.066	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,475.28	877.81	2	0.00
1,101.07	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	16,343.95	13,088.14	24	0.00
665.536	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	24,806.46	18,409.39	36	0.00
		42,625.69	32,375.34	61	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50 . 00	50 . 00	0	0 . 00
		50 . 00	50 . 00	0	0 . 00
MUTUAL FUNDS - FIXED INCOME					
12	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	564 . 48	532 . 37	1	0 . 00
108	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	3 , 357 . 18	3 , 465 . 26	8	0 . 00
250 . 249	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	5 , 125 . 10	5 , 155 . 43	12	1 . 08
		9 , 046 . 76	9 , 153 . 06	22	1 . 08
MUTUAL FUNDS - EQUITY					
8 . 23	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1 , 187 . 67	901 . 05	3	0 . 00
		1 , 187 . 67	901 . 05	3	0 . 00
COMMON TRUST FUNDS - FIXED INCOME					
3 , 001 . 76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3 , 001 . 76	3 , 001 . 76	7	0 . 00
		3 , 001 . 76	3 , 001 . 76	7	0 . 00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
132.918	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	970.43	633.89	2	0.00
739.621	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	10,978.71	8,758.70	26	0.00
447.355	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	16,674.22	11,987.68	40	0.00
		28,623.36	21,380.27	68	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,192.8	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,192.80	2,192.80	1	0.00
		2,192.80	2,192.80	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,478	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	156,121.14	148,327.93	45	0.00
		156,121.14	148,327.93	45	0.00
COMMON TRUST FUNDS - FIXED INCOME					
158,371.59	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	158,371.59	158,371.59	46	0.00
10,096.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,096.89	10,096.89	3	0.00
		168,468.48	168,468.48	49	0.00
COMMON TRUST FUNDS - EQUITY					
435.233	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	6,460.47	4,845.98	2	0.00
270.445	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	10,080.27	6,660.20	3	0.00
		16,540.74	11,506.18	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,865,112.18	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,865,112.18	4,865,112.18	2	0.00
		4,865,112.18	4,865,112.18	2	0.00
COMMON STOCK					
4,120	CUSIP # 017175100 ALLEGHENY CORP	2,572,569.20	2,416,307.87	1	0.00
54,016	CUSIP # 031100100 AMETEK INC	6,698,524.16	5,202,196.48	3	0.00
90,299	CUSIP # 032095101 AMPHENOL CORP CL A	6,612,595.77	4,702,727.90	3	13,175.43
22,160	CUSIP # 049560105 ATMOS ENERGY CORP	1,954,512.00	2,135,980.29	1	0.00
93,481	CUSIP # 05605H100 BWX TECHNOLOGIES INC	5,034,886.66	5,391,690.06	3	0.00
5,340	CUSIP # 09073M104 BIO-TECHNE CORP	2,587,603.80	1,238,615.27	1	0.00
78,898	CUSIP # 115236101 BROWN & BROWN INC	4,374,894.10	3,641,231.66	2	0.00
73,551	CUSIP # 127055101 CABOT CORPORATION	3,686,376.12	3,551,354.55	2	0.00
57,899	CUSIP # 148806102 CATALENT INC	7,704,619.93	3,208,785.20	4	0.00
24,016	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	9,910,682.72	3,742,126.49	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
79,797	CUSIP # 184496107 CLEAN HARBORS INC	8,288,514.39	5,987,489.68	4	0.00
23,688	CUSIP # 217204106 COPART INC	3,285,999.36	2,143,534.57	2	0.00
91,198	CUSIP # 29362U104 ENTEGRIS INC	11,481,828.20	4,973,490.69	6	0.00
64,210	CUSIP # 302491303 FMC CORPORATION	5,879,067.60	6,106,577.25	3	30,820.80
54,744	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,670,585.20	2,990,362.16	2	0.00
40,075	CUSIP # 384109104 GRACO INC	2,804,047.75	2,093,661.08	1	0.00
161,299	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,561,643.32	3,473,338.59	3	0.00
26,877	CUSIP # 422806208 HEICO CORP CL A	3,183,043.11	2,537,861.61	2	0.00
39,216	CUSIP # 428291108 HEXCEL CORP	2,329,038.24	2,717,489.26	1	0.00
350,898	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	5,424,883.08	4,776,394.32	3	52,964.25
31,790	CUSIP # 449253103 IAA INC	1,734,780.30	1,495,923.65	1	0.00
15,121	CUSIP # 45167R104 IDEX CORP	3,129,290.95	2,410,620.94	2	0.00
46,203	CUSIP # 457187102 INGREDION INC	4,112,529.03	4,027,204.69	2	0.00
299,618	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,910,739.02	6,444,031.87	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,220	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,979,103.80	2,426,582.48	2	0.00
104,935	CUSIP # 501889208 LKQ CORP	5,280,329.20	3,507,360.20	3	0.00
1,679	CUSIP # 570535104 MARKEL CORP	2,006,623.27	1,891,845.76	1	0.00
12,523	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,338,670.25	1,620,836.07	1	13,389.63
93,553	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	4,040,554.07	3,930,428.92	2	0.00
45,409	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,229,942.17	3,086,502.43	2	22,389.57
80,695	CUSIP # 806407102 HENRY SCHEIN INC	6,145,731.20	5,372,673.54	3	0.00
26,483	CUSIP # 871607107 SYNOPSIS INC	7,929,275.03	4,017,184.19	4	0.00
1,102	CUSIP # 88262P102 TEXAS PACIFIC LAND CORPORATION	1,332,714.72	943,868.27	1	0.00
26,490	CUSIP # 902104108 II-VI INC	1,572,446.40	1,929,345.52	1	0.00
161,660	CUSIP # 902681105 UGI CORPORATION	6,889,949.20	6,005,036.46	3	56,121.84
83,044	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	9,036,848.08	4,554,451.00	5	0.00
28,082	CUSIP # 980745103 WOODWARD INC	3,178,882.40	3,177,389.07	2	0.00
		174,894,323.80	129,872,500.04	89	188,861.52

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71,852	CUSIP # 94106B101 WASTE CONNECTIONS INC	9,048,322.36	6,490,371.78	5	0.00
17,824	CUSIP # G4388N106 HELEN OF TROY	4,004,696.32	3,177,264.31	2	0.00
20,257	CUSIP # G8473T100 STERIS PLC	4,138,099.96	2,990,549.72	2	0.00
		17,191,118.64	12,658,185.81	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
338,879.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	338,879.22	338,879.22	0	0.00
		338,879.22	338,879.22	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
105,309.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	105,309.54	105,309.54	5	0.00
		105,309.54	105,309.54	5	0.00
INSURANCE POLICIES/ANNUITIES					
158,480.288	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,126,171.54	2,082,893.66	95	0.00
		2,126,171.54	2,082,893.66	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22,420.95	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	22,420.95	22,420.95	0	0.00
		22,420.95	22,420.95	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,900	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	306,642.00	303,303.47	4	0.00
		306,642.00	303,303.47	4	0.00
MUTUAL FUNDS - EQUITY					
19,100	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	652,647.00	562,006.74	10	0.00
16,300	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	1,402,289.00	1,109,468.13	20	0.00
5,800	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,401,918.00	1,088,412.52	20	0.00
15,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,015,469.00	1,592,594.80	29	0.00
		5,472,323.00	4,352,482.19	80	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,052,365.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,052,365.19	1,052,365.19	15	0.00
		1,052,365.19	1,052,365.19	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
23,901.65	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	23,901.65	23,901.65	0	0.00
		23,901.65	23,901.65	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,200	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	325,416.00	321,874.70	6	0.00
		325,416.00	321,874.70	6	0.00
MUTUAL FUNDS - EQUITY					
29,900	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,021,683.00	883,510.33	18	0.00
9,400	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	808,682.00	639,282.33	14	0.00
7,300	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,764,483.00	1,369,970.87	31	0.00
12,800	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,686,144.00	1,334,605.01	29	0.00
		5,280,992.00	4,227,368.54	92	0.00
COMMON TRUST FUNDS - FIXED INCOME					
110,149.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,149.92	110,149.92	2	0.00
		110,149.92	110,149.92	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,498,012.29	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,498,012.29	1,498,012.29	20	0.00
		1,498,012.29	1,498,012.29	20	0.00
COMMON STOCK					
500	CUSIP # 29414B104 EPAM SYSTEMS INC	285,240.00	224,118.70	4	0.00
950	CUSIP # 34959E109 FORTINET INC	277,438.00	227,835.87	4	0.00
700	CUSIP # 461202103 INTUIT INC	377,657.00	355,192.37	5	0.00
		940,335.00	807,146.94	13	0.00
MUTUAL FUNDS - FIXED INCOME					
17,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,730,940.00	1,737,270.80	23	0.00
10,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,019,300.00	1,020,062.86	14	0.00
54,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,317,060.00	1,305,522.70	18	0.00
		4,067,300.00	4,062,856.36	54	0.00
MUTUAL FUNDS - EQUITY					
1,350	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	483,246.00	436,309.00	6	558.78

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	13,173.00	11,532.50	0	0.00
		496,419.00	447,841.50	7	558.78
	COMMON TRUST FUNDS - FIXED INCOME				
463,982.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	463,982.27	463,982.27	6	0.00
		463,982.27	463,982.27	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,201,932.9	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,201,932.90	4,201,932.90	52	0.00
		4,201,932.90	4,201,932.90	52	0.00
COMMON STOCK					
1,400	CUSIP # 29414B104 EPAM SYSTEMS INC	798,672.00	627,527.86	10	0.00
2,350	CUSIP # 34959E109 FORTINET INC	686,294.00	563,590.31	8	0.00
1,800	CUSIP # 461202103 INTUIT INC	971,118.00	913,347.88	12	0.00
		2,456,084.00	2,104,466.05	30	0.00
MUTUAL FUNDS - FIXED INCOME					
10,200	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,302,438.00	1,331,572.50	16	0.00
		1,302,438.00	1,331,572.50	16	0.00
COMMON TRUST FUNDS - FIXED INCOME					
116,499.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	116,499.20	116,499.20	1	0.00
		116,499.20	116,499.20	1	0.00

HB9F10000002 - ULLICO J FOR JOBS CI

9/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-1,764.96	0.00	-1,764.96		0.00
			-1,764.96	0.00	-1,764.96	-0.01	0.00
	REBATE RECEIVABLE		1,481.56	0.00	1,481.56		0.00
			1,481.56	0.00	1,481.56	0.01	0.00
	CASH		-97.06	0.00	-97.06		0.00
			-97.06	0.00	-97.06	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-13,518.45	0.00	-13,518.45		0.00
			-13,518.45	0.00	-13,518.45	-0.05	0.00
SUBTOTAL U.S. DOLLAR			-13,898.91	0.00	-13,898.91		0.00
			-13,898.91	0.00	-13,898.91	-0.05	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-13,898.91	0.00	-13,898.91		0.00
			-13,898.91	0.00	-13,898.91	-0.05	0.00
TOTAL CASH & CASH EQUIVALENTS			-13,898.91	0.00	-13,898.91	-0.05	0.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
41,035.340	BANK OF NEW YORK MELLON EMPLOY	160.2000	5,961,330.20	0.00	6,573,861.47		612,531.27
06427F819	BK OF NY MELLON/AGGREGATE BD	160.2000	5,961,330.20	0.00	6,573,861.47	24.50	612,531.27
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-6,198.30	0.00	-6,198.30		0.00
			-6,198.30	0.00	-6,198.30	-0.02	0.00
1,681,749.320	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,681,749.32	7.01	1,681,749.32		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,681,749.32	7.01	1,681,749.32	6.27	0.00
SUBTOTAL UNITED STATES			1,675,551.02	7.01	1,675,551.02		0.00
			1,675,551.02	7.01	1,675,551.02	6.25	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,675,551.02	7.01	1,675,551.02		0.00
			1,675,551.02	7.01	1,675,551.02	6.25	0.00
TOTAL CASH & CASH EQUIVALENTS			1,675,551.02	7.01	1,675,551.02	6.25	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

HB9F10000002 - ULLICO J FOR JOBS CI
9/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
UNITED STATES							
1,112,159.441	ULLICO SEPARATE ACCOUNT J	16.7286	17,058,721.16	0.00	18,604,922.70		1,546,201.54
99VVBW47		16.7286	17,058,721.16	0.00	18,604,922.70	69.34	1,546,201.54
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	MSC PAYABLE - CLASS C2		-10,118.42	0.00	-10,118.42		0.00
			-10,118.42	0.00	-10,118.42	-0.04	0.00
TOTAL ASSETS - BASE:			<u><u>24,671,585.05</u></u>	<u><u>7.01</u></u>	<u><u>26,830,317.86</u></u>	<u><u>100.00</u></u>	<u><u>2,158,732.81</u></u>
NET ASSETS - BASE:					<u><u>26,830,324.87</u></u>		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,654.55	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,654.55	2,654.55	0	0.00
		2,654.55	2,654.55	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,599	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	368,285.67	353,751.53	12	0.00
3,792	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	339,156.48	320,951.43	11	0.00
7,696	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	630,610.24	613,645.47	20	0.00
12,754	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	726,467.84	711,973.26	24	0.00
6,644	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	354,058.76	347,443.28	11	0.00
		2,418,578.99	2,347,764.97	78	0.00
MUTUAL FUNDS - EQUITY					
3,513	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	177,371.37	116,227.91	6	0.00
1,160	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	58,011.60	40,454.38	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
606	CUSIP # 922908736 VANGUARD GROWTH ETF	175,843.02	98,860.90	6	0.00
992	CUSIP # 922908744 VANGUARD VALUE ETF	134,287.04	89,409.62	4	0.00
209	CUSIP # 922908751 VANGUARD SMALL CAP ETF	45,702.03	24,238.70	1	0.00
		591,215.06	369,191.51	19	0.00
COMMON TRUST FUNDS - FIXED INCOME					
62,024.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	62,024.99	62,024.99	2	0.00
		62,024.99	62,024.99	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
83,295.98	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	83,295.98	83,295.98	1	0.00
		83,295.98	83,295.98	1	0.00
MUTUAL FUNDS - FIXED INCOME					
11,760	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,203,400.80	1,134,523.73	9	0.00
12,571	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,124,350.24	1,070,783.68	8	0.00
24,962	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,045,386.28	2,005,293.12	15	0.00
41,639	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,371,757.44	2,336,631.06	18	0.00
22,430	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,195,294.70	1,184,269.41	9	0.00
		7,940,189.46	7,731,501.00	59	0.00
MUTUAL FUNDS - EQUITY					
29,982	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,513,791.18	1,188,915.67	11	0.00
10,422	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	521,204.22	431,061.83	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,416	CUSIP # 922908736 VANGUARD GROWTH ETF	1,571,560.72	831,899.03	12	0.00
8,718	CUSIP # 922908744 VANGUARD VALUE ETF	1,180,155.66	881,703.97	9	0.00
1,978	CUSIP # 922908751 VANGUARD SMALL CAP ETF	432,529.26	264,879.00	3	0.00
		5,219,241.04	3,598,459.50	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
161,149.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	161,149.73	161,149.73	1	0.00
		161,149.73	161,149.73	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
162,180.4	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	162,180.40	162,180.40	0	0.00
		162,180.40	162,180.40	0	0.00
MUTUAL FUNDS - FIXED INCOME					
28,131	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,878,645.23	2,703,547.12	6	0.00
30,407	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,719,602.08	2,610,433.45	6	0.00
62,053	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,084,622.82	4,988,909.72	10	0.00
102,543	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,840,849.28	5,576,521.94	12	0.00
53,848	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,869,559.92	2,848,247.34	6	0.00
		19,393,279.33	18,727,659.57	39	0.00
MUTUAL FUNDS - EQUITY					
168,210	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,492,922.90	6,010,978.30	17	0.00
59,460	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,973,594.60	2,125,709.03	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,540	CUSIP # 922908736 VANGUARD GROWTH ETF	8,571,621.80	3,404,836.19	17	0.00
48,944	CUSIP # 922908744 VANGUARD VALUE ETF	6,625,549.28	4,555,226.24	13	0.00
10,184	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,226,935.28	1,167,344.18	5	0.00
		28,890,623.86	17,264,093.94	58	0.00
COMMON TRUST FUNDS - FIXED INCOME					
984,421	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	984,421.00	984,421.00	2	0.00
		984,421.00	984,421.00	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
48,438.45	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	48,438.45	48,438.45	0	0.00
		48,438.45	48,438.45	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,273	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	641,916.09	590,666.30	5	0.00
6,607	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	590,930.08	561,753.13	4	0.00
13,507	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,106,763.58	1,073,543.36	8	0.00
22,003	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,253,290.88	1,213,572.85	9	0.00
12,020	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	640,545.80	628,520.64	5	0.00
		4,233,446.43	4,068,056.28	30	0.00
MUTUAL FUNDS - EQUITY					
55,815	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,818,099.35	2,310,048.40	20	0.00
19,708	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	985,597.08	841,996.35	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,776	CUSIP # 922908736 VANGUARD GROWTH ETF	2,836,701.92	1,246,791.71	20	0.00
16,188	CUSIP # 922908744 VANGUARD VALUE ETF	2,191,369.56	1,599,827.57	15	0.00
3,426	CUSIP # 922908751 VANGUARD SMALL CAP ETF	749,163.42	469,151.21	5	0.00
		9,580,931.33	6,467,815.24	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
351,887.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	351,887.65	351,887.65	2	0.00
		351,887.65	351,887.65	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
92,973.42	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	92,973.42	92,973.42	0	0.00
		92,973.42	92,973.42	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,125	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	831,431.25	801,146.05	3	0.00
8,457	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	756,394.08	728,261.20	3	0.00
17,605	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,442,553.70	1,405,167.53	5	0.00
29,051	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,654,744.96	1,602,218.50	6	0.00
15,386	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	819,919.94	809,918.22	3	0.00
		5,505,043.93	5,346,711.50	20	0.00
MUTUAL FUNDS - EQUITY					
122,110	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,165,333.90	4,643,718.93	23	0.00
45,063	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,253,600.63	1,901,759.42	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,230	CUSIP # 922908736 VANGUARD GROWTH ETF	6,160,309.10	2,407,216.16	23	0.00
35,986	CUSIP # 922908744 VANGUARD VALUE ETF	4,871,424.82	3,322,943.02	18	0.00
7,315	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,599,571.05	897,485.06	6	0.00
		21,050,239.50	13,173,122.59	77	0.00
COMMON TRUST FUNDS - FIXED INCOME					
606,826.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	606,826.12	606,826.12	2	0.00
		606,826.12	606,826.12	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36,417.1	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	36,417.10	36,417.10	0	0.00
		36,417.10	36,417.10	0	0.00
MUTUAL FUNDS - EQUITY					
52,025	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,626,742.25	1,989,228.46	29	0.00
18,776	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	938,987.76	746,114.13	10	0.00
9,004	CUSIP # 922908736 VANGUARD GROWTH ETF	2,612,690.68	1,195,978.06	29	0.00
15,422	CUSIP # 922908744 VANGUARD VALUE ETF	2,087,676.14	1,389,503.98	23	0.00
3,142	CUSIP # 922908751 VANGUARD SMALL CAP ETF	687,061.14	382,856.42	8	0.00
		8,953,157.97	5,703,681.05	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
105,817.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	105,817.06	105,817.06	1	0.00
		105,817.06	105,817.06	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2021 through 09/30/2021
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,235.31	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	10,235.31	10,235.31	0	0.00
		10,235.31	10,235.31	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,110	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	318,246.30	301,919.86	14	0.00
3,399	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	304,006.56	293,302.33	14	0.00
6,866	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	562,600.04	551,580.01	25	0.00
11,247	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	640,629.12	653,108.51	29	0.00
5,939	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	316,489.31	314,619.59	14	0.00
		2,141,971.33	2,114,530.30	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
54,771.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	54,771.24	54,771.24	2	0.00
		54,771.24	54,771.24	2	0.00



As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR	Exchange Rate:	1.000000

USD	US DOLLAR							
	-324,303.570	Local	1.000000	-324,303.57	1.000000	-324,303.57	0.00	0.08
		Base	1.000000	-324,303.57	1.000000	-324,303.57	0.00	0.08

US DOLLAR Total		-324,303.570	Local		-324,303.57		-324,303.57	0.00	0.08
			Base		-324,303.57		-324,303.57	0.00	0.08

CASH Total		-324,303.570	Base		-324,303.57		-324,303.57	0.00	0.08

CASH EQUIVALENT

US DOLLAR	Exchange Rate:	1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030			
		11,126,364.740	Local	100.000000	11,126,364.74	100.000000	11,126,364.74	0.00	2.59
			Base	100.000000	11,126,364.74	100.000000	11,126,364.74	0.00	2.59
912796J59	TREASURY BILL 12/21 0.00000				0.010000	09 Dec 2021			
		2,430,000.000	Local	99.991375	2,429,790.41	99.995160	2,429,882.39	91.98	0.57
			Base	99.991375	2,429,790.41	99.995160	2,429,882.39	91.98	0.57

US DOLLAR Total		13,556,364.740	Local		13,556,155.15		13,556,247.13	91.98	3.16
			Base		13,556,155.15		13,556,247.13	91.98	3.16

CASH EQUIVALENT Total		13,556,364.740	Base		13,556,155.15		13,556,247.13	91.98	3.16

FIXED INCOME

US DOLLAR	Exchange Rate:	1.000000

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045	
	42,000.000	Local	87.335786	36,681.03	112.915587	47,424.55	10,743.52	0.01
		Base	87.335786	36,681.03	112.915587	47,424.55	10,743.52	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027	
	130,000.000	Local	103.615154	134,699.70	110.654968	143,851.46	9,151.76	0.03
		Base	103.615154	134,699.70	110.654968	143,851.46	9,151.76	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027	
	130,000.000	Local	100.116169	130,151.02	103.445040	134,478.55	4,327.53	0.03
		Base	100.116169	130,151.02	103.445040	134,478.55	4,327.53	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043	
	200,000.000	Local	99.245295	198,490.59	95.657336	191,314.67	-7,175.92	0.04
		Base	99.245295	198,490.59	95.657336	191,314.67	-7,175.92	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028	
	130,000.000	Local	99.892462	129,860.20	99.114240	128,848.51	-1,011.69	0.03
		Base	99.892462	129,860.20	99.114240	128,848.51	-1,011.69	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055	
	133,000.000	Local	88.648391	117,902.36	98.321802	130,768.00	12,865.64	0.03
		Base	88.648391	117,902.36	98.321802	130,768.00	12,865.64	0.03
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033	
	10,000.000	Local	100.040400	10,004.04	98.240316	9,824.03	-180.01	0.00
		Base	100.040400	10,004.04	98.240316	9,824.03	-180.01	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026	
	106,000.000	Local	99.986208	105,985.38	112.124333	118,851.79	12,866.41	0.03
		Base	99.986208	105,985.38	112.124333	118,851.79	12,866.41	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036	
	30,000.000	Local	106.526433	31,957.93	127.040582	38,112.17	6,154.24	0.01
		Base	106.526433	31,957.93	127.040582	38,112.17	6,154.24	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046	
	50,000.000	Local	105.886100	52,943.05	134.987920	67,493.96	14,550.91	0.02
		Base	105.886100	52,943.05	134.987920	67,493.96	14,550.91	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YAAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.942236	107,736.46	108.148369	118,963.21	11,226.75	0.03
		Base		97.942236	107,736.46	108.148369	118,963.21	11,226.75	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		104.833400	20,966.68	106.529699	21,305.94	339.26	0.00
		Base		104.833400	20,966.68	106.529699	21,305.94	339.26	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.962026	229,912.66	102.050169	234,715.39	4,802.73	0.05
		Base		99.962026	229,912.66	102.050169	234,715.39	4,802.73	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.910300	49,955.15	107.094977	53,547.49	3,592.34	0.01
		Base		99.910300	49,955.15	107.094977	53,547.49	3,592.34	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	260,000.000	Local		103.999535	270,398.79	107.741434	280,127.73	9,728.94	0.07
		Base		103.999535	270,398.79	107.741434	280,127.73	9,728.94	0.07
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.993263	239,983.83	105.106963	252,256.71	12,272.88	0.06
		Base		99.993263	239,983.83	105.106963	252,256.71	12,272.88	0.06
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	250,000.000	Local		119.904288	299,760.72	118.618230	296,545.58	-3,215.14	0.07
		Base		119.904288	299,760.72	118.618230	296,545.58	-3,215.14	0.07
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		105.801264	116,381.39	108.588843	119,447.73	3,066.34	0.03
		Base		105.801264	116,381.39	108.588843	119,447.73	3,066.34	0.03
00388WAJ0	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/28 2					2.000000	29 Apr 2028		
	330,000.000	Local		99.810379	329,374.25	100.500000	331,650.00	2,275.75	0.08
		Base		99.810379	329,374.25	100.500000	331,650.00	2,275.75	0.08
00388WAK7	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/51 3.4					3.400000	29 Apr 2051		
	210,000.000	Local		100.000000	210,000.00	104.512000	219,475.20	9,475.20	0.05
		Base		100.000000	210,000.00	104.512000	219,475.20	9,475.20	0.05

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.910380	48,955.19	109.033463	54,516.73	5,561.54	0.01
		Base		97.910380	48,955.19	109.033463	54,516.73	5,561.54	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	100,000.000	Local		99.744300	99,744.30	103.329600	103,329.60	3,585.30	0.02
		Base		99.744300	99,744.30	103.329600	103,329.60	3,585.30	0.02
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.707100	9,970.71	110.652386	11,065.24	1,094.53	0.00
		Base		99.707100	9,970.71	110.652386	11,065.24	1,094.53	0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A					2.100000	18 Feb 2025		
	410,000.000	Local		100.435807	411,786.81	100.504740	412,069.43	282.62	0.10
Original Face:	410,000.000	Base		100.435807	411,786.81	100.504740	412,069.43	282.62	0.10
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	50,000.000	Local		99.217380	49,608.69	106.159184	53,079.59	3,470.90	0.01
		Base		99.217380	49,608.69	106.159184	53,079.59	3,470.90	0.01
01F0124A1	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	19 Oct 2036		
	1,300,000.000	Local		101.567095	1,320,372.24	100.953125	1,312,390.63	-7,981.61	0.31
Original Face:	1,300,000.000	Base		101.567095	1,320,372.24	100.953125	1,312,390.63	-7,981.61	0.31
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Oct 2051		
	900,000.000	Local		100.822151	907,399.36	100.203125	901,828.13	-5,571.23	0.21
Original Face:	900,000.000	Base		100.822151	907,399.36	100.203125	901,828.13	-5,571.23	0.21
01F0206B0	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	10 Nov 2051		
	2,100,000.000	Local		99.995536	2,099,906.25	100.023437	2,100,492.18	585.93	0.49
Original Face:	2,100,000.000	Base		99.995536	2,099,906.25	100.023437	2,100,492.18	585.93	0.49
01F0226A8	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Oct 2051		
	1,000,000.000	Local		103.247254	1,032,472.54	103.046875	1,030,468.75	-2,003.79	0.24
Original Face:	1,000,000.000	Base		103.247254	1,032,472.54	103.046875	1,030,468.75	-2,003.79	0.24
01F0226B6	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	10 Nov 2051		
	1,300,000.000	Local		102.829327	1,336,781.25	102.851562	1,337,070.31	289.06	0.31
Original Face:	1,300,000.000	Base		102.829327	1,336,781.25	102.851562	1,337,070.31	289.06	0.31

& 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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	40,000.000	Local		99.756025	39,902.41	94.287430	37,714.97	-2,187.44	0.01
		Base		99.756025	39,902.41	94.287430	37,714.97	-2,187.44	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	60,000.000	Local		99.178717	59,507.23	87.086184	52,251.71	-7,255.52	0.01
		Base		99.178717	59,507.23	87.086184	52,251.71	-7,255.52	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	20,000.000	Local		99.923550	19,984.71	98.651956	19,730.39	-254.32	0.00
		Base		99.923550	19,984.71	98.651956	19,730.39	-254.32	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	30,000.000	Local		99.714533	29,914.36	97.655114	29,296.53	-617.83	0.01
		Base		99.714533	29,914.36	97.655114	29,296.53	-617.83	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	135,000.000	Local		100.385163	135,519.97	112.262819	151,554.81	16,034.84	0.04
		Base		100.385163	135,519.97	112.262819	151,554.81	16,034.84	0.04
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	300,000.000	Local		134.754063	404,262.19	126.390953	379,172.86	-25,089.33	0.09
		Base		134.754063	404,262.19	126.390953	379,172.86	-25,089.33	0.09
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	20,000.000	Local		101.263000	20,252.60	129.159179	25,831.84	5,579.24	0.01
		Base		101.263000	20,252.60	129.159179	25,831.84	5,579.24	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local		99.969200	19,993.84	103.649897	20,729.98	736.14	0.00
		Base		99.969200	19,993.84	103.649897	20,729.98	736.14	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	30,000.000	Local		98.100233	29,430.07	95.546230	28,663.87	-766.20	0.01
		Base		98.100233	29,430.07	95.546230	28,663.87	-766.20	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		115.988200	11,598.82	134.491863	13,449.19	1,850.37	0.00
		Base		115.988200	11,598.82	134.491863	13,449.19	1,850.37	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.977518	106,675.27	109.894622	120,884.08	14,208.81	0.03
		Base		96.977518	106,675.27	109.894622	120,884.08	14,208.81	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.899880	96,899.88	117.868242	117,868.24	20,968.36	0.03
		Base		96.899880	96,899.88	117.868242	117,868.24	20,968.36	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local		139.814500	27,962.90	126.692866	25,338.57	-2,624.33	0.01
		Base		139.814500	27,962.90	126.692866	25,338.57	-2,624.33	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local		99.971188	79,976.95	99.796944	79,837.56	-139.39	0.02
		Base		99.971188	79,976.95	99.796944	79,837.56	-139.39	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local		99.993180	99,993.18	99.517775	99,517.78	-475.40	0.02
		Base		99.993180	99,993.18	99.517775	99,517.78	-475.40	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	50,000.000	Local		99.902740	49,951.37	97.148998	48,574.50	-1,376.87	0.01
		Base		99.902740	49,951.37	97.148998	48,574.50	-1,376.87	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local		101.670174	427,014.73	93.399801	392,279.16	-34,735.57	0.09
		Base		101.670174	427,014.73	93.399801	392,279.16	-34,735.57	0.09
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	40,000.000	Local		100.108000	40,043.20	101.154735	40,461.89	418.69	0.01
		Base		100.108000	40,043.20	101.154735	40,461.89	418.69	0.01
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		99.543567	209,041.49	102.100489	214,411.03	5,369.54	0.05
		Base		99.543567	209,041.49	102.100489	214,411.03	5,369.54	0.05

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
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local	98.806350	39,522.54	102.702018	41,080.81	1,558.27	0.01	
		Base	98.806350	39,522.54	102.702018	41,080.81	1,558.27	0.01	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.446767	30,134.03	108.426584	32,527.98	2,393.95	0.01	
		Base	100.446767	30,134.03	108.426584	32,527.98	2,393.95	0.01	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local	99.812836	249,532.09	105.102062	262,755.16	13,223.07	0.06	
		Base	99.812836	249,532.09	105.102062	262,755.16	13,223.07	0.06	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local	100.361225	40,144.49	104.673130	41,869.25	1,724.76	0.01	
		Base	100.361225	40,144.49	104.673130	41,869.25	1,724.76	0.01	
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2051		
	0.000	Local	0.000000	-105.50	0.000000	0.00	105.50	0.00	
		Base	0.000000	-105.50	0.000000	0.00	105.50	0.00	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local	99.870052	249,675.13	113.754815	284,387.04	34,711.91	0.07	
		Base	99.870052	249,675.13	113.754815	284,387.04	34,711.91	0.07	
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local	96.426071	67,498.25	109.640965	76,748.68	9,250.43	0.02	
		Base	96.426071	67,498.25	109.640965	76,748.68	9,250.43	0.02	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	70,000.000	Local	100.620343	70,434.24	134.908065	94,435.65	24,001.41	0.02	
		Base	100.620343	70,434.24	134.908065	94,435.65	24,001.41	0.02	
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	220,000.000	Local	98.379727	216,435.40	112.904045	248,388.90	31,953.50	0.06	
		Base	98.379727	216,435.40	112.904045	248,388.90	31,953.50	0.06	
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	60,000.000	Local	109.348700	65,609.22	117.533075	70,519.85	4,910.63	0.02	
		Base	109.348700	65,609.22	117.533075	70,519.85	4,910.63	0.02	

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	% Curr % Fund
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040	
	100,000.000	Local	99.940030	99,940.03	99,940.03	116.271748	116,271.75	0.03
		Base	99.940030	99,940.03	99,940.03	116.271748	116,271.75	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050	
	310,000.000	Local	109.427306	339,224.65	339,224.65	119.028673	368,988.89	0.09
		Base	109.427306	339,224.65	339,224.65	119.028673	368,988.89	0.09
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030	
	30,000.000	Local	99.816433	29,944.93	29,944.93	109.623063	32,886.92	0.01
		Base	99.816433	29,944.93	29,944.93	109.623063	32,886.92	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027	
	100,000.000	Local	96.384400	96,384.40	96,384.40	111.028124	111,028.12	0.03
		Base	96.384400	96,384.40	96,384.40	111.028124	111,028.12	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024	
	20,000.000	Local	99.984000	19,996.80	19,996.80	107.183214	21,436.64	0.00
		Base	99.984000	19,996.80	19,996.80	107.183214	21,436.64	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022	
	40,000.000	Local	99.238050	39,695.22	39,695.22	102.789198	41,115.68	0.01
		Base	99.238050	39,695.22	39,695.22	102.789198	41,115.68	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042	
	110,000.000	Local	102.801673	113,081.84	113,081.84	109.750000	120,725.00	0.03
		Base	102.801673	113,081.84	113,081.84	109.750000	120,725.00	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022	
	18,000.000	Local	99.910389	17,983.87	17,983.87	100.250000	18,045.00	0.00
		Base	99.910389	17,983.87	17,983.87	100.250000	18,045.00	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043	
	440,000.000	Local	94.411252	415,409.51	415,409.51	108.273000	476,401.20	0.11
		Base	94.411252	415,409.51	415,409.51	108.273000	476,401.20	0.11
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044	
	170,000.000	Local	88.574071	150,575.92	150,575.92	100.500000	170,850.00	0.04
		Base	88.574071	150,575.92	150,575.92	100.500000	170,850.00	0.04

& 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, 2021

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local	95.024872	275,572.13	105.766990	306,724.27	31,152.14	0.07	
		Base	95.024872	275,572.13	105.766990	306,724.27	31,152.14	0.07	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local	94.870643	66,409.45	116.669407	81,668.58	15,259.13	0.02	
		Base	94.870643	66,409.45	116.669407	81,668.58	15,259.13	0.02	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local	100.276229	170,469.59	100.691329	171,175.26	705.67	0.04	
		Base	100.276229	170,469.59	100.691329	171,175.26	705.67	0.04	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	485,100.000	Local	100.000000	485,100.00	101.743000	493,555.29	8,455.29	0.12	
Original Face:	490,000.000	Base	100.000000	485,100.00	101.743000	493,555.29	8,455.29	0.12	
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	80,000.000	Local	99.664475	79,731.58	98.345733	78,676.59	-1,054.99	0.02	
		Base	99.664475	79,731.58	98.345733	78,676.59	-1,054.99	0.02	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local	115.816200	57,908.10	141.863000	70,931.50	13,023.40	0.02	
		Base	115.816200	57,908.10	141.863000	70,931.50	13,023.40	0.02	
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00	
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00	
05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A					1.380000	20 Aug 2027		
	419,000.000	Local	99.967986	418,865.86	99.740240	417,911.61	-954.25	0.10	
Original Face:	419,000.000	Base	99.967986	418,865.86	99.740240	417,911.61	-954.25	0.10	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	150,000.000	Local	107.974180	161,961.27	107.689218	161,533.83	-427.44	0.04	
		Base	107.974180	161,961.27	107.689218	161,533.83	-427.44	0.04	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	130,000.000	Local	110.296092	143,384.92	132.915727	172,790.45	29,405.53	0.04	
		Base	110.296092	143,384.92	132.915727	172,790.45	29,405.53	0.04	

Holdings

WESTERN ASSET CORE BOND CIF
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	% Curr % Fund
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					1.333750	15 Jul 2035	
	260,000.000	Local	99.894769	259,726.40	100.265990	260,691.57	965.17	0.06
Original Face:	260,000.000	Base	99.894769	259,726.40	100.265990	260,691.57	965.17	0.06
056059AA6	BX TRUST BX 2018 IND A 144A					0.834000	15 Nov 2035	
	287,167.110	Local	100.000000	287,167.11	100.060640	287,341.25	174.14	0.07
Original Face:	1,480,000.000	Base	100.000000	287,167.11	100.060640	287,341.25	174.14	0.07
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A					3.202000	09 Dec 2041	
	110,000.000	Local	106.302945	116,933.24	106.791150	117,470.27	537.03	0.03
Original Face:	110,000.000	Base	106.302945	116,933.24	106.791150	117,470.27	537.03	0.03
05608WAA2	BX TRUST BX 2021 SOAR A 144A					0.754000	15 Jun 2038	
	180,000.000	Local	100.000000	180,000.00	100.046290	180,083.32	83.32	0.04
Original Face:	180,000.000	Base	100.000000	180,000.00	100.046290	180,083.32	83.32	0.04
05609VAA3	BX TRUST BX 2021 VOLT A 144A					0.800000	15 Sep 2036	
	350,000.000	Local	100.078097	350,273.34	100.062730	350,219.56	-53.78	0.08
Original Face:	350,000.000	Base	100.078097	350,273.34	100.062730	350,219.56	-53.78	0.08
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025	
	400,000.000	Local	101.021348	404,085.39	104.860803	419,443.21	15,357.82	0.10
		Base	101.021348	404,085.39	104.860803	419,443.21	15,357.82	0.10
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023	
	90,000.000	Local	100.544656	90,490.19	103.772373	93,395.14	2,904.95	0.02
		Base	100.544656	90,490.19	103.772373	93,395.14	2,904.95	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044	
	200,000.000	Local	104.778260	209,556.52	130.898079	261,796.16	52,239.64	0.06
		Base	104.778260	209,556.52	130.898079	261,796.16	52,239.64	0.06
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026	
	710,000.000	Local	99.793270	708,532.22	112.520866	798,898.15	90,365.93	0.19
		Base	99.793270	708,532.22	112.520866	798,898.15	90,365.93	0.19
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026	
	10,000.000	Local	101.492900	10,149.29	111.945259	11,194.53	1,045.24	0.00
		Base	101.492900	10,149.29	111.945259	11,194.53	1,045.24	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.041455	110,045.60	109.572704	120,529.97	10,484.37	0.03
		Base		100.041455	110,045.60	109.572704	120,529.97	10,484.37	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local		98.535333	59,121.20	103.051943	61,831.17	2,709.97	0.01
		Base		98.535333	59,121.20	103.051943	61,831.17	2,709.97	0.01
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local		94.401980	141,602.97	108.323750	162,485.63	20,882.66	0.04
		Base		94.401980	141,602.97	108.323750	162,485.63	20,882.66	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local		100.000000	30,000.00	104.212141	31,263.64	1,263.64	0.01
		Base		100.000000	30,000.00	104.212141	31,263.64	1,263.64	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		100.886680	151,330.02	113.394022	170,091.03	18,761.01	0.04
		Base		100.886680	151,330.02	113.394022	170,091.03	18,761.01	0.04
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	111.852536	78,296.78	8,296.78	0.02
		Base		100.000000	70,000.00	111.852536	78,296.78	8,296.78	0.02
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local		107.674656	366,093.83	118.046263	401,357.29	35,263.46	0.09
		Base		107.674656	366,093.83	118.046263	401,357.29	35,263.46	0.09
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local		104.549331	606,386.12	101.954380	591,335.40	-15,050.72	0.14
		Base		104.549331	606,386.12	101.954380	591,335.40	-15,050.72	0.14
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local		100.000000	160,000.00	99.983125	159,973.00	-27.00	0.04
		Base		100.000000	160,000.00	99.983125	159,973.00	-27.00	0.04
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.488100	30,146.43	108.193360	32,458.01	2,311.58	0.01
Original Face:	30,000.000	Base		100.488100	30,146.43	108.193360	32,458.01	2,311.58	0.01

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
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local		99.944923	129,928.40	102.864654	133,724.05	3,795.65	0.03
		Base		99.944923	129,928.40	102.864654	133,724.05	3,795.65	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local		99.972600	39,989.04	102.168664	40,867.47	878.43	0.01
		Base		99.972600	39,989.04	102.168664	40,867.47	878.43	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local		99.834557	69,884.19	100.642297	70,449.61	565.42	0.02
		Base		99.834557	69,884.19	100.642297	70,449.61	565.42	0.02
06540WBG7	BANK BANK 2019 BN19 C					4.167082	15 Aug 2061		
	210,000.000	Local		104.285829	219,000.24	106.038120	222,680.05	3,679.81	0.05
	Original Face: 210,000.000	Base		104.285829	219,000.24	106.038120	222,680.05	3,679.81	0.05
06541WAW2	BANK BANK 2017 BNK5 A4					3.131000	15 Jun 2060		
	130,000.000	Local		108.110931	140,544.21	106.915540	138,990.20	-1,554.01	0.03
	Original Face: 130,000.000	Base		108.110931	140,544.21	106.915540	138,990.20	-1,554.01	0.03
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	200,000.000	Local		112.744450	225,488.90	115.284059	230,568.12	5,079.22	0.05
		Base		112.744450	225,488.90	115.284059	230,568.12	5,079.22	0.05
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	200,000.000	Local		99.974545	199,949.09	100.789309	201,578.62	1,629.53	0.05
		Base		99.974545	199,949.09	100.789309	201,578.62	1,629.53	0.05
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local		107.364650	21,472.93	129.084735	25,816.95	4,344.02	0.01
		Base		107.364650	21,472.93	129.084735	25,816.95	4,344.02	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local		109.660171	153,524.24	137.152554	192,013.58	38,489.34	0.04
		Base		109.660171	153,524.24	137.152554	192,013.58	38,489.34	0.04
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	2,000.000	Local		102.718000	2,054.36	108.045975	2,160.92	106.56	0.00
		Base		102.718000	2,054.36	108.045975	2,160.92	106.56	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		108.634000	8,690.72	124.340742	9,947.26	1,256.54	0.00
		Base		108.634000	8,690.72	124.340742	9,947.26	1,256.54	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	100,000.000	Local		98.256910	98,256.91	106.313129	106,313.13	8,056.22	0.02
		Base		98.256910	98,256.91	106.313129	106,313.13	8,056.22	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local		99.026475	118,831.77	122.439542	146,927.45	28,095.68	0.03
		Base		99.026475	118,831.77	122.439542	146,927.45	28,095.68	0.03
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	230,000.000	Local		100.000000	230,000.00	108.258638	248,994.87	18,994.87	0.06
		Base		100.000000	230,000.00	108.258638	248,994.87	18,994.87	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.300740	200,601.48	118.854085	237,708.17	37,106.69	0.06
		Base		100.300740	200,601.48	118.854085	237,708.17	37,106.69	0.06
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.493750	405,975.00	102.589142	410,356.57	4,381.57	0.10
		Base		101.493750	405,975.00	102.589142	410,356.57	4,381.57	0.10
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		97.610200	48,805.10	104.090866	52,045.43	3,240.33	0.01
		Base		97.610200	48,805.10	104.090866	52,045.43	3,240.33	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local		99.046160	49,523.08	103.940841	51,970.42	2,447.34	0.01
		Base		99.046160	49,523.08	103.940841	51,970.42	2,447.34	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local		99.967950	39,987.18	105.685418	42,274.17	2,286.99	0.01
		Base		99.967950	39,987.18	105.685418	42,274.17	2,286.99	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local		99.802500	19,960.50	103.451804	20,690.36	729.86	0.00
		Base		99.802500	19,960.50	103.451804	20,690.36	729.86	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local	100.378085	130,491.51	99.841826	129,794.37	-697.14	0.03	
		Base	100.378085	130,491.51	99.841826	129,794.37	-697.14	0.03	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local	99.188425	39,675.37	101.301224	40,520.49	845.12	0.01	
		Base	99.188425	39,675.37	101.301224	40,520.49	845.12	0.01	
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	220,000.000	Local	100.000000	220,000.00	111.255566	244,762.25	24,762.25	0.06	
		Base	100.000000	220,000.00	111.255566	244,762.25	24,762.25	0.06	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	90,000.000	Local	100.000000	90,000.00	127.370000	114,633.00	24,633.00	0.03	
		Base	100.000000	90,000.00	127.370000	114,633.00	24,633.00	0.03	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	300,000.000	Local	105.819130	317,457.39	132.823069	398,469.21	81,011.82	0.09	
		Base	105.819130	317,457.39	132.823069	398,469.21	81,011.82	0.09	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	40,000.000	Local	100.000000	40,000.00	136.207772	54,483.11	14,483.11	0.01	
		Base	100.000000	40,000.00	136.207772	54,483.11	14,483.11	0.01	
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	210,000.000	Local	105.229438	220,981.82	117.119978	245,951.95	24,970.13	0.06	
		Base	105.229438	220,981.82	117.119978	245,951.95	24,970.13	0.06	
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	120,000.000	Local	100.000000	120,000.00	100.159974	120,191.97	191.97	0.03	
		Base	100.000000	120,000.00	100.159974	120,191.97	191.97	0.03	
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local	102.072900	10,207.29	107.023527	10,702.35	495.06	0.00	
		Base	102.072900	10,207.29	107.023527	10,702.35	495.06	0.00	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local	96.750782	212,851.72	108.000312	237,600.69	24,748.97	0.06	
		Base	96.750782	212,851.72	108.000312	237,600.69	24,748.97	0.06	

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10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local		99.315360	49,657.68	105.436361	52,718.18	3,060.50	0.01
		Base		99.315360	49,657.68	105.436361	52,718.18	3,060.50	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.007567	60,004.54	108.962847	65,377.71	5,373.17	0.02
		Base		100.007567	60,004.54	108.962847	65,377.71	5,373.17	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local		98.745811	177,742.46	95.954144	172,717.46	-5,025.00	0.04
		Base		98.745811	177,742.46	95.954144	172,717.46	-5,025.00	0.04
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local		108.097193	151,336.07	111.318077	155,845.31	4,509.24	0.04
		Base		108.097193	151,336.07	111.318077	155,845.31	4,509.24	0.04
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	108,130.760	Local		99.998973	108,129.65	100.064580	108,200.59	70.94	0.03
	Original Face: 120,000.000	Base		99.998973	108,129.65	100.064580	108,200.59	70.94	0.03
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local		99.942214	69,959.55	101.475367	71,032.76	1,073.21	0.02
		Base		99.942214	69,959.55	101.475367	71,032.76	1,073.21	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	103,000.000	Local		100.383010	103,394.50	106.145602	109,329.97	5,935.47	0.03
		Base		100.383010	103,394.50	106.145602	109,329.97	5,935.47	0.03
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local		99.812583	59,887.55	109.067715	65,440.63	5,553.08	0.02
		Base		99.812583	59,887.55	109.067715	65,440.63	5,553.08	0.02
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	198,000.000	Local		105.001126	207,902.23	110.248155	218,291.35	10,389.12	0.05
		Base		105.001126	207,902.23	110.248155	218,291.35	10,389.12	0.05
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	76,000.000	Local		126.231697	95,936.09	134.101595	101,917.21	5,981.12	0.02
		Base		126.231697	95,936.09	134.101595	101,917.21	5,981.12	0.02

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

Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030	
	70,000.000	Local	112.928029	79,049.62	110.737952	77,516.57	-1,533.05	0.02
		Base	112.928029	79,049.62	110.737952	77,516.57	-1,533.05	0.02
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025	
	220,000.000	Local	102.397305	225,274.07	106.838221	235,044.09	9,770.02	0.05
		Base	102.397305	225,274.07	106.838221	235,044.09	9,770.02	0.05
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025	
	180,000.000	Local	103.298411	185,937.14	111.376894	200,478.41	14,541.27	0.05
		Base	103.298411	185,937.14	111.376894	200,478.41	14,541.27	0.05
12433AAA7	BX TRUST BX 2020 FOX A 144A					1.084000	15 Nov 2032	
	704,052.710	Local	100.000000	704,052.71	100.187360	705,371.82	1,319.11	0.16
	Original Face: 730,000.000	Base	100.000000	704,052.71	100.187360	705,371.82	1,319.11	0.16
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					1.061093	13 Nov 2050	
	1,001,025.560	Local	3.630694	36,344.17	3.863290	38,672.52	2,328.35	0.01
	Original Face: 1,070,000.000	Base	3.630694	36,344.17	3.863290	38,672.52	2,328.35	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349700	10 May 2050	
	24,000.000	Local	102.601625	24,624.39	107.348470	25,763.63	1,139.24	0.01
	Original Face: 24,000.000	Base	102.601625	24,624.39	107.348470	25,763.63	1,139.24	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023	
	11,000.000	Local	103.641545	11,400.57	105.693810	11,626.32	225.75	0.00
		Base	103.641545	11,400.57	105.693810	11,626.32	225.75	0.00
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028	
	200,000.000	Local	117.095785	234,191.57	115.466073	230,932.15	-3,259.42	0.05
		Base	117.095785	234,191.57	115.466073	230,932.15	-3,259.42	0.05
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048	
	150,000.000	Local	131.629993	197,444.99	127.574108	191,361.16	-6,083.83	0.04
		Base	131.629993	197,444.99	127.574108	191,361.16	-6,083.83	0.04
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051	
	1,170,000.000	Local	102.741499	1,202,075.54	114.715110	1,342,166.79	140,091.25	0.31
	Original Face: 1,170,000.000	Base	102.741499	1,202,075.54	114.715110	1,342,166.79	140,091.25	0.31

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
Original Face:	210,679.940	Local	99.998495		210,676.77	101.369180	213,564.53	2,887.76	0.05
	250,000.000	Base	99.998495		210,676.77	101.369180	213,564.53	2,887.76	0.05
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.770475	10 Oct 2048		
Original Face:	57,000.000	Local	102.807193		58,600.10	107.141890	61,070.88	2,470.78	0.01
	57,000.000	Base	102.807193		58,600.10	107.141890	61,070.88	2,470.78	0.01
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
Original Face:	182,970.540	Local	103.126716		188,691.51	101.870250	186,392.55	-2,298.96	0.04
	250,000.000	Base	103.126716		188,691.51	101.870250	186,392.55	-2,298.96	0.04
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					1.334000	15 Jan 2034		
Original Face:	173,725.860	Local	100.000000		173,725.86	100.442910	174,495.31	769.45	0.04
	850,000.000	Base	100.000000		173,725.86	100.442910	174,495.31	769.45	0.04
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
Original Face:	210,000.000	Local	102.887138		216,062.99	100.245020	210,514.54	-5,548.45	0.05
	210,000.000	Base	102.887138		216,062.99	100.245020	210,514.54	-5,548.45	0.05
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
Original Face:	102,586.180	Local	103.727588		106,410.17	101.359370	103,980.71	-2,429.46	0.02
	120,000.000	Base	103.727588		106,410.17	101.359370	103,980.71	-2,429.46	0.02
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
Original Face:	211,810.040	Local	102.170926		216,408.28	101.396360	214,767.67	-1,640.61	0.05
	220,000.000	Base	102.170926		216,408.28	101.396360	214,767.67	-1,640.61	0.05
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
Original Face:	121,472.970	Local	99.998864		121,471.59	99.562150	120,941.10	-530.49	0.03
	140,000.000	Base	99.998864		121,471.59	99.562150	120,941.10	-530.49	0.03
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
Original Face:	104,119.690	Local	99.998857		104,118.50	99.514160	103,613.83	-504.67	0.02
	120,000.000	Base	99.998857		104,118.50	99.514160	103,613.83	-504.67	0.02
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.832500	25 Jul 2047		
Original Face:	254,751.300	Local	100.000000		254,751.30	100.143000	255,115.59	364.29	0.06
	270,000.000	Base	100.000000		254,751.30	100.143000	255,115.59	364.29	0.06

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
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A					1.632000	25 Apr 2066		
	106,758.910	Local	99.999981	106,758.89	100.392440	107,177.87	418.98	0.02	
Original Face:	120,000.000	Base	99.999981	106,758.89	100.392440	107,177.87	418.98	0.02	
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A					2.000000	25 Jan 2060		
	391,423.830	Local	101.519905	397,373.10	101.682780	398,010.63	637.53	0.09	
Original Face:	460,000.000	Base	101.519905	397,373.10	101.682780	398,010.63	637.53	0.09	
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A					1.585000	25 Jul 2066		
	470,000.000	Local	99.999451	469,997.42	100.037680	470,177.10	179.68	0.11	
Original Face:	470,000.000	Base	99.999451	469,997.42	100.037680	470,177.10	179.68	0.11	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	50,000.000	Local	102.749840	51,374.92	109.445036	54,722.52	3,347.60	0.01	
		Base	102.749840	51,374.92	109.445036	54,722.52	3,347.60	0.01	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local	114.808500	11,480.85	128.613145	12,861.31	1,380.46	0.00	
		Base	114.808500	11,480.85	128.613145	12,861.31	1,380.46	0.00	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	60,000.000	Local	99.681317	59,808.79	104.418164	62,650.90	2,842.11	0.01	
		Base	99.681317	59,808.79	104.418164	62,650.90	2,842.11	0.01	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	121,000.000	Local	99.040851	119,839.43	113.736306	137,620.93	17,781.50	0.03	
		Base	99.040851	119,839.43	113.736306	137,620.93	17,781.50	0.03	
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	100,000.000	Local	120.956830	120,956.83	121.978450	121,978.45	1,021.62	0.03	
		Base	120.956830	120,956.83	121.978450	121,978.45	1,021.62	0.03	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	140,000.000	Local	106.764750	149,470.65	128.826471	180,357.06	30,886.41	0.04	
		Base	106.764750	149,470.65	128.826471	180,357.06	30,886.41	0.04	
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local	99.856550	19,971.31	110.077405	22,015.48	2,044.17	0.01	
		Base	99.856550	19,971.31	110.077405	22,015.48	2,044.17	0.01	

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

Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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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		99.805400	39,922.16	110.985153	44,394.06	4,471.90	0.01
		Base		99.805400	39,922.16	110.985153	44,394.06	4,471.90	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.397400	19,679.48	114.382098	22,876.42	3,196.94	0.01
		Base		98.397400	19,679.48	114.382098	22,876.42	3,196.94	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local		112.925179	158,095.25	117.993081	165,190.31	7,095.06	0.04
		Base		112.925179	158,095.25	117.993081	165,190.31	7,095.06	0.04
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local		97.633413	146,450.12	95.512594	143,268.89	-3,181.23	0.03
		Base		97.633413	146,450.12	95.512594	143,268.89	-3,181.23	0.03
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	80,000.000	Local		99.375775	79,500.62	98.124509	78,499.61	-1,001.01	0.02
		Base		99.375775	79,500.62	98.124509	78,499.61	-1,001.01	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.263750	15 Jul 2035		
	27,019.350	Local		95.998645	25,938.21	97.854310	26,439.60	501.39	0.01
	Original Face: 2,010,000.000	Base		95.998645	25,938.21	97.854310	26,439.60	501.39	0.01
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	140,000.000	Local		102.441243	143,417.74	105.903753	148,265.25	4,847.51	0.03
		Base		102.441243	143,417.74	105.903753	148,265.25	4,847.51	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	150,000.000	Local		106.995053	160,492.58	106.653569	159,980.35	-512.23	0.04
		Base		106.995053	160,492.58	106.653569	159,980.35	-512.23	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local		99.967557	69,977.29	100.877462	70,614.22	636.93	0.02
		Base		99.967557	69,977.29	100.877462	70,614.22	636.93	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local		100.068414	70,047.89	101.837274	71,286.09	1,238.20	0.02
		Base		100.068414	70,047.89	101.837274	71,286.09	1,238.20	0.02

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.879100	9,987.91	102.848436	10,284.84	296.93	0.00
		Base		99.879100	9,987.91	102.848436	10,284.84	296.93	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local		100.166000	20,033.20	103.351787	20,670.36	637.16	0.00
		Base		100.166000	20,033.20	103.351787	20,670.36	637.16	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local		101.704900	10,170.49	105.984830	10,598.48	427.99	0.00
		Base		101.704900	10,170.49	105.984830	10,598.48	427.99	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	120,883.130	Local		100.816177	121,869.75	100.297900	121,243.24	-626.51	0.03
Original Face:	2,960,000.000	Base		100.816177	121,869.75	100.297900	121,243.24	-626.51	0.03
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local		109.285610	109,285.61	112.425909	112,425.91	3,140.30	0.03
		Base		109.285610	109,285.61	112.425909	112,425.91	3,140.30	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local		96.213260	48,106.63	111.608503	55,804.25	7,697.62	0.01
		Base		96.213260	48,106.63	111.608503	55,804.25	7,697.62	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local		95.795841	162,852.93	120.487910	204,829.45	41,976.52	0.05
		Base		95.795841	162,852.93	120.487910	204,829.45	41,976.52	0.05
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	700,000.000	Local		106.253970	743,777.79	116.988389	818,918.72	75,140.93	0.19
		Base		106.253970	743,777.79	116.988389	818,918.72	75,140.93	0.19
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local		101.095867	30,328.76	111.975533	33,592.66	3,263.90	0.01
		Base		101.095867	30,328.76	111.975533	33,592.66	3,263.90	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local		114.166567	34,249.97	112.847709	33,854.31	-395.66	0.01
		Base		114.166567	34,249.97	112.847709	33,854.31	-395.66	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local		135.512786	94,858.95	133.219652	93,253.76	-1,605.19	0.02
		Base		135.512786	94,858.95	133.219652	93,253.76	-1,605.19	0.02
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local		99.850150	19,970.03	107.702315	21,540.46	1,570.43	0.01
		Base		99.850150	19,970.03	107.702315	21,540.46	1,570.43	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	80,000.000	Local		100.012850	80,010.28	102.208512	81,766.81	1,756.53	0.02
		Base		100.012850	80,010.28	102.208512	81,766.81	1,756.53	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	30,000.000	Local		100.329167	30,098.75	103.129531	30,938.86	840.11	0.01
		Base		100.329167	30,098.75	103.129531	30,938.86	840.11	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	103.159594	72,211.72	2,211.72	0.02
		Base		100.000000	70,000.00	103.159594	72,211.72	2,211.72	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local		100.213522	90,192.17	103.241174	92,917.06	2,724.89	0.02
		Base		100.213522	90,192.17	103.241174	92,917.06	2,724.89	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
	460,000.000	Local		92.150965	423,894.44	90.116000	414,533.60	-9,360.84	0.10
		Base		92.150965	423,894.44	90.116000	414,533.60	-9,360.84	0.10
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041		
	300,000.000	Local		97.101917	291,305.75	96.326000	288,978.00	-2,327.75	0.07
		Base		97.101917	291,305.75	96.326000	288,978.00	-2,327.75	0.07
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	300,000.000	Local		97.249433	291,748.30	109.359494	328,078.48	36,330.18	0.08
		Base		97.249433	291,748.30	109.359494	328,078.48	36,330.18	0.08
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	190,000.000	Local		113.356542	215,377.43	112.910500	214,529.95	-847.48	0.05
		Base		113.356542	215,377.43	112.910500	214,529.95	-847.48	0.05

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local	99.717833	59,830.70	101.103976	60,662.39	831.69	0.01	
		Base	99.717833	59,830.70	101.103976	60,662.39	831.69	0.01	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local	98.805486	69,163.84	111.558022	78,090.62	8,926.78	0.02	
		Base	98.805486	69,163.84	111.558022	78,090.62	8,926.78	0.02	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	160,000.000	Local	155.885238	249,416.38	170.604101	272,966.56	23,550.18	0.06	
		Base	155.885238	249,416.38	170.604101	272,966.56	23,550.18	0.06	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local	103.385030	206,770.06	115.360240	230,720.48	23,950.42	0.05	
		Base	103.385030	206,770.06	115.360240	230,720.48	23,950.42	0.05	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	109.223629	38,228.27	126.950796	44,432.78	6,204.51	0.01	
		Base	109.223629	38,228.27	126.950796	44,432.78	6,204.51	0.01	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local	100.545100	100,545.10	113.689949	113,689.95	13,144.85	0.03	
		Base	100.545100	100,545.10	113.689949	113,689.95	13,144.85	0.03	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local	100.000000	50,000.00	108.872258	54,436.13	4,436.13	0.01	
		Base	100.000000	50,000.00	108.872258	54,436.13	4,436.13	0.01	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local	97.875869	597,042.80	111.978072	683,066.24	86,023.44	0.16	
		Base	97.875869	597,042.80	111.978072	683,066.24	86,023.44	0.16	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local	99.410785	258,468.04	129.236087	336,013.83	77,545.79	0.08	
		Base	99.410785	258,468.04	129.236087	336,013.83	77,545.79	0.08	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local	100.000000	90,000.00	115.350502	103,815.45	13,815.45	0.02	
		Base	100.000000	90,000.00	115.350502	103,815.45	13,815.45	0.02	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local	103.347200	51,673.60	106.140093	53,070.05	1,396.45	0.01	
		Base	103.347200	51,673.60	106.140093	53,070.05	1,396.45	0.01	
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local	100.000000	80,000.00	101.938525	81,550.82	1,550.82	0.02	
		Base	100.000000	80,000.00	101.938525	81,550.82	1,550.82	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local	103.506709	227,714.76	101.820976	224,006.15	-3,708.61	0.05	
		Base	103.506709	227,714.76	101.820976	224,006.15	-3,708.61	0.05	
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local	112.083033	33,624.91	110.702748	33,210.82	-414.09	0.01	
		Base	112.083033	33,624.91	110.702748	33,210.82	-414.09	0.01	
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	50,000.000	Local	100.384160	50,192.08	100.892849	50,446.42	254.34	0.01	
		Base	100.384160	50,192.08	100.892849	50,446.42	254.34	0.01	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local	102.409483	122,891.38	96.981189	116,377.43	-6,513.95	0.03	
		Base	102.409483	122,891.38	96.981189	116,377.43	-6,513.95	0.03	
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					0.983750	15 Nov 2037		
	638,943.840	Local	100.000000	638,943.84	100.186940	640,138.28	1,194.44	0.15	
	Original Face: 650,000.000	Base	100.000000	638,943.84	100.186940	640,138.28	1,194.44	0.15	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local	99.716586	648,157.81	99.413000	646,184.50	-1,973.31	0.15	
		Base	99.716586	648,157.81	99.413000	646,184.50	-1,973.31	0.15	
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
	330,000.000	Local	99.064524	326,912.93	93.138000	307,355.40	-19,557.53	0.07	
		Base	99.064524	326,912.93	93.138000	307,355.40	-19,557.53	0.07	

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
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		125.834800	12,583.48	145.153015	14,515.30	1,931.82	0.00
		Base		125.834800	12,583.48	145.153015	14,515.30	1,931.82	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		119.890700	11,989.07	133.467523	13,346.75	1,357.68	0.00
		Base		119.890700	11,989.07	133.467523	13,346.75	1,357.68	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		104.351650	41,740.66	107.993578	43,197.43	1,456.77	0.01
		Base		104.351650	41,740.66	107.993578	43,197.43	1,456.77	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.670700	10,767.07	105.799399	10,579.94	-187.13	0.00
		Base		107.670700	10,767.07	105.799399	10,579.94	-187.13	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		96.181750	57,709.05	104.787978	62,872.79	5,163.74	0.01
		Base		96.181750	57,709.05	104.787978	62,872.79	5,163.74	0.01
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.614700	11,261.47	114.264540	11,426.45	164.98	0.00
		Base		112.614700	11,261.47	114.264540	11,426.45	164.98	0.00
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.865260	49,932.63	107.528981	53,764.49	3,831.86	0.01
		Base		99.865260	49,932.63	107.528981	53,764.49	3,831.86	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	80,000.000	Local		102.386738	81,909.39	110.891947	88,713.56	6,804.17	0.02
		Base		102.386738	81,909.39	110.891947	88,713.56	6,804.17	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.860180	249,650.45	114.907923	287,269.81	37,619.36	0.07
		Base		99.860180	249,650.45	114.907923	287,269.81	37,619.36	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	420,000.000	Local		109.150929	458,433.90	116.361944	488,720.16	30,286.26	0.11
		Base		109.150929	458,433.90	116.361944	488,720.16	30,286.26	0.11

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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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
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	20,000.000	Local		101.693000	20,338.60	105.421856	21,084.37	745.77	0.00
		Base		101.693000	20,338.60	105.421856	21,084.37	745.77	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	80,000.000	Local		111.630388	89,304.31	105.757557	84,606.05	-4,698.26	0.02
		Base		111.630388	89,304.31	105.757557	84,606.05	-4,698.26	0.02
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.846050	39,938.42	110.061505	44,024.60	4,086.18	0.01
		Base		99.846050	39,938.42	110.061505	44,024.60	4,086.18	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	10,000.000	Local		109.568000	10,956.80	112.201917	11,220.19	263.39	0.00
		Base		109.568000	10,956.80	112.201917	11,220.19	263.39	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
	10,000.000	Local		106.248600	10,624.86	106.838595	10,683.86	59.00	0.00
		Base		106.248600	10,624.86	106.838595	10,683.86	59.00	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		110.554267	33,166.28	109.446321	32,833.90	-332.38	0.01
		Base		110.554267	33,166.28	109.446321	32,833.90	-332.38	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	70,000.000	Local		93.189514	65,232.66	94.382602	66,067.82	835.16	0.02
		Base		93.189514	65,232.66	94.382602	66,067.82	835.16	0.02
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937					2.937000	01 Nov 2056		
	27,000.000	Local		99.874963	26,966.24	94.458804	25,503.88	-1,462.36	0.01
		Base		99.874963	26,966.24	94.458804	25,503.88	-1,462.36	0.01
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348					3.348000	09 Feb 2031		
	300,000.000	Local		100.000000	300,000.00	98.251000	294,753.00	-5,247.00	0.07
		Base		100.000000	300,000.00	98.251000	294,753.00	-5,247.00	0.07
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local		103.440800	51,720.40	111.638783	55,819.39	4,098.99	0.01
		Base		103.440800	51,720.40	111.638783	55,819.39	4,098.99	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
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20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3					4.300000	15 Aug 2028	
	120,000.000	Local		101.651150	121,981.38	115.094018	138,112.82	0.03
		Base		101.651150	121,981.38	115.094018	138,112.82	0.03
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030	
	20,000.000	Local		99.801600	19,960.32	109.314072	21,862.81	0.01
		Base		99.801600	19,960.32	109.314072	21,862.81	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050	
	30,000.000	Local		99.355867	29,806.76	113.834065	34,150.22	0.01
		Base		99.355867	29,806.76	113.834065	34,150.22	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023	
	50,000.000	Local		102.532040	51,266.02	103.625000	51,812.50	0.01
		Base		102.532040	51,266.02	103.625000	51,812.50	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024	
	60,000.000	Local		100.194850	60,116.91	105.080000	63,048.00	0.01
		Base		100.194850	60,116.91	105.080000	63,048.00	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044	
	10,000.000	Local		101.105900	10,110.59	112.000000	11,200.00	0.00
		Base		101.105900	10,110.59	112.000000	11,200.00	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028	
	110,000.000	Local		100.288827	110,317.71	110.625000	121,687.50	0.03
		Base		100.288827	110,317.71	110.625000	121,687.50	0.03
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023	
	400,000.000	Local		101.396970	405,587.88	108.350226	433,400.90	0.10
		Base		101.396970	405,587.88	108.350226	433,400.90	0.10
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027	
	230,000.000	Local		95.492017	219,631.64	107.142094	246,426.82	0.06
		Base		95.492017	219,631.64	107.142094	246,426.82	0.06
21H0206A8	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Oct 2051	
	1,100,000.000	Local		101.859375	1,120,453.13	101.375000	1,115,125.00	0.26
	Original Face:	Base		101.859375	1,120,453.13	101.375000	1,115,125.00	0.26

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

Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
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FUND: HBQ1



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21H0226A4	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Oct 2051	
	1,000,000.000	Local		103.598275	1,035,982.75	103.171875	1,031,718.75	0.24
Original Face:	1,000,000.000	Base		103.598275	1,035,982.75	103.171875	1,031,718.75	0.24
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027	
	120,000.000	Local		100.226583	120,271.90	100.633636	120,760.36	0.03
		Base		100.226583	120,271.90	100.633636	120,760.36	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030	
	10,000.000	Local		99.977900	9,997.79	97.611266	9,761.13	0.00
		Base		99.977900	9,997.79	97.611266	9,761.13	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032	
	50,000.000	Local		100.678440	50,339.22	97.920343	48,960.17	0.01
		Base		100.678440	50,339.22	97.920343	48,960.17	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026	
	250,000.000	Local		100.000000	250,000.00	101.866466	254,666.17	0.06
		Base		100.000000	250,000.00	101.866466	254,666.17	0.06
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031	
	500,000.000	Local		104.615956	523,079.78	111.892773	559,463.87	0.13
		Base		104.615956	523,079.78	111.892773	559,463.87	0.13
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.566000	25 Feb 2032	
	174,031.520	Local		97.295237	169,324.38	97.966000	170,491.72	0.04
Original Face:	16,100,000.000	Base		97.295237	169,324.38	97.966000	170,491.72	0.04
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025	
	250,000.000	Local		99.876952	249,692.38	106.047171	265,117.93	0.06
		Base		99.876952	249,692.38	106.047171	265,117.93	0.06
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023	
	400,000.000	Local		99.875505	399,502.02	100.915033	403,660.13	0.09
		Base		99.875505	399,502.02	100.915033	403,660.13	0.09
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054	
	410,000.000	Local		102.953107	422,107.74	104.492910	428,420.93	0.10
Original Face:	410,000.000	Base		102.953107	422,107.74	104.492910	428,420.93	0.10

Holdings

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066	
	176,958.120	Local		99.999231	176,956.76	99.449920	175,984.71	0.04
Original Face:	180,000.000	Base		99.999231	176,956.76	99.449920	175,984.71	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048	
	280,000.000	Local		97.361114	272,611.12	123.270000	345,156.00	0.08
		Base		97.361114	272,611.12	123.270000	345,156.00	0.08
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022	
	200,000.000	Local		99.972225	199,944.45	101.203435	202,406.87	0.05
		Base		99.972225	199,944.45	101.203435	202,406.87	0.05
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024	
	200,000.000	Local		100.000000	200,000.00	100.979701	201,959.40	0.05
		Base		100.000000	200,000.00	100.979701	201,959.40	0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030	
	10,000.000	Local		99.835700	9,983.57	108.665557	10,866.56	0.00
		Base		99.835700	9,983.57	108.665557	10,866.56	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050	
	170,000.000	Local		113.426229	192,824.59	119.065695	202,411.68	0.05
		Base		113.426229	192,824.59	119.065695	202,411.68	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041	
	70,000.000	Local		122.463514	85,724.46	124.373499	87,061.45	0.02
		Base		122.463514	85,724.46	124.373499	87,061.45	0.02
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042	
	60,000.000	Local		110.537567	66,322.54	113.501968	68,101.18	0.02
		Base		110.537567	66,322.54	113.501968	68,101.18	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045	
	310,000.000	Local		111.597323	345,951.70	117.006143	362,719.04	0.08
		Base		111.597323	345,951.70	117.006143	362,719.04	0.08
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025	
	60,000.000	Local		105.758133	63,454.88	115.664581	69,398.75	0.02
		Base		105.758133	63,454.88	115.664581	69,398.75	0.02

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25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25					5.250000	15 Oct 2027		
	13,000.000	Local		105.906692	13,767.87	106.285800	13,817.15	49.28	0.00
		Base		105.906692	13,767.87	106.285800	13,817.15	49.28	0.00
25179MBA0	DEVON ENERGY CORPORATION SR UNSECURED 144A 01/30 4.5					4.500000	15 Jan 2030		
	23,000.000	Local		108.494174	24,953.66	108.923366	25,052.37	98.71	0.01
		Base		108.494174	24,953.66	108.923366	25,052.37	98.71	0.01
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		100.532900	10,053.29	101.551359	10,155.14	101.85	0.00
		Base		100.532900	10,053.29	101.551359	10,155.14	101.85	0.00
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	40,000.000	Local		106.723850	42,689.54	107.036169	42,814.47	124.93	0.01
		Base		106.723850	42,689.54	107.036169	42,814.47	124.93	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	140,000.000	Local		106.862350	149,607.29	106.840953	149,577.33	-29.96	0.03
		Base		106.862350	149,607.29	106.840953	149,577.33	-29.96	0.03
25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125					3.125000	24 Mar 2031		
	30,000.000	Local		103.991233	31,197.37	103.721403	31,116.42	-80.95	0.01
		Base		103.991233	31,197.37	103.721403	31,116.42	-80.95	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	348,878.190	Local		99.990252	348,844.18	107.003500	373,311.87	24,467.69	0.09
Original Face:	500,000.000	Base		99.990252	348,844.18	107.003500	373,311.87	24,467.69	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
	10,000.000	Local		103.036600	10,303.66	103.678448	10,367.84	64.18	0.00
		Base		103.036600	10,303.66	103.678448	10,367.84	64.18	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local		99.072915	128,794.79	101.671524	132,172.98	3,378.19	0.03
		Base		99.072915	128,794.79	101.671524	132,172.98	3,378.19	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local		95.684871	66,979.41	107.643181	75,350.23	8,370.82	0.02
		Base		95.684871	66,979.41	107.643181	75,350.23	8,370.82	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	50,000.000	Local		112.943000	56,471.50	113.081552	56,540.78	69.28	0.01
		Base		112.943000	56,471.50	113.081552	56,540.78	69.28	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	180,000.000	Local		125.347661	225,625.79	132.091262	237,764.27	12,138.48	0.06
		Base		125.347661	225,625.79	132.091262	237,764.27	12,138.48	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	180,000.000	Local		114.543628	206,178.53	116.634443	209,942.00	3,763.47	0.05
		Base		114.543628	206,178.53	116.634443	209,942.00	3,763.47	0.05
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local		99.285844	89,357.26	102.577507	92,319.76	2,962.50	0.02
		Base		99.285844	89,357.26	102.577507	92,319.76	2,962.50	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local		96.242867	28,872.86	117.655052	35,296.52	6,423.66	0.01
		Base		96.242867	28,872.86	117.655052	35,296.52	6,423.66	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.739145	498,469.64	100.645000	513,289.50	14,819.86	0.12
		Base		97.739145	498,469.64	100.645000	513,289.50	14,819.86	0.12
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		122.139860	61,069.93	146.315427	73,157.71	12,087.78	0.02
		Base		122.139860	61,069.93	146.315427	73,157.71	12,087.78	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		98.926977	385,815.21	102.132800	398,317.92	12,502.71	0.09
		Base		98.926977	385,815.21	102.132800	398,317.92	12,502.71	0.09
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	500,000.000	Local		106.951574	534,757.87	100.347600	501,738.00	-33,019.87	0.12
		Base		106.951574	534,757.87	100.347600	501,738.00	-33,019.87	0.12
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local		99.722990	199,445.98	96.520000	193,040.00	-6,405.98	0.05
		Base		99.722990	199,445.98	96.520000	193,040.00	-6,405.98	0.05

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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
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		109.373200	10,937.32	114.646952	11,464.70	527.38	0.00
		Base		109.373200	10,937.32	114.646952	11,464.70	527.38	0.00
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		103.856433	62,313.86	117.116811	70,270.09	7,956.23	0.02
		Base		103.856433	62,313.86	117.116811	70,270.09	7,956.23	0.02
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
	70,000.000	Local		117.303771	82,112.64	117.261879	82,083.32	-29.32	0.02
		Base		117.303771	82,112.64	117.261879	82,083.32	-29.32	0.02
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.946940	49,973.47	104.784473	52,392.24	2,418.77	0.01
		Base		99.946940	49,973.47	104.784473	52,392.24	2,418.77	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	230,000.000	Local		102.232900	235,135.67	107.947957	248,280.30	13,144.63	0.06
		Base		102.232900	235,135.67	107.947957	248,280.30	13,144.63	0.06
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	120,000.000	Local		122.506025	147,007.23	131.137107	157,364.53	10,357.30	0.04
		Base		122.506025	147,007.23	131.137107	157,364.53	10,357.30	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		141.883800	14,188.38	152.761211	15,276.12	1,087.74	0.00
		Base		141.883800	14,188.38	152.761211	15,276.12	1,087.74	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.485257	79,439.68	132.224992	92,557.49	13,117.81	0.02
		Base		113.485257	79,439.68	132.224992	92,557.49	13,117.81	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		115.047500	23,009.50	119.996475	23,999.30	989.80	0.01
		Base		115.047500	23,009.50	119.996475	23,999.30	989.80	0.01
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	100,000.000	Local		126.133580	126,133.58	124.153647	124,153.65	-1,979.93	0.03
		Base		126.133580	126,133.58	124.153647	124,153.65	-1,979.93	0.03

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29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local	106.379933	127,655.92	113.758943	136,510.73	8,854.81	0.03	
		Base	106.379933	127,655.92	113.758943	136,510.73	8,854.81	0.03	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	20,000.000	Local	124.591250	24,918.25	122.148950	24,429.79	-488.46	0.01	
		Base	124.591250	24,918.25	122.148950	24,429.79	-488.46	0.01	
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	40,000.000	Local	109.470700	43,788.28	112.368457	44,947.38	1,159.10	0.01	
		Base	109.470700	43,788.28	112.368457	44,947.38	1,159.10	0.01	
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local	104.492513	167,188.02	104.604346	167,366.95	178.93	0.04	
		Base	104.492513	167,188.02	104.604346	167,366.95	178.93	0.04	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	150,000.000	Local	101.993567	152,990.35	105.520600	158,280.90	5,290.55	0.04	
		Base	101.993567	152,990.35	105.520600	158,280.90	5,290.55	0.04	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	20,000.000	Local	108.103000	21,620.60	108.492532	21,698.51	77.91	0.01	
		Base	108.103000	21,620.60	108.492532	21,698.51	77.91	0.01	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local	98.415223	255,879.58	110.000000	286,000.00	30,120.42	0.07	
		Base	98.415223	255,879.58	110.000000	286,000.00	30,120.42	0.07	
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
	260,000.000	Local	99.903696	259,749.61	100.610000	261,586.00	1,836.39	0.06	
		Base	99.903696	259,749.61	100.610000	261,586.00	1,836.39	0.06	
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local	94.032539	216,274.84	106.051987	243,919.57	27,644.73	0.06	
		Base	94.032539	216,274.84	106.051987	243,919.57	27,644.73	0.06	

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30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	160,000.000	Local		103.923575	166,277.72	107.886263	172,618.02	6,340.30	0.04
		Base		103.923575	166,277.72	107.886263	172,618.02	6,340.30	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	60,000.000	Local		100.075233	60,045.14	116.896776	70,138.07	10,092.93	0.02
		Base		100.075233	60,045.14	116.896776	70,138.07	10,092.93	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
	60,000.000	Local		100.000000	60,000.00	104.193040	62,515.82	2,515.82	0.01
		Base		100.000000	60,000.00	104.193040	62,515.82	2,515.82	0.01
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	10,000.000	Local		120.733500	12,073.35	122.200473	12,220.05	146.70	0.00
		Base		120.733500	12,073.35	122.200473	12,220.05	146.70	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	180,000.000	Local		102.283800	184,110.84	106.647111	191,964.80	7,853.96	0.04
		Base		102.283800	184,110.84	106.647111	191,964.80	7,853.96	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	60,000.000	Local		100.000000	60,000.00	111.193213	66,715.93	6,715.93	0.02
		Base		100.000000	60,000.00	111.193213	66,715.93	6,715.93	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	10,000.000	Local		100.242600	10,024.26	101.930000	10,193.00	168.74	0.00
		Base		100.242600	10,024.26	101.930000	10,193.00	168.74	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	150,000.000	Local		111.710873	167,566.31	106.422437	159,633.66	-7,932.65	0.04
		Base		111.710873	167,566.31	106.422437	159,633.66	-7,932.65	0.04
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					4.986000	25 Nov 2024		
	293,263.010	Local		106.857230	313,372.73	103.724940	304,186.88	-9,185.85	0.07
	Original Face: 907,000.000	Base		106.857230	313,372.73	103.724940	304,186.88	-9,185.85	0.07
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.336000	25 Jan 2029		
	495,506.080	Local		108.217001	536,221.82	103.660880	513,645.96	-22,575.86	0.12
	Original Face: 780,000.000	Base		108.217001	536,221.82	103.660880	513,645.96	-22,575.86	0.12

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3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4					4.000000	01 Apr 2047		
			0.000 Local	0.000000	0.87	0.000000	0.00	-0.87	0.00
			Base	0.000000	0.87	0.000000	0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
			94,567.900 Local	98.153803	92,821.99	104.764194	99,073.30	6,251.31	0.02
Original Face:			300,000.000 Base	98.153803	92,821.99	104.764194	99,073.30	6,251.31	0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
			93,260.290 Local	98.156622	91,541.15	104.775164	97,713.62	6,172.47	0.02
Original Face:			300,000.000 Base	98.156622	91,541.15	104.775164	97,713.62	6,172.47	0.02
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
			33,357.940 Local	100.508215	33,527.47	107.601451	35,893.63	2,366.16	0.01
Original Face:			100,000.000 Base	100.508215	33,527.47	107.601451	35,893.63	2,366.16	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
			198,105.170 Local	103.804903	205,642.88	110.742972	219,387.55	13,744.67	0.05
Original Face:			700,000.000 Base	103.804903	205,642.88	110.742972	219,387.55	13,744.67	0.05
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
			32,989.800 Local	110.377844	36,413.43	108.152543	35,679.31	-734.12	0.01
Original Face:			100,000.000 Base	110.377844	36,413.43	108.152543	35,679.31	-734.12	0.01
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7					6.016250	15 Aug 2044		
			30,494.560 Local	15.515751	4,731.46	18.395020	5,609.48	878.02	0.00
Original Face:			100,000.000 Base	15.515751	4,731.46	18.395020	5,609.48	878.02	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
			136,480.260 Local	109.276909	149,141.41	109.406373	149,318.10	176.69	0.03
Original Face:			400,000.000 Base	109.276909	149,141.41	109.406373	149,318.10	176.69	0.03
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
			236,773.540 Local	106.773253	252,810.81	106.382541	251,885.71	-925.10	0.06
Original Face:			700,000.000 Base	106.773253	252,810.81	106.382541	251,885.71	-925.10	0.06
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
			206,197.020 Local	100.640179	207,517.05	107.295634	221,240.40	13,723.35	0.05
Original Face:			600,000.000 Base	100.640179	207,517.05	107.295634	221,240.40	13,723.35	0.05

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3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047	
			37,660.990	Local	109.867345		41,085.22	0.01
Original Face:			200,000.000	Base	109.867345		41,085.22	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038	
			91,352.560	Local	108.322963		98,913.93	0.02
Original Face:			200,000.000	Base	108.322963		98,913.93	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046	
			60,528.290	Local	108.713760		65,350.10	0.02
Original Face:			100,000.000	Base	108.713760		65,350.10	0.02
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2					2.000000	01 Oct 2032	
			0.000	Local	0.000000		0.00	0.00
				Base	0.000000		0.00	0.00
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3					3.000000	01 Sep 2048	
			107,196.500	Local	101.258968		114,572.33	0.03
Original Face:			200,000.000	Base	101.258968		114,572.33	0.03
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5					3.500000	01 Apr 2033	
			56,079.320	Local	108.280468		60,483.25	0.01
Original Face:			100,000.000	Base	108.280468		60,483.25	0.01
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051	
			98,255.420	Local	100.169232		99,869.12	0.02
Original Face:			100,000.000	Base	100.169232		99,869.12	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
			96,469.200	Local	100.920024		96,765.05	0.02
Original Face:			100,000.000	Base	100.920024		96,765.05	0.02
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5					3.500000	01 Feb 2051	
			93,329.870	Local	107.722137		100,314.76	0.02
Original Face:			100,000.000	Base	107.722137		100,314.76	0.02
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051	
			99,107.720	Local	104.452004		103,008.43	0.02
Original Face:			100,000.000	Base	104.452004		103,008.43	0.02

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	Units		Unit Cost		Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
3132DV6A8	FED HM LN PC POOL SD8065 FR 05/50 FIXED 4.5					4.500000	01 May 2050			
	92,766.510	Local	108.860568		100,986.15	108.274347	100,442.33	-543.82		0.02
Original Face:	200,000.000	Base	108.860568		100,986.15	108.274347	100,442.33	-543.82		0.02
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045			
	28,828.000	Local	105.903150		30,529.76	110.327451	31,805.20	1,275.44		0.01
Original Face:	162,728.000	Base	105.903150		30,529.76	110.327451	31,805.20	1,275.44		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			
	35,094.620	Local	100.665487		35,328.17	108.291985	38,004.66	2,676.49		0.01
Original Face:	100,000.000	Base	100.665487		35,328.17	108.291985	38,004.66	2,676.49		0.01
3132WKL73	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047			
	52,587.350	Local	99.874818		52,521.52	107.266498	56,408.61	3,887.09		0.01
Original Face:	100,000.000	Base	99.874818		52,521.52	107.266498	56,408.61	3,887.09		0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047			
	181,154.330	Local	106.861039		193,583.40	108.062959	195,760.73	2,177.33		0.05
Original Face:	820,000.000	Base	106.861039		193,583.40	108.062959	195,760.73	2,177.33		0.05
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047			
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01		0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01		0.00
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046			
	1,435,352.330	Local	97.596763		1,400,857.41	107.423872	1,541,911.05	141,053.64		0.36
Original Face:	3,100,000.000	Base	97.596763		1,400,857.41	107.423872	1,541,911.05	141,053.64		0.36
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047			
	710,569.780	Local	97.287687		691,296.90	107.340840	762,731.57	71,434.67		0.18
Original Face:	1,400,000.000	Base	97.287687		691,296.90	107.340840	762,731.57	71,434.67		0.18

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31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047			
		66,153.320	Local	95.951072	63,474.82	107.631446	71,201.77	7,726.95		0.02
Original Face:		100,000.000	Base	95.951072	63,474.82	107.631446	71,201.77	7,726.95		0.02
31339U6F2	FED HM LN PC POOL QA4470 FR 11/49 FIXED 3					3.000000	01 Nov 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01		0.00
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3					3.000000	01 Feb 2050			
		232,974.180	Local	105.318289	245,364.42	104.766493	244,078.88	-1,285.54		0.06
Original Face:		500,000.000	Base	105.318289	245,364.42	104.766493	244,078.88	-1,285.54		0.06
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050			
		93,194.660	Local	107.214051	99,917.77	104.214750	97,122.58	-2,795.19		0.02
Original Face:		100,000.000	Base	107.214051	99,917.77	104.214750	97,122.58	-2,795.19		0.02
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051			
		93,190.730	Local	106.194565	98,963.49	103.784561	96,717.59	-2,245.90		0.02
Original Face:		100,000.000	Base	106.194565	98,963.49	103.784561	96,717.59	-2,245.90		0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
		94,777.750	Local	103.525247	98,118.90	100.883490	95,615.10	-2,503.80		0.02
Original Face:		100,000.000	Base	103.525247	98,118.90	100.883490	95,615.10	-2,503.80		0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
		289,307.270	Local	103.288946	298,822.43	100.802189	291,628.06	-7,194.37		0.07
Original Face:		300,000.000	Base	103.288946	298,822.43	100.802189	291,628.06	-7,194.37		0.07
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
		97,463.470	Local	100.107681	97,568.42	101.057536	98,494.18	925.76		0.02
Original Face:		100,000.000	Base	100.107681	97,568.42	101.057536	98,494.18	925.76		0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
		860,110.920	Local	99.876948	859,052.54	100.802184	867,010.59	7,958.05		0.20
Original Face:		871,789.000	Base	99.876948	859,052.54	100.802184	867,010.59	7,958.05		0.20
3133AKQD5	FED HM LN PC POOL QC1352 FR 04/51 FIXED 2					2.000000	01 Apr 2051			
		98,160.070	Local	101.033384	99,174.44	100.278145	98,433.10	-741.34		0.02
Original Face:		100,000.000	Base	101.033384	99,174.44	100.278145	98,433.10	-741.34		0.02

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3133AN5F7	FED HM LN PC POOL QC4446 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	99,615.690	Local	104.479395		104,077.87	103.935842	103,536.41	-541.46	0.02
Original Face:	100,000.000	Base	104.479395		104,077.87	103.935842	103,536.41	-541.46	0.02
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	99,276.200	Local	104.432795		103,676.91	103.887607	103,135.67	-541.24	0.02
Original Face:	100,000.000	Base	104.432795		103,676.91	103.887607	103,135.67	-541.24	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
	16,162.190	Local	108.304196		17,504.33	109.623204	17,717.51	213.18	0.00
Original Face:	40,000.000	Base	108.304196		17,504.33	109.623204	17,717.51	213.18	0.00
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	127,608.440	Local	101.807098		129,914.45	106.984835	136,521.68	6,607.23	0.03
Original Face:	200,000.000	Base	101.807098		129,914.45	106.984835	136,521.68	6,607.23	0.03
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
	42,540.650	Local	105.792342		45,004.75	108.035907	45,959.18	954.43	0.01
Original Face:	100,000.000	Base	105.792342		45,004.75	108.035907	45,959.18	954.43	0.01
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
	49,445.480	Local	104.777585		51,807.78	106.419816	52,619.79	812.01	0.01
Original Face:	100,000.000	Base	104.777585		51,807.78	106.419816	52,619.79	812.01	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	84,818.970	Local	107.027095		90,779.28	105.784281	89,725.14	-1,054.14	0.02
Original Face:	100,000.000	Base	107.027095		90,779.28	105.784281	89,725.14	-1,054.14	0.02
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
	154,856.320	Local	106.950268		165,619.25	105.774940	163,799.18	-1,820.07	0.04
Original Face:	200,000.000	Base	106.950268		165,619.25	105.774940	163,799.18	-1,820.07	0.04
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	92,791.350	Local	104.492358		96,959.87	103.705817	96,230.03	-729.84	0.02
Original Face:	100,000.000	Base	104.492358		96,959.87	103.705817	96,230.03	-729.84	0.02
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
	93,618.480	Local	100.322960		93,920.83	100.623226	94,201.93	281.10	0.02
Original Face:	100,000.000	Base	100.322960		93,920.83	100.623226	94,201.93	281.10	0.02

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3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	186,284.410	Local	106.543430		198,473.80	103.801229	193,365.51	-5,108.29	0.05
Original Face:	200,000.000	Base	106.543430		198,473.80	103.801229	193,365.51	-5,108.29	0.05
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051		
	98,770.350	Local	101.175677		99,931.57	100.829353	99,589.50	-342.07	0.02
Original Face:	100,000.000	Base	101.175677		99,931.57	100.829353	99,589.50	-342.07	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	190,769.700	Local	103.219940		196,912.37	100.829300	192,351.75	-4,560.62	0.04
Original Face:	200,000.000	Base	103.219940		196,912.37	100.829300	192,351.75	-4,560.62	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
	487,203.030	Local	100.761457		490,912.87	100.829270	491,243.26	330.39	0.11
Original Face:	500,000.000	Base	100.761457		490,912.87	100.829270	491,243.26	330.39	0.11
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2					2.000000	01 May 2051		
	295,310.830	Local	100.719154		297,434.57	100.964777	298,159.92	725.35	0.07
Original Face:	300,000.000	Base	100.719154		297,434.57	100.964777	298,159.92	725.35	0.07
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	395,880.420	Local	104.576104		413,996.32	103.935896	411,461.86	-2,534.46	0.10
Original Face:	400,000.000	Base	104.576104		413,996.32	103.935896	411,461.86	-2,534.46	0.10
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
	398,324.920	Local	102.894172		409,853.13	101.698160	405,089.11	-4,764.02	0.09
Original Face:	400,000.000	Base	102.894172		409,853.13	101.698160	405,089.11	-4,764.02	0.09
3136A5LM6	FANNIE MAE FNR 2012 35 SC					6.414000	25 Apr 2042		
	13,255.220	Local	3.743280		496.18	19.969380	2,646.99	2,150.81	0.00
Original Face:	100,000.000	Base	3.743280		496.18	19.969380	2,646.99	2,150.81	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					6.064000	25 Jun 2043		
	114,867.940	Local	8.474366		9,734.33	21.155030	24,300.35	14,566.02	0.01
Original Face:	400,000.000	Base	8.474366		9,734.33	21.155030	24,300.35	14,566.02	0.01
3136AFRX4	FANNIE MAE FNR 2013 73 IA					3.000000	25 Sep 2032		
	46,957.300	Local	5.544505		2,603.55	6.341230	2,977.67	374.12	0.00
Original Face:	200,000.000	Base	5.544505		2,603.55	6.341230	2,977.67	374.12	0.00

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3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.864000	25 Dec 2043	
			97,983.860 Local	9.126238	8,942.24	19.128240	18,742.59	9,800.35 0.00
	Original Face:		300,000.000 Base	9.126238	8,942.24	19.128240	18,742.59	9,800.35 0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB					6.014000	25 Oct 2057	
			42,574.850 Local	4.008916	1,706.79	20.521460	8,736.98	7,030.19 0.00
	Original Face:		100,000.000 Base	4.008916	1,706.79	20.521460	8,736.98	7,030.19 0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027	
			0.000 Local	0.000000	0.01	0.000000	0.00	-0.01 0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01 0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC					6.114000	25 Nov 2047	
			43,879.500 Local	13.311957	5,841.22	17.962540	7,881.87	2,040.65 0.00
	Original Face:		100,000.000 Base	13.311957	5,841.22	17.962540	7,881.87	2,040.65 0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031	
			30,000.000 Local	102.841833	30,852.55	115.279240	34,583.77	3,731.22 0.01
	Original Face:		30,000.000 Base	102.841833	30,852.55	115.279240	34,583.77	3,731.22 0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028	
			0.000 Local	0.000000	0.02	0.000000	0.00	-0.02 0.00
			Base	0.000000	0.02	0.000000	0.00	-0.02 0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029	
			120,000.000 Local	101.128425	121,354.11	110.461530	132,553.84	11,199.73 0.03
	Original Face:		120,000.000 Base	101.128425	121,354.11	110.461530	132,553.84	11,199.73 0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029	
			170,000.000 Local	101.995188	173,391.82	111.845760	190,137.79	16,745.97 0.04
	Original Face:		170,000.000 Base	101.995188	173,391.82	111.845760	190,137.79	16,745.97 0.04
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029	
			223,842.350 Local	101.661397	227,561.26	106.138150	237,582.13	10,020.87 0.06
	Original Face:		224,000.000 Base	101.661397	227,561.26	106.138150	237,582.13	10,020.87 0.06
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027	
			201,602.590 Local	100.236029	202,078.43	104.765490	211,209.94	9,131.51 0.05
	Original Face:		250,000.000 Base	100.236029	202,078.43	104.765490	211,209.94	9,131.51 0.05

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3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050			
		102,529.380	Local	99.474258	101,990.34	92.573450	94,914.98	-7,075.36	0.02	
Original Face:		100,000.000	Base	99.474258	101,990.34	92.573450	94,914.98	-7,075.36	0.02	
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050			
		90,379.060	Local	9.617128	8,691.87	16.038050	14,495.04	5,803.17	0.00	
Original Face:		100,000.000	Base	9.617128	8,691.87	16.038050	14,495.04	5,803.17	0.00	
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050			
		89,551.120	Local	11.467026	10,268.85	15.177000	13,591.17	3,322.32	0.00	
Original Face:		100,000.000	Base	11.467026	10,268.85	15.177000	13,591.17	3,322.32	0.00	
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050			
		271,147.510	Local	10.284727	27,886.78	13.411380	36,364.62	8,477.84	0.01	
Original Face:		300,000.000	Base	10.284727	27,886.78	13.411380	36,364.62	8,477.84	0.01	
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051			
		291,262.530	Local	11.715887	34,123.99	13.091410	38,130.37	4,006.38	0.01	
Original Face:		300,000.000	Base	11.715887	34,123.99	13.091410	38,130.37	4,006.38	0.01	
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051			
		193,405.900	Local	12.782743	24,722.58	14.721230	28,471.73	3,749.15	0.01	
Original Face:		200,000.000	Base	12.782743	24,722.58	14.721230	28,471.73	3,749.15	0.01	
3136BDYC6	FANNIE MAE FNR 2021 3 IB					2.500000	25 Feb 2051			
		290,916.120	Local	14.500671	42,184.79	16.221580	47,191.19	5,006.40	0.01	
Original Face:		300,000.000	Base	14.500671	42,184.79	16.221580	47,191.19	5,006.40	0.01	
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049			
		595,706.540	Local	12.325817	73,425.70	13.836700	82,426.13	9,000.43	0.02	
Original Face:		600,000.000	Base	12.325817	73,425.70	13.836700	82,426.13	9,000.43	0.02	
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049			
		400,000.000	Local	14.281250	57,125.00	14.306737	57,226.95	101.95	0.01	
Original Face:		400,000.000	Base	14.281250	57,125.00	14.306737	57,226.95	101.95	0.01	
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042			
		11,383.100	Local	12.744595	1,450.73	13.870603	1,578.90	128.17	0.00	
Original Face:		100,000.000	Base	12.744595	1,450.73	13.870603	1,578.90	128.17	0.00	

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3137AJYN8	FREDDIE MAC FHR 3973 SA					6.406250	15 Dec 2041	
	53,071.130	Local	1.056281	560.58	21.597700	11,462.14	10,901.56	0.00
Original Face:	300,000.000	Base	1.056281	560.58	21.597700	11,462.14	10,901.56	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051	
	93,856.490	Local	11.813227	11,087.48	13.792580	12,945.23	1,857.75	0.00
Original Face:	100,000.000	Base	11.813227	11,087.48	13.792580	12,945.23	1,857.75	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048	
	10,942.480	Local	96.505911	10,560.14	103.418520	11,316.55	756.41	0.00
Original Face:	100,000.000	Base	96.505911	10,560.14	103.418520	11,316.55	756.41	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050	
	82,937.370	Local	8.858552	7,347.05	13.368450	11,087.44	3,740.39	0.00
Original Face:	100,000.000	Base	8.858552	7,347.05	13.368450	11,087.44	3,740.39	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050	
	184,323.340	Local	11.943148	22,014.01	14.773080	27,230.23	5,216.22	0.01
Original Face:	200,000.000	Base	11.943148	22,014.01	14.773080	27,230.23	5,216.22	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050	
	95,138.590	Local	9.300611	8,848.47	14.423730	13,722.53	4,874.06	0.00
Original Face:	100,000.000	Base	9.300611	8,848.47	14.423730	13,722.53	4,874.06	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050	
	188,997.520	Local	11.263682	21,288.08	12.970600	24,514.11	3,226.03	0.01
Original Face:	200,000.000	Base	11.263682	21,288.08	12.970600	24,514.11	3,226.03	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					3.986000	25 Dec 2027	
	112,332.760	Local	107.077018	120,282.57	101.060020	113,523.51	-6,759.06	0.03
Original Face:	270,000.000	Base	107.077018	120,282.57	101.060020	113,523.51	-6,759.06	0.03
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1					1.027723	25 May 2028	
	4,000,000.000	Local	5.606994	224,279.77	5.639850	225,594.00	1,314.23	0.05
Original Face:	4,000,000.000	Base	5.606994	224,279.77	5.639850	225,594.00	1,314.23	0.05
3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049	
	500,000.000	Local	13.500000	67,500.00	13.368728	66,843.64	-656.36	0.02
Original Face:	500,000.000	Base	13.500000	67,500.00	13.368728	66,843.64	-656.36	0.02

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3137H2UN2	FREDDIE MAC FHR 5148 CI					2.000000	25 Jun 2049		
			200,000.000	Local	11.953125				
					23,906.25	11.906183	23,812.37	-93.88	0.01
Original Face:			200,000.000	Base	11.953125				
					23,906.25	11.906183	23,812.37	-93.88	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
			59,921.050	Local	107.010041				
					64,121.54	107.357431	64,329.70	208.16	0.01
Original Face:			200,000.000	Base	107.010041				
					64,121.54	107.357431	64,329.70	208.16	0.01
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4					4.000000	01 Sep 2044		
			56,138.510	Local	109.472286				
					61,456.11	109.686076	61,576.13	120.02	0.01
Original Face:			400,000.000	Base	109.472286				
					61,456.11	109.686076	61,576.13	120.02	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
			207,545.650	Local	98.470390				
					204,371.01	106.574678	221,191.11	16,820.10	0.05
Original Face:			500,000.000	Base	98.470390				
					204,371.01	106.574678	221,191.11	16,820.10	0.05
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
			57,655.050	Local	95.827668				
					55,249.49	107.635257	62,057.16	6,807.67	0.01
Original Face:			100,000.000	Base	95.827668				
					55,249.49	107.635257	62,057.16	6,807.67	0.01
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047		
			72,358.310	Local	106.862432				
					77,323.85	106.541366	77,091.53	-232.32	0.02
Original Face:			200,000.000	Base	106.862432				
					77,323.85	106.541366	77,091.53	-232.32	0.02
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
			29,312.000	Local	106.960665				
					31,352.31	107.707623	31,571.26	218.95	0.01
Original Face:			100,000.000	Base	106.960665				
					31,352.31	107.707623	31,571.26	218.95	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
			89,312.400	Local	108.090030				
					96,537.80	108.625941	97,016.43	478.63	0.02
Original Face:			300,000.000	Base	108.090030				
					96,537.80	108.625941	97,016.43	478.63	0.02
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
			31,590.680	Local	105.179977				
					33,227.07	109.392729	34,557.91	1,330.84	0.01
Original Face:			100,000.000	Base	105.179977				
					33,227.07	109.392729	34,557.91	1,330.84	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
			53,270.930	Local	110.228374				
					58,719.68	109.145878	58,143.02	-576.66	0.01
Original Face:			200,000.000	Base	110.228374				
					58,719.68	109.145878	58,143.02	-576.66	0.01

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3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045	
	44,132.460	Local	107.359912	47,380.57	108.019008	47,671.45	290.88	0.01
Original Face:	200,000.000	Base	107.359912	47,380.57	108.019008	47,671.45	290.88	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046	
	51,563.370	Local	95.860123	49,428.71	107.623229	55,494.16	6,065.45	0.01
Original Face:	100,000.000	Base	95.860123	49,428.71	107.623229	55,494.16	6,065.45	0.01
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046	
	44,770.910	Local	108.072496	48,385.04	107.808473	48,266.83	-118.21	0.01
Original Face:	100,000.000	Base	108.072496	48,385.04	107.808473	48,266.83	-118.21	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046	
	33,524.240	Local	106.664074	35,758.32	106.767469	35,792.98	34.66	0.01
Original Face:	100,000.000	Base	106.664074	35,758.32	106.767469	35,792.98	34.66	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032	
	139,715.240	Local	99.813871	139,455.19	106.053028	148,172.24	8,717.05	0.03
Original Face:	400,000.000	Base	99.813871	139,455.19	106.053028	148,172.24	8,717.05	0.03
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056	
	50,123.760	Local	101.976288	51,114.35	112.879547	56,579.47	5,465.12	0.01
Original Face:	100,000.000	Base	101.976288	51,114.35	112.879547	56,579.47	5,465.12	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056	
	97,390.280	Local	104.929794	102,191.42	112.146734	109,220.02	7,028.60	0.03
Original Face:	200,000.000	Base	104.929794	102,191.42	112.146734	109,220.02	7,028.60	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057	
	111,152.670	Local	103.316142	114,838.65	108.922812	121,070.61	6,231.96	0.03
Original Face:	200,000.000	Base	103.316142	114,838.65	108.922812	121,070.61	6,231.96	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057	
	51,620.090	Local	101.855770	52,578.04	111.240713	57,422.56	4,844.52	0.01
Original Face:	100,000.000	Base	101.855770	52,578.04	111.240713	57,422.56	4,844.52	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046	
	34,298.940	Local	108.125353	37,085.85	112.783929	38,683.69	1,597.84	0.01
Original Face:	100,000.000	Base	108.125353	37,085.85	112.783929	38,683.69	1,597.84	0.01

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3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057	
	52,597.030	Local	104.480804	54,953.80	111.777762	58,791.78	3,837.98	0.01
Original Face:	100,000.000	Base	104.480804	54,953.80	111.777762	58,791.78	3,837.98	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058	
	108,918.190	Local	113.795887	123,944.42	112.730172	122,783.66	-1,160.76	0.03
Original Face:	200,000.000	Base	113.795887	123,944.42	112.730172	122,783.66	-1,160.76	0.03
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059	
	133,576.480	Local	113.627017	151,778.97	112.730362	150,581.25	-1,197.72	0.04
Original Face:	200,000.000	Base	113.627017	151,778.97	112.730362	150,581.25	-1,197.72	0.04
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047	
	131,409.790	Local	104.950537	137,915.28	107.921922	141,819.97	3,904.69	0.03
Original Face:	500,000.010	Base	104.950537	137,915.28	107.921922	141,819.97	3,904.69	0.03
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047	
	28,379.990	Local	106.973752	30,359.14	107.842216	30,605.61	246.47	0.01
Original Face:	100,000.000	Base	106.973752	30,359.14	107.842216	30,605.61	246.47	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047	
	68,723.560	Local	106.555830	73,228.96	106.398590	73,120.90	-108.06	0.02
Original Face:	200,000.000	Base	106.555830	73,228.96	106.398590	73,120.90	-108.06	0.02
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037	
	105,865.730	Local	98.159669	103,917.45	105.028390	111,189.07	7,271.62	0.03
Original Face:	300,000.000	Base	98.159669	103,917.45	105.028390	111,189.07	7,271.62	0.03
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048	
	92,456.460	Local	108.524034	100,337.48	108.401946	100,224.60	-112.88	0.02
Original Face:	400,000.000	Base	108.524034	100,337.48	108.401946	100,224.60	-112.88	0.02
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048	
	40,967.710	Local	109.209082	44,740.46	110.464693	45,254.86	514.40	0.01
Original Face:	100,000.000	Base	109.209082	44,740.46	110.464693	45,254.86	514.40	0.01
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048	
	341,487.170	Local	108.852945	371,718.84	108.491565	370,484.78	-1,234.06	0.09
Original Face:	1,400,000.000	Base	108.852945	371,718.84	108.491565	370,484.78	-1,234.06	0.09

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3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
			0.000 Local	0.000000	2.69	0.000000	0.00	-2.69	0.00
			Base	0.000000	2.69	0.000000	0.00	-2.69	0.00
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
			120,537.120 Local	109.462156	131,942.53	109.850105	132,410.15	467.62	0.03
			Original Face: 300,000.000 Base	109.462156	131,942.53	109.850105	132,410.15	467.62	0.03
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
			0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
			77,585.700 Local	100.558028	78,018.65	109.691574	85,104.98	7,086.33	0.02
			Original Face: 80,000.000 Base	100.558028	78,018.65	109.691574	85,104.98	7,086.33	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
			0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
			97,187.060 Local	103.058802	100,159.82	104.774410	101,827.17	1,667.35	0.02
			Original Face: 100,000.000 Base	103.058802	100,159.82	104.774410	101,827.17	1,667.35	0.02
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
			407,754.340 Local	97.302650	396,755.78	107.310282	437,562.33	40,806.55	0.10
			Original Face: 800,000.000 Base	97.302650	396,755.78	107.310282	437,562.33	40,806.55	0.10
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
			42,409.980 Local	119.665348	50,750.05	118.176707	50,118.72	-631.33	0.01
			Original Face: 100,000.000 Base	119.665348	50,750.05	118.176707	50,118.72	-631.33	0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
			117,768.040 Local	98.611397	116,132.71	109.187690	128,588.20	12,455.49	0.03
			Original Face: 200,000.000 Base	98.611397	116,132.71	109.187690	128,588.20	12,455.49	0.03
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
			316,159.360 Local	108.774110	343,899.53	108.354343	342,572.40	-1,327.13	0.08
			Original Face: 700,000.000 Base	108.774110	343,899.53	108.354343	342,572.40	-1,327.13	0.08

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3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR					4.500000	01 Jan 2049		
			0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
			207,936.900 Local	95.961395	199,539.15	107.348263	223,216.65	23,677.50	0.05
Original Face:			300,000.000 Base	95.961395	199,539.15	107.348263	223,216.65	23,677.50	0.05
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
			144,234.710 Local	101.897789	146,971.98	108.511296	156,510.95	9,538.97	0.04
Original Face:			300,000.000 Base	101.897789	146,971.98	108.511296	156,510.95	9,538.97	0.04
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
			196,873.970 Local	101.926634	200,667.01	108.630407	213,864.99	13,197.98	0.05
Original Face:			400,000.000 Base	101.926634	200,667.01	108.630407	213,864.99	13,197.98	0.05
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
			96,981.160 Local	109.382121	106,080.05	109.420985	106,117.74	37.69	0.02
Original Face:			300,000.000 Base	109.382121	106,080.05	109.420985	106,117.74	37.69	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
			40,372.140 Local	109.156711	44,068.90	110.114157	44,455.44	386.54	0.01
Original Face:			100,000.000 Base	109.156711	44,068.90	110.114157	44,455.44	386.54	0.01
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
			81,989.970 Local	101.972656	83,607.35	107.789756	88,376.79	4,769.44	0.02
Original Face:			120,000.000 Base	101.972656	83,607.35	107.789756	88,376.79	4,769.44	0.02
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
			37,409.010 Local	105.072762	39,306.68	104.850508	39,223.54	-83.14	0.01
Original Face:			100,000.000 Base	105.072762	39,306.68	104.850508	39,223.54	-83.14	0.01
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
			0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
			91,522.900 Local	106.221394	97,216.90	106.144053	97,146.12	-70.78	0.02
Original Face:			100,000.000 Base	106.221394	97,216.90	106.144053	97,146.12	-70.78	0.02

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	91,371.160	Local		105.932572	96,791.82	103.718351	94,768.66	-2,023.16	0.02
Original Face:	100,000.000	Base		105.932572	96,791.82	103.718351	94,768.66	-2,023.16	0.02
3140KRR5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	91,338.700	Local		105.795309	96,632.06	103.710339	94,727.68	-1,904.38	0.02
Original Face:	100,000.000	Base		105.795309	96,632.06	103.710339	94,727.68	-1,904.38	0.02
3140KTG82	FNMA POOL BQ7422 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	99,669.480	Local		105.585050	105,236.07	105.151150	104,803.60	-432.47	0.02
Original Face:	100,000.000	Base		105.585050	105,236.07	105.151150	104,803.60	-432.47	0.02
3140KTHE8	FNMA POOL BQ7428 FN 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	99,841.800	Local		105.585056	105,418.02	105.151145	104,984.80	-433.22	0.02
Original Face:	100,000.000	Base		105.585056	105,418.02	105.151145	104,984.80	-433.22	0.02
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	96,332.760	Local		100.338369	96,658.72	100.337175	96,657.57	-1.15	0.02
Original Face:	100,000.000	Base		100.338369	96,658.72	100.337175	96,657.57	-1.15	0.02
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	94,848.880	Local		103.456203	98,127.05	100.491182	95,314.76	-2,812.29	0.02
Original Face:	100,000.000	Base		103.456203	98,127.05	100.491182	95,314.76	-2,812.29	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	94,725.870	Local		100.107690	94,827.88	100.992125	95,665.67	837.79	0.02
Original Face:	100,000.000	Base		100.107690	94,827.88	100.992125	95,665.67	837.79	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	93,473.860	Local		103.234669	96,497.43	101.017655	94,425.10	-2,072.33	0.02
Original Face:	100,000.000	Base		103.234669	96,497.43	101.017655	94,425.10	-2,072.33	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	95,023.620	Local		103.410542	98,264.44	101.159435	96,125.36	-2,139.08	0.02
Original Face:	100,000.000	Base		103.410542	98,264.44	101.159435	96,125.36	-2,139.08	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	95,557.580	Local		103.601703	98,999.28	101.642273	97,126.90	-1,872.38	0.02
Original Face:	100,000.000	Base		103.601703	98,999.28	101.642273	97,126.90	-1,872.38	0.02

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3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		97,751.040	Local	100.076685	97,826.00	100.307664	98,051.78	225.78	0.02
Original Face:		100,000.000	Base	100.076685	97,826.00	100.307664	98,051.78	225.78	0.02
3140L2EY5	FNMA POOL BR3750 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		190,850.550	Local	103.135239	196,834.17	100.278145	191,381.39	-5,452.78	0.04
Original Face:		200,000.000	Base	103.135239	196,834.17	100.278145	191,381.39	-5,452.78	0.04
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		97,948.400	Local	103.403935	101,282.50	100.449902	98,389.07	-2,893.43	0.02
Original Face:		100,000.000	Base	103.403935	101,282.50	100.449902	98,389.07	-2,893.43	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		95,369.780	Local	103.548168	98,753.66	100.551308	95,895.56	-2,858.10	0.02
Original Face:		100,000.000	Base	103.548168	98,753.66	100.551308	95,895.56	-2,858.10	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		96,006.510	Local	99.753902	95,770.24	100.935072	96,904.24	1,134.00	0.02
Original Face:		100,000.000	Base	99.753902	95,770.24	100.935072	96,904.24	1,134.00	0.02
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		96,292.100	Local	100.674697	96,941.78	100.873664	97,133.37	191.59	0.02
Original Face:		100,000.000	Base	100.674697	96,941.78	100.873664	97,133.37	191.59	0.02
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		97,702.030	Local	100.736024	98,421.14	100.551325	98,240.69	-180.45	0.02
Original Face:		100,000.000	Base	100.736024	98,421.14	100.551325	98,240.69	-180.45	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		98,628.500	Local	100.736035	99,354.44	100.551322	99,172.26	-182.18	0.02
Original Face:		100,000.000	Base	100.736035	99,354.44	100.551322	99,172.26	-182.18	0.02
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		97,718.790	Local	100.935409	98,632.86	100.558291	98,264.35	-368.51	0.02
Original Face:		100,000.000	Base	100.935409	98,632.86	100.558291	98,264.35	-368.51	0.02
3140L7TN2	FNMA POOL BR8656 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		97,256.620	Local	100.023094	97,279.08	100.278145	97,527.13	248.05	0.02
Original Face:		100,000.000	Base	100.023094	97,279.08	100.278145	97,527.13	248.05	0.02

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3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051			
		99,484.080	Local	104.269407	103,731.46	103.750771	103,215.50	-515.96		0.02
Original Face:		100,000.000	Base	104.269407	103,731.46	103.750771	103,215.50	-515.96		0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051			
		99,531.280	Local	104.432787	103,943.29	103.818587	103,331.97	-611.32		0.02
Original Face:		100,000.000	Base	104.432787	103,943.29	103.818587	103,331.97	-611.32		0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051			
		98,236.710	Local	104.269422	102,430.85	103.750776	101,921.35	-509.50		0.02
Original Face:		100,000.000	Base	104.269422	102,430.85	103.750776	101,921.35	-509.50		0.02
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01		0.00
3140Q8K87	FNMA POOL CA1218 FN 02/48 FIXED 4.5					4.500000	01 Feb 2048			
		80,926.220	Local	108.895695	88,125.17	108.984246	88,196.83	71.66		0.02
Original Face:		300,000.000	Base	108.895695	88,125.17	108.984246	88,196.83	71.66		0.02
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048			
		28,553.790	Local	107.746958	30,765.84	108.762747	31,055.89	290.05		0.01
Original Face:		100,000.000	Base	107.746958	30,765.84	108.762747	31,055.89	290.05		0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048			
		994,221.600	Local	104.178313	1,035,763.29	110.088651	1,094,525.15	58,761.86		0.26
Original Face:		4,000,000.000	Base	104.178313	1,035,763.29	110.088651	1,094,525.15	58,761.86		0.26
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048			
		73,535.450	Local	108.779684	79,991.63	110.067908	80,938.93	947.30		0.02
Original Face:		200,000.000	Base	108.779684	79,991.63	110.067908	80,938.93	947.30		0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048			
		105,666.150	Local	109.137628	115,321.53	110.612979	116,880.48	1,558.95		0.03
Original Face:		300,000.000	Base	109.137628	115,321.53	110.612979	116,880.48	1,558.95		0.03
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01		0.00

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3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4				4.000000	01 Oct 2048			
		0.000 Local	0.000000	6.61	0.000000	0.00	-6.61		0.00
		Base	0.000000	6.61	0.000000	0.00	-6.61		0.00
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		75,075.510 Local	108.783703	81,669.92	109.747434	82,393.45	723.53		0.02
		Original Face: 200,000.000 Base	108.783703	81,669.92	109.747434	82,393.45	723.53		0.02
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01		0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01		0.00
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4				4.000000	01 May 2049			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01		0.00
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01		0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01		0.00
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049			
		0.000 Local	0.000000	-0.17	0.000000	0.00	0.17		0.00
		Base	0.000000	-0.17	0.000000	0.00	0.17		0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050			
		64,733.370 Local	109.946910	71,172.34	110.826880	71,741.97	569.63		0.02
		Original Face: 100,000.000 Base	109.946910	71,172.34	110.826880	71,741.97	569.63		0.02
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5				3.500000	01 Nov 2039			
		61,025.370 Local	107.808654	65,790.63	108.724053	66,349.26	558.63		0.02
		Original Face: 100,000.000 Base	107.808654	65,790.63	108.724053	66,349.26	558.63		0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		63,011.590 Local	101.885574	64,199.72	105.711076	66,610.23	2,410.51		0.02
		Original Face: 100,000.000 Base	101.885574	64,199.72	105.711076	66,610.23	2,410.51		0.02

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3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
			93,877.410	Local	106.427425		100,012.08	100.77	0.02
Original Face:			200,000.000	Base	106.427425		100,012.08	100.77	0.02
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
			0.000	Local	0.000000		0.00	-12.80	0.00
				Base	0.000000		0.00	-12.80	0.00
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
			0.000	Local	0.000000		0.00	-0.01	0.00
				Base	0.000000		0.00	-0.01	0.00
3140QGMJ3	FNMA POOL CA8460 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		
			0.000	Local	0.000000		0.00	-6.25	0.00
				Base	0.000000		0.00	-6.25	0.00
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
			94,175.640	Local	106.179252		97,674.84	-2,320.15	0.02
Original Face:			100,000.000	Base	106.179252		97,674.84	-2,320.15	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5					2.500000	01 Mar 2041		
			96,307.630	Local	104.878139		101,487.10	481.45	0.02
Original Face:			100,000.000	Base	104.878139		101,487.10	481.45	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
			97,019.700	Local	105.093904		102,416.95	455.16	0.02
Original Face:			100,000.000	Base	105.093904		102,416.95	455.16	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
			97,368.630	Local	104.878471		102,605.24	486.51	0.02
Original Face:			100,000.000	Base	104.878471		102,605.24	486.51	0.02
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
			96,621.180	Local	104.647615		101,043.58	-68.18	0.02
Original Face:			100,000.000	Base	104.647615		101,043.58	-68.18	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
			292,833.710	Local	104.409366		304,793.36	-952.46	0.07
Original Face:			300,000.000	Base	104.409366		304,793.36	-952.46	0.07

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3140QKT4	FNMA POOL CB0545 FN 05/51 FIXED 3.5				3.500000	01 May 2051			
		0.000 Local	0.000000	23.13	0.000000	0.00	-23.13	0.00	
		Base	0.000000	23.13	0.000000	0.00	-23.13	0.00	
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR				3.500000	01 Feb 2040			
		66,040.400 Local	108.263533	71,497.67	108.593998	71,715.91	218.24	0.02	
Original Face:		100,000.000 Base	108.263533	71,497.67	108.593998	71,715.91	218.24	0.02	
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR				4.000000	01 May 2049			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR				4.500000	01 Feb 2048			
		31,685.470 Local	109.700535	34,759.13	109.120892	34,575.47	-183.66	0.01	
Original Face:		100,000.000 Base	109.700535	34,759.13	109.120892	34,575.47	-183.66	0.01	
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR				3.500000	01 Jun 2049			
		32,694.190 Local	107.250921	35,064.82	107.093180	35,013.25	-51.57	0.01	
Original Face:		100,000.000 Base	107.250921	35,064.82	107.093180	35,013.25	-51.57	0.01	
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR				4.500000	01 Sep 2049			
		0.000 Local	0.000000	3.34	0.000000	0.00	-3.34	0.00	
		Base	0.000000	3.34	0.000000	0.00	-3.34	0.00	
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR				4.500000	01 May 2049			
		112,895.380 Local	106.434577	120,159.72	109.824828	123,987.16	3,827.44	0.03	
Original Face:		300,000.000 Base	106.434577	120,159.72	109.824828	123,987.16	3,827.44	0.03	
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR				3.000000	01 Nov 2049			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR				3.500000	01 Dec 2039			
		53,966.460 Local	107.225099	57,865.59	107.961362	58,262.93	397.34	0.01	
Original Face:		100,000.000 Base	107.225099	57,865.59	107.961362	58,262.93	397.34	0.01	

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3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048	
			34,697.040	Local	107.157786		37,489.49	0.01
Original Face:			100,000.000	Base	107.157786		37,489.49	0.01
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050	
			0.000	Local	0.000000		0.00	0.00
				Base	0.000000		0.00	0.00
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048	
			142,497.520	Local	106.588290		153,118.55	0.04
Original Face:			300,000.000	Base	106.588290		153,118.55	0.04
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049	
			106,577.840	Local	110.391954		117,646.39	0.03
Original Face:			200,000.000	Base	110.391954		117,646.39	0.03
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050	
			7,813.430	Local	104.911159		8,454.31	0.00
Original Face:			10,000.000	Base	104.911159		8,454.31	0.00
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR					3.500000	01 Apr 2050	
			314,212.450	Local	105.865423		335,835.83	0.08
Original Face:			500,000.000	Base	105.865423		335,835.83	0.08
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049	
			41,819.510	Local	108.633626		45,205.35	0.01
Original Face:			100,000.000	Base	108.633626		45,205.35	0.01
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048	
			108,966.240	Local	106.379884		116,669.83	0.03
Original Face:			200,000.000	Base	106.379884		116,669.83	0.03
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038	
			149,793.030	Local	105.310140		154,923.77	0.04
Original Face:			300,000.000	Base	105.310140		154,923.77	0.04
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049	
			0.000	Local	0.000000		0.00	0.00
				Base	0.000000		0.00	0.00

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3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
			53,737.130	Local	108.815878				0.01
Original Face:			100,000.000	Base	108.815878				0.01
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
			98,991.090	Local	106.544943				0.02
Original Face:			190,000.000	Base	106.544943				0.02
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
			75,194.220	Local	105.646431				0.02
Original Face:			200,000.000	Base	105.646431				0.02
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
			253,981.640	Local	106.583287				0.06
Original Face:			570,000.000	Base	106.583287				0.06
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
			688,205.410	Local	107.935882				0.17
Original Face:			1,400,000.000	Base	107.935882				0.17
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
			354,579.570	Local	106.606354				0.09
Original Face:			730,000.000	Base	106.606354				0.09
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
			66,170.980	Local	105.971303				0.02
Original Face:			100,000.000	Base	105.971303				0.02
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
			0.000	Local	0.000000				0.00
				Base	0.000000				0.00
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
			698,697.410	Local	106.354625				0.17
Original Face:			900,000.000	Base	106.354625				0.17
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
			187,737.820	Local	105.492671				0.05
Original Face:			400,000.000	Base	105.492671				0.05

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3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	95,644.720	Local	105.194317		100,612.81	105.137599	100,558.56	-54.25	0.02
Original Face:	100,000.000	Base	105.194317		100,612.81	105.137599	100,558.56	-54.25	0.02
3140X86G7	FNMA POOL FM5370 FN 12/48 FIXED VAR					3.000000	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
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	278,316.450	Local	106.831828		297,330.55	105.961481	294,908.23	-2,422.32	0.07
Original Face:	400,000.000	Base	106.831828		297,330.55	105.961481	294,908.23	-2,422.32	0.07
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	91,609.850	Local	106.862777		97,896.83	103.800964	95,091.91	-2,804.92	0.02
Original Face:	100,000.000	Base	106.862777		97,896.83	103.800964	95,091.91	-2,804.92	0.02
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
	68,706.850	Local	107.121561		73,599.85	105.893444	72,756.05	-843.80	0.02
Original Face:	100,000.000	Base	107.121561		73,599.85	105.893444	72,756.05	-843.80	0.02
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	74,515.930	Local	107.076782		79,789.26	106.713844	79,518.81	-270.45	0.02
Original Face:	100,000.000	Base	107.076782		79,789.26	106.713844	79,518.81	-270.45	0.02
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	56,929.550	Local	106.769665		60,783.49	107.820789	61,381.89	598.40	0.01
Original Face:	100,000.000	Base	106.769665		60,783.49	107.820789	61,381.89	598.40	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	285,476.550	Local	100.030770		285,564.39	100.883494	287,998.72	2,434.33	0.07
Original Face:	300,000.000	Base	100.030770		285,564.39	100.883494	287,998.72	2,434.33	0.07
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	187,141.850	Local	106.574393		199,445.29	103.801080	194,255.26	-5,190.03	0.05
Original Face:	200,000.000	Base	106.574393		199,445.29	103.801080	194,255.26	-5,190.03	0.05

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3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
			60,649.170	Local	110.115538		66,474.11	-310.05	0.02
Original Face:			100,000.000	Base	110.115538		66,474.11	-310.05	0.02
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
			332,829.950	Local	108.884089		363,104.90	706.04	0.08
Original Face:			500,000.000	Base	108.884089		363,104.90	706.04	0.08
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
			72,624.290	Local	105.635084		76,806.54	89.81	0.02
Original Face:			100,000.000	Base	105.635084		76,806.54	89.81	0.02
3140X9PK5	FNMA POOL FM5825 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
			140,692.880	Local	107.843752		151,084.10	-644.38	0.04
Original Face:			200,000.000	Base	107.843752		151,084.10	-644.38	0.04
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
			185,945.420	Local	108.156275		200,987.44	-124.20	0.05
Original Face:			300,000.000	Base	108.156275		200,987.44	-124.20	0.05
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
			193,525.940	Local	103.517596		194,733.77	-5,599.63	0.05
Original Face:			200,000.000	Base	103.517596		194,733.77	-5,599.63	0.05
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
			93,052.850	Local	106.071894		96,510.27	-2,192.65	0.02
Original Face:			100,000.000	Base	106.071894		96,510.27	-2,192.65	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
			91,896.120	Local	105.918367		95,438.40	-1,896.47	0.02
Original Face:			100,000.000	Base	105.918367		95,438.40	-1,896.47	0.02
3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
			123,984.860	Local	106.585804		132,039.85	-110.41	0.03
Original Face:			180,000.000	Base	106.585804		132,039.85	-110.41	0.03
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
			73,107.860	Local	105.402511		76,718.27	-339.25	0.02
Original Face:			100,000.000	Base	105.402511		76,718.27	-339.25	0.02

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3140XA4L3	FNMA POOL FM7126 FN 08/48 FIXED VAR					4.500000	01 Aug 2048	
			76,621.650	Local	109.531249		83,943.59	0.02
Original Face:			100,000.000	Base	109.531249		83,943.59	0.02
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR					2.500000	01 Sep 2050	
			95,119.830	Local	105.522371		99,921.21	0.02
Original Face:			100,000.000	Base	105.522371		99,921.21	0.02
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051	
			96,417.080	Local	100.692170		97,018.83	0.02
Original Face:			100,000.000	Base	100.692170		97,018.83	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051	
			97,619.970	Local	100.569125		98,105.26	0.02
Original Face:			100,000.000	Base	100.569125		98,105.26	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051	
			97,649.450	Local	103.910119		101,981.85	0.02
Original Face:			100,000.000	Base	103.910119		101,981.85	0.02
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051	
			97,051.550	Local	100.307661		97,450.62	0.02
Original Face:			100,000.000	Base	100.307661		97,450.62	0.02
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR					2.500000	01 Apr 2051	
			96,806.200	Local	103.948332		101,101.24	0.02
Original Face:			100,000.000	Base	103.948332		101,101.24	0.02
3140XB2V1	FNMA POOL FM7987 FN 07/51 FIXED VAR					2.000000	01 Jul 2051	
			99,247.210	Local	101.602010		100,070.32	0.02
Original Face:			100,000.000	Base	101.602010		100,070.32	0.02
3140XBAL4	FNMA POOL FM7210 FN 04/51 FIXED VAR					2.000000	01 Apr 2051	
			294,625.520	Local	101.617497		297,467.89	0.07
Original Face:			300,000.000	Base	101.617497		297,467.89	0.07
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR					2.500000	01 Jun 2051	
			293,307.050	Local	104.037513		304,484.52	0.07
Original Face:			300,000.000	Base	104.037513		304,484.52	0.07

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3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051	
	97,473.240	Local	103.428069	100,814.69	103.813730	101,190.61	375.92	0.02
Original Face:	100,000.000	Base	103.428069	100,814.69	103.813730	101,190.61	375.92	0.02
3140XBTH3	FNMA POOL FM7751 FN 05/51 FIXED VAR					2.000000	01 May 2051	
	396,516.070	Local	101.570852	402,744.75	100.686074	399,236.46	-3,508.29	0.09
Original Face:	400,000.000	Base	101.570852	402,744.75	100.686074	399,236.46	-3,508.29	0.09
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049	
	515,980.370	Local	107.895062	556,717.34	107.965728	557,081.96	364.62	0.13
Original Face:	600,000.000	Base	107.895062	556,717.34	107.965728	557,081.96	364.62	0.13
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051	
	198,648.190	Local	104.479386	207,546.41	104.032905	206,659.48	-886.93	0.05
Original Face:	200,000.000	Base	104.479386	207,546.41	104.032905	206,659.48	-886.93	0.05
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050	
	91,816.800	Local	107.218755	98,444.83	107.065705	98,304.30	-140.53	0.02
Original Face:	100,000.000	Base	107.218755	98,444.83	107.065705	98,304.30	-140.53	0.02
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR					2.500000	01 Jul 2051	
	99,059.610	Local	104.479384	103,496.87	103.997764	103,019.78	-477.09	0.02
Original Face:	100,000.000	Base	104.479384	103,496.87	103.997764	103,019.78	-477.09	0.02
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR					3.500000	01 Jun 2049	
	90,774.720	Local	106.504696	96,679.34	106.695677	96,852.70	173.36	0.02
Original Face:	100,000.000	Base	106.504696	96,679.34	106.695677	96,852.70	173.36	0.02
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050	
	67,519.340	Local	105.720968	71,382.10	105.682423	71,356.07	-26.03	0.02
Original Face:	70,000.000	Base	105.720968	71,382.10	105.682423	71,356.07	-26.03	0.02
3140XCT32	FNMA POOL FM8669 FN 09/47 FIXED VAR					3.500000	01 Sep 2047	
	400,000.000	Local	107.375000	429,500.00	107.296917	429,187.67	-312.33	0.10
Original Face:	400,000.000	Base	107.375000	429,500.00	107.296917	429,187.67	-312.33	0.10
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047	
	479,680.140	Local	98.463901	472,311.78	107.013475	513,322.39	41,010.61	0.12
Original Face:	890,000.000	Base	98.463901	472,311.78	107.013475	513,322.39	41,010.61	0.12

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31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036	
	24,895.870	Local	105.571205	26,282.87	105.827868	26,346.77	63.90	0.01
Original Face:	100,000.000	Base	105.571205	26,282.87	105.827868	26,346.77	63.90	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036	
	145,584.060	Local	105.725146	153,918.96	105.837327	154,082.28	163.32	0.04
Original Face:	500,000.000	Base	105.725146	153,918.96	105.837327	154,082.28	163.32	0.04
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034	
	83,260.000	Local	107.787305	89,743.71	108.241507	90,121.88	378.17	0.02
Original Face:	400,000.000	Base	107.787305	89,743.71	108.241507	90,121.88	378.17	0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035	
	42,821.560	Local	107.834301	46,176.33	107.997601	46,246.26	69.93	0.01
Original Face:	200,000.000	Base	107.834301	46,176.33	107.997601	46,246.26	69.93	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036	
	52,749.610	Local	105.584326	55,695.32	105.975130	55,901.47	206.15	0.01
Original Face:	200,000.000	Base	105.584326	55,695.32	105.975130	55,901.47	206.15	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036	
	327,690.910	Local	105.939185	347,153.08	105.949068	347,185.47	32.39	0.08
Original Face:	1,100,000.000	Base	105.939185	347,153.08	105.949068	347,185.47	32.39	0.08
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036	
	56,236.650	Local	103.969920	58,469.20	103.407547	58,152.94	-316.26	0.01
Original Face:	200,000.000	Base	103.969920	58,469.20	103.407547	58,152.94	-316.26	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036	
	392,726.040	Local	105.940867	416,057.37	106.071507	416,570.43	513.06	0.10
Original Face:	1,200,000.000	Base	105.940867	416,057.37	106.071507	416,570.43	513.06	0.10
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036	
	171,643.210	Local	105.822992	181,637.98	105.977614	181,903.38	265.40	0.04
Original Face:	500,000.000	Base	105.822992	181,637.98	105.977614	181,903.38	265.40	0.04
31418CMF8	FNMA POOL MA3057 FN 07/47 FIXED 3.5					3.500000	01 Jul 2047	
	65,901.240	Local	106.694214	70,312.81	106.514776	70,194.56	-118.25	0.02
Original Face:	300,000.000	Base	106.694214	70,312.81	106.514776	70,194.56	-118.25	0.02

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31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047	
			799,080.240	Local	106.915633		863,315.91	0.20
Original Face:			3,900,000.000	Base	106.915633		863,315.91	0.20
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047	
			111,502.940	Local	106.847757		120,263.56	0.03
Original Face:			500,000.000	Base	106.847757		120,263.56	0.03
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047	
			74,938.610	Local	107.187443		80,794.53	0.02
Original Face:			300,000.000	Base	107.187443		80,794.53	0.02
31418CR97	FNMA POOL MA3211 FN 12/47 FIXED 4					4.000000	01 Dec 2047	
			26,827.420	Local	107.190554		28,940.27	0.01
Original Face:			100,000.000	Base	107.190554		28,940.27	0.01
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4					4.000000	01 Jan 2048	
			27,480.810	Local	107.314777		29,721.51	0.01
Original Face:			100,000.000	Base	107.314777		29,721.51	0.01
31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5					3.500000	01 Mar 2048	
			26,474.210	Local	106.278034		28,157.55	0.01
Original Face:			100,000.000	Base	106.278034		28,157.55	0.01
31418CUA0	FNMA POOL MA3276 FN 02/48 FIXED 3.5					3.500000	01 Feb 2048	
			25,886.230	Local	106.441726		27,566.67	0.01
Original Face:			100,000.000	Base	106.441726		27,566.67	0.01
31418CV27	FNMA POOL MA3332 FN 04/48 FIXED 3.5					3.500000	01 Apr 2048	
			171,562.280	Local	106.407784		182,356.81	0.04
Original Face:			660,000.000	Base	106.407784		182,356.81	0.04
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066	
			127,608.230	Local	99.998762		127,710.72	0.03
Original Face:			140,000.000	Base	99.998762		127,710.72	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031	
			290,000.000	Local	125.434141		396,157.79	0.09
				Base	125.434141		396,157.79	0.09

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337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	200,000.000	Local		100.443385	200,886.77	104.013000	208,026.00	7,139.23	0.05
		Base		100.443385	200,886.77	104.013000	208,026.00	7,139.23	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	250,000.000	Local		98.501948	246,254.87	109.708910	274,272.28	28,017.41	0.06
		Base		98.501948	246,254.87	109.708910	274,272.28	28,017.41	0.06
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	60,000.000	Local		104.449433	62,669.66	121.925437	73,155.26	10,485.60	0.02
		Base		104.449433	62,669.66	121.925437	73,155.26	10,485.60	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	30,000.000	Local		100.064667	30,019.40	98.894536	29,668.36	-351.04	0.01
		Base		100.064667	30,019.40	98.894536	29,668.36	-351.04	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		127.207773	279,857.10	127.970948	281,536.09	1,678.99	0.07
		Base		127.207773	279,857.10	127.970948	281,536.09	1,678.99	0.07
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	48,941.150	Local		100.140414	49,009.87	106.607257	52,174.82	3,164.95	0.01
	Original Face: 200,000.000	Base		100.140414	49,009.87	106.607257	52,174.82	3,164.95	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	44,325.110	Local		99.400543	44,059.40	105.969152	46,970.94	2,911.54	0.01
	Original Face: 300,000.000	Base		99.400543	44,059.40	105.969152	46,970.94	2,911.54	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	97,517.830	Local		102.001521	99,469.67	105.976249	103,345.74	3,876.07	0.02
	Original Face: 500,000.000	Base		102.001521	99,469.67	105.976249	103,345.74	3,876.07	0.02
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	15,240.040	Local		101.683066	15,496.54	106.728498	16,265.47	768.93	0.00
	Original Face: 100,000.000	Base		101.683066	15,496.54	106.728498	16,265.47	768.93	0.00
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	306,477.830	Local		99.137024	303,833.00	107.545852	329,604.19	25,771.19	0.08
	Original Face: 2,200,000.000	Base		99.137024	303,833.00	107.545852	329,604.19	25,771.19	0.08

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36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046			
		157,340.900	Local	101.605406	159,866.86	106.243326	167,164.21	7,297.35		0.04
Original Face:		700,000.000	Base	101.605406	159,866.86	106.243326	167,164.21	7,297.35		0.04
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046			
		51,240.190	Local	103.644678	53,107.73	106.243270	54,439.25	1,331.52		0.01
Original Face:		200,000.000	Base	103.644678	53,107.73	106.243270	54,439.25	1,331.52		0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046			
		28,496.050	Local	103.406367	29,466.73	105.230395	29,986.51	519.78		0.01
Original Face:		100,000.000	Base	103.406367	29,466.73	105.230395	29,986.51	519.78		0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047			
		150,731.050	Local	106.564467	160,625.74	107.200348	161,584.21	958.47		0.04
Original Face:		700,000.000	Base	106.564467	160,625.74	107.200348	161,584.21	958.47		0.04
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047			
		13,430.630	Local	108.027025	14,508.71	107.098013	14,383.94	-124.77		0.00
Original Face:		60,000.000	Base	108.027025	14,508.71	107.098013	14,383.94	-124.77		0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047			
		38,290.810	Local	109.599666	41,966.60	108.318721	41,476.12	-490.48		0.01
Original Face:		200,000.000	Base	109.599666	41,966.60	108.318721	41,476.12	-490.48		0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047			
		23,891.720	Local	103.236477	24,664.97	107.097566	25,587.45	922.48		0.01
Original Face:		100,000.000	Base	103.236477	24,664.97	107.097566	25,587.45	922.48		0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047			
		123,331.380	Local	103.714553	127,912.59	107.094406	132,081.01	4,168.42		0.03
Original Face:		500,000.000	Base	103.714553	127,912.59	107.094406	132,081.01	4,168.42		0.03
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047			
		72,400.930	Local	102.957089	74,541.89	107.091762	77,535.43	2,993.54		0.02
Original Face:		300,000.000	Base	102.957089	74,541.89	107.091762	77,535.43	2,993.54		0.02
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048			
		0.000	Local	0.000000	0.63	0.000000	0.00	-0.63		0.00
			Base	0.000000	0.63	0.000000	0.00	-0.63		0.00

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Asset ID	Asset Description					Rate	Maturity Date		% Curr
	Units		Unit Cost		Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	46,807.110	Local	104.293963		48,816.99	107.088375	50,124.97	1,307.98	0.01
Original Face:	200,000.000	Base	104.293963		48,816.99	107.088375	50,124.97	1,307.98	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	542,726.650	Local	97.301229		528,079.70	104.647895	567,952.01	39,872.31	0.13
Original Face:	1,746,993.000	Base	97.301229		528,079.70	104.647895	567,952.01	39,872.31	0.13
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	21,221.970	Local	103.892334		22,048.00	107.089932	22,726.59	678.59	0.01
Original Face:	100,000.000	Base	103.892334		22,048.00	107.089932	22,726.59	678.59	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	38,091.410	Local	103.864362		39,563.40	107.093321	40,793.36	1,229.96	0.01
Original Face:	200,000.000	Base	103.864362		39,563.40	107.093321	40,793.36	1,229.96	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	54,607.380	Local	108.566882		59,285.53	107.162355	58,518.55	-766.98	0.01
Original Face:	300,000.000	Base	108.566882		59,285.53	107.162355	58,518.55	-766.98	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	111,834.460	Local	104.283635		116,625.04	107.348340	120,052.44	3,427.40	0.03
Original Face:	642,735.000	Base	104.283635		116,625.04	107.348340	120,052.44	3,427.40	0.03
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	145,600.580	Local	104.223678		151,750.28	107.079368	155,908.18	4,157.90	0.04
Original Face:	800,000.000	Base	104.223678		151,750.28	107.079368	155,908.18	4,157.90	0.04
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	74,718.880	Local	107.347661		80,208.97	106.717960	79,738.46	-470.51	0.02
Original Face:	400,000.000	Base	107.347661		80,208.97	106.717960	79,738.46	-470.51	0.02
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
	142,266.320	Local	106.186102		151,067.06	106.794354	151,932.40	865.34	0.04
Original Face:	800,000.000	Base	106.186102		151,067.06	106.794354	151,932.40	865.34	0.04
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	16,131.730	Local	107.164390		17,287.47	106.784406	17,226.17	-61.30	0.00
Original Face:	100,000.000	Base	107.164390		17,287.47	106.784406	17,226.17	-61.30	0.00

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36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049	
	180,817.300	Local		104.849685	189,586.37	107.083868	193,626.16	0.05
Original Face:	1,143,044.000	Base		104.849685	189,586.37	107.083868	193,626.16	0.05
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	0.00
		Base		0.000000	0.51	0.000000	0.00	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049	
	37,858.700	Local		108.008357	40,890.56	106.708639	40,398.50	0.01
Original Face:	200,000.000	Base		108.008357	40,890.56	106.708639	40,398.50	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050	
	329,353.470	Local		106.140977	349,578.99	105.943894	348,929.89	0.08
Original Face:	900,000.000	Base		106.140977	349,578.99	105.943894	348,929.89	0.08
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	0.00
		Base		0.000000	0.67	0.000000	0.00	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	0.00
		Base		0.000000	0.67	0.000000	0.00	0.00
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 Jul 2050	
	0.000	Local		0.000000	0.01	0.000000	0.00	0.00
		Base		0.000000	0.01	0.000000	0.00	0.00
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050	
	166,528.540	Local		106.676225	177,646.36	107.052772	178,273.42	0.04
Original Face:	243,426.000	Base		106.676225	177,646.36	107.052772	178,273.42	0.04
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051	
	346,588.540	Local		105.192128	364,583.86	104.564956	362,410.15	0.08
Original Face:	350,000.000	Base		105.192128	364,583.86	104.564956	362,410.15	0.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050	
	65,849.060	Local		106.792777	70,322.04	108.496561	71,443.97	0.02
Original Face:	100,000.000	Base		106.792777	70,322.04	108.496561	71,443.97	0.02

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3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050	
	75,421.280	Local	106.367885	80,224.02	106.696773	80,472.07	248.05	0.02
Original Face:	100,000.000	Base	106.367885	80,224.02	106.696773	80,472.07	248.05	0.02
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050	
	96,201.250	Local	106.285864	102,248.33	104.695028	100,717.93	-1,530.40	0.02
Original Face:	100,000.000	Base	106.285864	102,248.33	104.695028	100,717.93	-1,530.40	0.02
3617MQCZ7	GNMA II POOL BT1888 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050	
	93,977.390	Local	106.257909	99,858.41	103.276031	97,056.12	-2,802.29	0.02
Original Face:	100,000.000	Base	106.257909	99,858.41	103.276031	97,056.12	-2,802.29	0.02
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048	
	815,854.390	Local	99.198183	809,312.73	107.421505	876,403.06	67,090.33	0.20
Original Face:	1,800,000.000	Base	99.198183	809,312.73	107.421505	876,403.06	67,090.33	0.20
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048	
	738,854.230	Local	101.773298	751,956.32	108.484429	801,541.79	49,585.47	0.19
Original Face:	1,300,000.000	Base	101.773298	751,956.32	108.484429	801,541.79	49,585.47	0.19
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049	
	31,041.040	Local	102.542344	31,830.21	103.544416	32,141.26	311.05	0.01
Original Face:	200,000.000	Base	102.542344	31,830.21	103.544416	32,141.26	311.05	0.01
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048	
	237,018.390	Local	107.189046	254,057.75	106.962806	253,521.52	-536.23	0.06
Original Face:	700,000.000	Base	107.189046	254,057.75	106.962806	253,521.52	-536.23	0.06
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050	
	76,959.900	Local	103.105526	79,349.91	104.566244	80,474.08	1,124.17	0.02
Original Face:	100,000.000	Base	103.105526	79,349.91	104.566244	80,474.08	1,124.17	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	95,421.220	Local	103.641968	98,896.43	101.447601	96,802.54	-2,093.89	0.02
Original Face:	100,000.000	Base	103.641968	98,896.43	101.447601	96,802.54	-2,093.89	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	94,317.290	Local	103.794999	97,896.63	101.476961	95,710.32	-2,186.31	0.02
Original Face:	100,000.000	Base	103.794999	97,896.63	101.476961	95,710.32	-2,186.31	0.02

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3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	96,351.510	Local	103.978651	100,185.00	101.599215	97,892.38	-2,292.62	0.02
Original Face:	100,000.000	Base	103.978651	100,185.00	101.599215	97,892.38	-2,292.62	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	94,505.960	Local	104.223458	98,497.38	101.477617	95,902.40	-2,594.98	0.02
Original Face:	100,000.000	Base	104.223458	98,497.38	101.477617	95,902.40	-2,594.98	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051	
	95,911.510	Local	101.649489	97,493.56	101.477273	97,328.38	-165.18	0.02
Original Face:	100,000.000	Base	101.649489	97,493.56	101.477273	97,328.38	-165.18	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051	
	98,734.120	Local	101.795286	100,506.68	101.478308	100,193.71	-312.97	0.02
Original Face:	100,000.000	Base	101.795286	100,506.68	101.478308	100,193.71	-312.97	0.02
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	105.243563	84,194.85	109.040380	87,232.30	3,037.45	0.02
Original Face:	80,000.000	Base	105.243563	84,194.85	109.040380	87,232.30	3,037.45	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049	
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A					1.050000	15 Oct 2036	
	250,000.000	Local	100.000000	250,000.00	100.000000	250,000.00	0.00	0.06
Original Face:	250,000.000	Base	100.000000	250,000.00	100.000000	250,000.00	0.00	0.06
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					1.234000	15 May 2026	
	170,000.000	Local	100.000000	170,000.00	100.099490	170,169.13	169.13	0.04
Original Face:	170,000.000	Base	100.000000	170,000.00	100.099490	170,169.13	169.13	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040	
	10,000.000	Local	117.454000	11,745.40	121.645901	12,164.59	419.19	0.00
		Base	117.454000	11,745.40	121.645901	12,164.59	419.19	0.00

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369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	230,000.000	Local	126.048974	289,912.64	126.551689	291,068.88	1,156.24	0.07	
		Base	126.048974	289,912.64	126.551689	291,068.88	1,156.24	0.07	
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
	20,000.000	Local	99.873800	19,974.76	109.699888	21,939.98	1,965.22	0.01	
		Base	99.873800	19,974.76	109.699888	21,939.98	1,965.22	0.01	
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
	30,000.000	Local	99.860467	29,958.14	111.061260	33,318.38	3,360.24	0.01	
		Base	99.860467	29,958.14	111.061260	33,318.38	3,360.24	0.01	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	51,000.000	Local	123.008549	62,734.36	148.745575	75,860.24	13,125.88	0.02	
		Base	123.008549	62,734.36	148.745575	75,860.24	13,125.88	0.02	
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local	104.632100	73,242.47	136.756142	95,729.30	22,486.83	0.02	
		Base	104.632100	73,242.47	136.756142	95,729.30	22,486.83	0.02	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local	98.974700	19,794.94	134.429179	26,885.84	7,090.90	0.01	
		Base	98.974700	19,794.94	134.429179	26,885.84	7,090.90	0.01	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local	94.307275	75,445.82	131.792449	105,433.96	29,988.14	0.02	
		Base	94.307275	75,445.82	131.792449	105,433.96	29,988.14	0.02	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local	100.073800	10,007.38	101.045866	10,104.59	97.21	0.00	
		Base	100.073800	10,007.38	101.045866	10,104.59	97.21	0.00	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local	100.954000	10,095.40	106.833439	10,683.34	587.94	0.00	
		Base	100.954000	10,095.40	106.833439	10,683.34	587.94	0.00	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local	102.025750	61,215.45	125.484813	75,290.89	14,075.44	0.02	
		Base	102.025750	61,215.45	125.484813	75,290.89	14,075.44	0.02	

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.672979	187,478.66	109.557758	208,159.74	20,681.08	0.05
		Base		98.672979	187,478.66	109.557758	208,159.74	20,681.08	0.05
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	210,000.000	Local		94.405514	198,251.58	109.010000	228,921.00	30,669.42	0.05
		Base		94.405514	198,251.58	109.010000	228,921.00	30,669.42	0.05
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.485900	60,291.54	107.121659	64,273.00	3,981.46	0.01
		Base		100.485900	60,291.54	107.121659	64,273.00	3,981.46	0.01
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		102.343867	30,703.16	110.714539	33,214.36	2,511.20	0.01
		Base		102.343867	30,703.16	110.714539	33,214.36	2,511.20	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	160,000.000	Local		115.693975	185,110.36	128.852050	206,163.28	21,052.92	0.05
		Base		115.693975	185,110.36	128.852050	206,163.28	21,052.92	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.752475	40,300.99	110.017363	44,006.95	3,705.96	0.01
		Base		100.752475	40,300.99	110.017363	44,006.95	3,705.96	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		98.701950	118,442.34	103.600000	124,320.00	5,877.66	0.03
		Base		98.701950	118,442.34	103.600000	124,320.00	5,877.66	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		98.087567	480,629.08	113.097284	554,176.69	73,547.61	0.13
		Base		98.087567	480,629.08	113.097284	554,176.69	73,547.61	0.13
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.939055	289,823.26	106.550832	308,997.41	19,174.15	0.07
		Base		99.939055	289,823.26	106.550832	308,997.41	19,174.15	0.07

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38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local	104.560525	83,648.42	107.476133	85,980.91	2,332.49	0.02	
		Base	104.560525	83,648.42	107.476133	85,980.91	2,332.49	0.02	
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR					3.210000	22 Apr 2042		
	40,000.000	Local	104.595750	41,838.30	103.185225	41,274.09	-564.21	0.01	
		Base	104.595750	41,838.30	103.185225	41,274.09	-564.21	0.01	
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	120,000.000	Local	101.333067	121,599.68	98.421803	118,106.16	-3,493.52	0.03	
		Base	101.333067	121,599.68	98.421803	118,106.16	-3,493.52	0.03	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local	99.121525	79,297.22	108.020923	86,416.74	7,119.52	0.02	
		Base	99.121525	79,297.22	108.020923	86,416.74	7,119.52	0.02	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local	105.901313	254,163.15	130.908243	314,179.78	60,016.63	0.07	
		Base	105.901313	254,163.15	130.908243	314,179.78	60,016.63	0.07	
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local	100.000000	90,000.00	100.173000	90,155.70	155.70	0.02	
		Base	100.000000	90,000.00	100.173000	90,155.70	155.70	0.02	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.538380	20 Oct 2064		
	882,462.600	Local	100.029355	882,721.65	100.287230	884,997.30	2,275.65	0.21	
	Original Face: 2,000,000.000	Base	100.029355	882,721.65	100.287230	884,997.30	2,275.65	0.21	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	37,617.160	Local	0.916789	344.87	9.499040	3,573.27	3,228.40	0.00	
	Original Face: 200,000.000	Base	0.916789	344.87	9.499040	3,573.27	3,228.40	0.00	
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.589630	20 Jun 2069		
	164,647.580	Local	99.559957	163,923.06	100.643700	165,707.42	1,784.36	0.04	
	Original Face: 200,000.000	Base	99.559957	163,923.06	100.643700	165,707.42	1,784.36	0.04	
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

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Asset ID	Asset Description					Rate	Maturity Date			% Curr
	Units		Unit Cost		Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060			
	14,215.560	Local	98.528021		14,006.31	102.197390	14,527.93	521.62		0.00
Original Face:	50,000.000	Base	98.528021		14,006.31	102.197390	14,527.93	521.62		0.00
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.337380	20 Apr 2070			
	78,209.870	Local	102.721703		80,338.51	103.077680	80,616.92	278.41		0.02
Original Face:	100,000.000	Base	102.721703		80,338.51	103.077680	80,616.92	278.41		0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.537380	20 Jul 2070			
	443,497.960	Local	99.847228		442,820.42	100.584620	446,090.74	3,270.32		0.10
Original Face:	500,000.000	Base	99.847228		442,820.42	100.584620	446,090.74	3,270.32		0.10
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050			
	94,235.910	Local	10.983541		10,350.44	13.465750	12,689.57	2,339.13		0.00
Original Face:	100,000.000	Base	10.983541		10,350.44	13.465750	12,689.57	2,339.13		0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050			
	93,973.070	Local	11.118973		10,448.84	13.460330	12,649.09	2,200.25		0.00
Original Face:	100,000.000	Base	11.118973		10,448.84	13.460330	12,649.09	2,200.25		0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050			
	95,383.260	Local	11.337734		10,814.30	13.952070	13,307.94	2,493.64		0.00
Original Face:	100,000.000	Base	11.337734		10,814.30	13.952070	13,307.94	2,493.64		0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050			
	190,240.840	Local	11.757397		22,367.37	13.893750	26,431.59	4,064.22		0.01
Original Face:	200,000.000	Base	11.757397		22,367.37	13.893750	26,431.59	4,064.22		0.01
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050			
	472,629.130	Local	9.188073		43,425.51	10.794030	51,015.73	7,590.22		0.01
Original Face:	500,000.000	Base	9.188073		43,425.51	10.794030	51,015.73	7,590.22		0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025			
	30,000.000	Local	99.930900		29,979.27	100.232075	30,069.62	90.35		0.01
		Base	99.930900		29,979.27	100.232075	30,069.62	90.35		0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029			
	220,000.000	Local	99.942277		219,873.01	113.444259	249,577.37	29,704.36		0.06
		Base	99.942277		219,873.01	113.444259	249,577.37	29,704.36		0.06

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404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	200,000.000	Local	100.000000	200,000.00	102.153353	204,306.71	4,306.71	0.05	
		Base	100.000000	200,000.00	102.153353	204,306.71	4,306.71	0.05	
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A					1.134630	16 Jun 2036		
	350,000.000	Local	100.000000	350,000.00	99.995100	349,982.85	-17.15	0.08	
Original Face:	350,000.000	Base	100.000000	350,000.00	99.995100	349,982.85	-17.15	0.08	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	2,000.000	Local	99.272000	1,985.44	109.477984	2,189.56	204.12	0.00	
		Base	99.272000	1,985.44	109.477984	2,189.56	204.12	0.00	
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					0.827380	20 Jun 2035		
	52,852.620	Local	97.686245	51,629.74	100.510840	53,122.61	1,492.87	0.01	
Original Face:	1,220,000.000	Base	97.686245	51,629.74	100.510840	53,122.61	1,492.87	0.01	
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A					2.865000	20 Jun 2051		
	229,425.000	Local	100.247763	229,993.43	100.158100	229,787.72	-205.71	0.05	
Original Face:	230,000.000	Base	100.247763	229,993.43	100.158100	229,787.72	-205.71	0.05	
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local	101.807836	111,988.62	123.170346	135,487.38	23,498.76	0.03	
		Base	101.807836	111,988.62	123.170346	135,487.38	23,498.76	0.03	
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local	109.846400	10,984.64	130.335444	13,033.54	2,048.90	0.00	
		Base	109.846400	10,984.64	130.335444	13,033.54	2,048.90	0.00	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	20,000.000	Local	99.863500	19,972.70	99.916288	19,983.26	10.56	0.00	
		Base	99.863500	19,972.70	99.916288	19,983.26	10.56	0.00	
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	10,000.000	Local	109.106700	10,910.67	117.399033	11,739.90	829.23	0.00	
		Base	109.106700	10,910.67	117.399033	11,739.90	829.23	0.00	
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	10,000.000	Local	116.330400	11,633.04	114.318130	11,431.81	-201.23	0.00	
		Base	116.330400	11,633.04	114.318130	11,431.81	-201.23	0.00	

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437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local		105.186725	42,074.69	106.077586	42,431.03	356.34	0.01
		Base		105.186725	42,074.69	106.077586	42,431.03	356.34	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.515300	49,757.65	105.697330	52,848.67	3,091.02	0.01
		Base		99.515300	49,757.65	105.697330	52,848.67	3,091.02	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		101.959000	50,979.50	108.128502	54,064.25	3,084.75	0.01
		Base		101.959000	50,979.50	108.128502	54,064.25	3,084.75	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local		107.391900	107,391.90	107.981299	107,981.30	589.40	0.03
		Base		107.391900	107,391.90	107.981299	107,981.30	589.40	0.03
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.646000	25 Aug 2036		
	319,349.430	Local		98.263482	313,803.87	99.952910	319,199.05	5,395.18	0.07
	Original Face: 660,000.000	Base		98.263482	313,803.87	99.952910	319,199.05	5,395.18	0.07
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	50,000.000	Local		99.992600	49,996.30	101.602611	50,801.31	805.01	0.01
		Base		99.992600	49,996.30	101.602611	50,801.31	805.01	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		102.618175	41,047.27	127.819185	51,127.67	10,080.40	0.01
		Base		102.618175	41,047.27	127.819185	51,127.67	10,080.40	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		99.142915	128,885.79	111.514651	144,969.05	16,083.26	0.03
		Base		99.142915	128,885.79	111.514651	144,969.05	16,083.26	0.03
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		108.827900	10,882.79	111.026899	11,102.69	219.90	0.00
		Base		108.827900	10,882.79	111.026899	11,102.69	219.90	0.00
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	100,000.000	Local		111.594340	111,594.34	130.478932	130,478.93	18,884.59	0.03
		Base		111.594340	111,594.34	130.478932	130,478.93	18,884.59	0.03

Holdings

WESTERN ASSET CORE BOND CIF
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
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	60,000.000	Local	99.799750	59,879.85	99.549381	59,729.63	-150.22	0.01	
		Base	99.799750	59,879.85	99.549381	59,729.63	-150.22	0.01	
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	30,000.000	Local	99.668933	29,900.68	99.747142	29,924.14	23.46	0.01	
		Base	99.668933	29,900.68	99.747142	29,924.14	23.46	0.01	
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local	100.264067	60,158.44	111.230080	66,738.05	6,579.61	0.02	
		Base	100.264067	60,158.44	111.230080	66,738.05	6,579.61	0.02	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local	99.792438	159,667.90	106.063845	169,702.15	10,034.25	0.04	
		Base	99.792438	159,667.90	106.063845	169,702.15	10,034.25	0.04	
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local	99.458472	248,646.18	102.118286	255,295.72	6,649.54	0.06	
		Base	99.458472	248,646.18	102.118286	255,295.72	6,649.54	0.06	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.507117	62,104.27	130.458828	78,275.30	16,171.03	0.02	
		Base	103.507117	62,104.27	130.458828	78,275.30	16,171.03	0.02	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	98.940177	217,668.39	113.676918	250,089.22	32,420.83	0.06	
		Base	98.940177	217,668.39	113.676918	250,089.22	32,420.83	0.06	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.914980	49,957.49	109.194115	54,597.06	4,639.57	0.01	
		Base	99.914980	49,957.49	109.194115	54,597.06	4,639.57	0.01	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	

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

Books Open

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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	% Curr % Fund
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029	
	10,000.000	Local	100.000000	10,000.00	108.839381	10,883.94	883.94	0.00
		Base	100.000000	10,000.00	108.839381	10,883.94	883.94	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029	
	240,000.000	Local	99.405142	238,572.34	113.660690	272,785.66	34,213.32	0.06
		Base	99.405142	238,572.34	113.660690	272,785.66	34,213.32	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029	
	120,000.000	Local	100.394750	120,473.70	115.082764	138,099.32	17,625.62	0.03
		Base	100.394750	120,473.70	115.082764	138,099.32	17,625.62	0.03
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024	
	190,000.000	Local	100.000000	190,000.00	107.098841	203,487.80	13,487.80	0.05
		Base	100.000000	190,000.00	107.098841	203,487.80	13,487.80	0.05
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026	
	130,000.000	Local	100.000000	130,000.00	102.789858	133,626.82	3,626.82	0.03
		Base	100.000000	130,000.00	102.789858	133,626.82	3,626.82	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031	
	100,000.000	Local	100.657380	100,657.38	101.911844	101,911.84	1,254.46	0.02
		Base	100.657380	100,657.38	101.911844	101,911.84	1,254.46	0.02
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051	
	40,000.000	Local	100.000000	40,000.00	101.316373	40,526.55	526.55	0.01
		Base	100.000000	40,000.00	101.316373	40,526.55	526.55	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031	
	440,000.000	Local	106.640259	469,217.14	103.863411	456,999.01	-12,218.13	0.11
		Base	106.640259	469,217.14	103.863411	456,999.01	-12,218.13	0.11
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024	
	210,000.000	Local	100.000000	210,000.00	101.682095	213,532.40	3,532.40	0.05
		Base	100.000000	210,000.00	101.682095	213,532.40	3,532.40	0.05
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.584000	15 Dec 2036	
	380,000.000	Local	100.000000	380,000.00	97.666530	371,132.81	-8,867.19	0.09
	Original Face:	Base	100.000000	380,000.00	97.666530	371,132.81	-8,867.19	0.09

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478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local	94.382100	28,314.63	117.404627	35,221.39	6,906.76	0.01	
		Base	94.382100	28,314.63	117.404627	35,221.39	6,906.76	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local	99.065333	29,719.60	114.797037	34,439.11	4,719.51	0.01	
		Base	99.065333	29,719.60	114.797037	34,439.11	4,719.51	0.01	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local	99.914580	49,957.29	98.743663	49,371.83	-585.46	0.01	
		Base	99.914580	49,957.29	98.743663	49,371.83	-585.46	0.01	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local	99.942333	89,948.10	97.978404	88,180.56	-1,767.54	0.02	
		Base	99.942333	89,948.10	97.978404	88,180.56	-1,767.54	0.02	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	100,000.000	Local	100.115620	100,115.62	94.228402	94,228.40	-5,887.22	0.02	
		Base	100.115620	100,115.62	94.228402	94,228.40	-5,887.22	0.02	
48275RAA5	KREF 2021 FL2 LTD KREF 2021 FL2 A 144A					1.154130	15 Feb 2039		
	480,000.000	Local	100.000000	480,000.00	100.000000	480,000.00	0.00	0.11	
Original Face:	480,000.000	Base	100.000000	480,000.00	100.000000	480,000.00	0.00	0.11	
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	200,000.000	Local	134.885665	269,771.33	122.577200	245,154.40	-24,616.93	0.06	
		Base	134.885665	269,771.33	122.577200	245,154.40	-24,616.93	0.06	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local	101.036200	343,523.08	117.875000	400,775.00	57,251.92	0.09	
		Base	101.036200	343,523.08	117.875000	400,775.00	57,251.92	0.09	
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
	20,000.000	Local	103.118800	20,623.76	109.396221	21,879.24	1,255.48	0.01	
		Base	103.118800	20,623.76	109.396221	21,879.24	1,255.48	0.01	
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local	101.122867	30,336.86	108.805260	32,641.58	2,304.72	0.01	
		Base	101.122867	30,336.86	108.805260	32,641.58	2,304.72	0.01	

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49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local		105.554880	52,777.44	110.404554	55,202.28	2,424.84	0.01
		Base		105.554880	52,777.44	110.404554	55,202.28	2,424.84	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	50,000.000	Local		124.869040	62,434.52	127.991499	63,995.75	1,561.23	0.01
		Base		124.869040	62,434.52	127.991499	63,995.75	1,561.23	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	10,000.000	Local		116.276500	11,627.65	124.560758	12,456.08	828.43	0.00
		Base		116.276500	11,627.65	124.560758	12,456.08	828.43	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	102,000.000	Local		93.663235	95,536.50	105.327075	107,433.62	11,897.12	0.03
		Base		93.663235	95,536.50	105.327075	107,433.62	11,897.12	0.03
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		98.114720	294,344.16	110.625000	331,875.00	37,530.84	0.08
		Base		98.114720	294,344.16	110.625000	331,875.00	37,530.84	0.08
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local		99.953557	69,967.49	102.660385	71,862.27	1,894.78	0.02
		Base		99.953557	69,967.49	102.660385	71,862.27	1,894.78	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local		98.462100	9,846.21	100.505831	10,050.58	204.37	0.00
		Base		98.462100	9,846.21	100.505831	10,050.58	204.37	0.00
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	212,104.290	Local		100.487958	213,139.27	100.567750	213,308.51	169.24	0.05
	Original Face: 250,000.000	Base		100.487958	213,139.27	100.567750	213,308.51	169.24	0.05
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	221,833.290	Local		100.619551	223,207.66	101.612240	225,409.78	2,202.12	0.05
	Original Face: 250,000.000	Base		100.619551	223,207.66	101.612240	225,409.78	2,202.12	0.05
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	113,676.080	Local		100.014664	113,692.75	100.097010	113,786.36	93.61	0.03
	Original Face: 120,000.000	Base		100.014664	113,692.75	100.097010	113,786.36	93.61	0.03

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539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local	98.331746	255,662.54	113.583715	295,317.66	39,655.12	0.07	
		Base	98.331746	255,662.54	113.583715	295,317.66	39,655.12	0.07	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local	99.180058	119,016.07	109.889172	131,867.01	12,850.94	0.03	
		Base	99.180058	119,016.07	109.889172	131,867.01	12,850.94	0.03	
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local	116.771523	151,802.98	117.109634	152,242.52	439.54	0.04	
		Base	116.771523	151,802.98	117.109634	152,242.52	439.54	0.04	
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7					1.700000	15 Sep 2028		
	100,000.000	Local	99.777920	99,777.92	99.027157	99,027.16	-750.76	0.02	
		Base	99.777920	99,777.92	99.027157	99,027.16	-750.76	0.02	
55284AAA6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A					1.175000	18 Oct 2036		
	480,000.000	Local	100.000000	480,000.00	100.031290	480,150.19	150.19	0.11	
Original Face:	480,000.000	Base	100.000000	480,000.00	100.031290	480,150.19	150.19	0.11	
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
	20,000.000	Local	113.666450	22,733.29	111.605135	22,321.03	-412.26	0.01	
		Base	113.666450	22,733.29	111.605135	22,321.03	-412.26	0.01	
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	40,000.000	Local	121.431000	48,572.40	121.265911	48,506.36	-66.04	0.01	
		Base	121.431000	48,572.40	121.265911	48,506.36	-66.04	0.01	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local	95.280340	47,640.17	112.382817	56,191.41	8,551.24	0.01	
		Base	95.280340	47,640.17	112.382817	56,191.41	8,551.24	0.01	
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local	92.597886	64,818.52	115.352788	80,746.95	15,928.43	0.02	
		Base	92.597886	64,818.52	115.352788	80,746.95	15,928.43	0.02	
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local	100.334700	10,033.47	115.921278	11,592.13	1,558.66	0.00	
		Base	100.334700	10,033.47	115.921278	11,592.13	1,558.66	0.00	

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.727378	88,854.64	126.492034	113,842.83	24,988.19	0.03
		Base		98.727378	88,854.64	126.492034	113,842.83	24,988.19	0.03
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2					5.200000	01 Dec 2047		
	50,000.000	Local		121.067780	60,533.89	121.348288	60,674.14	140.25	0.01
		Base		121.067780	60,533.89	121.348288	60,674.14	140.25	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		113.595613	170,393.42	108.587062	162,880.59	-7,512.83	0.04
		Base		113.595613	170,393.42	108.587062	162,880.59	-7,512.83	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.864900	79,891.92	95.320597	76,256.48	-3,635.44	0.02
		Base		99.864900	79,891.92	95.320597	76,256.48	-3,635.44	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
	220,000.000	Local		99.966609	219,926.54	100.849811	221,869.58	1,943.04	0.05
		Base		99.966609	219,926.54	100.849811	221,869.58	1,943.04	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		102.391200	10,239.12	106.931761	10,693.18	454.06	0.00
		Base		102.391200	10,239.12	106.931761	10,693.18	454.06	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	280,000.000	Local		122.959800	344,287.44	118.621235	332,139.46	-12,147.98	0.08
		Base		122.959800	344,287.44	118.621235	332,139.46	-12,147.98	0.08
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	70,000.000	Local		103.290514	72,303.36	109.899492	76,929.64	4,626.28	0.02
		Base		103.290514	72,303.36	109.899492	76,929.64	4,626.28	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.092283	61,855.37	126.882267	76,129.36	14,273.99	0.02
		Base		103.092283	61,855.37	126.882267	76,129.36	14,273.99	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local		108.109050	21,621.81	109.826650	21,965.33	343.52	0.01
		Base		108.109050	21,621.81	109.826650	21,965.33	343.52	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

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028	
	110,000.000	Local		100.071945	110,079.14	111.673973	122,841.37	0.03
		Base		100.071945	110,079.14	111.673973	122,841.37	0.03
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049	
	10,000.000	Local		111.336800	11,133.68	108.774204	10,877.42	0.00
		Base		111.336800	11,133.68	108.774204	10,877.42	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025	
	80,000.000	Local		99.843100	79,874.48	101.450108	81,160.09	0.02
		Base		99.843100	79,874.48	101.450108	81,160.09	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030	
	140,000.000	Local		102.478200	143,469.48	100.827754	141,158.86	0.03
		Base		102.478200	143,469.48	100.827754	141,158.86	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025	
	50,000.000	Local		106.570060	53,285.03	107.644270	53,822.14	0.01
		Base		106.570060	53,285.03	107.644270	53,822.14	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027	
	50,000.000	Local		111.490780	55,745.39	110.423852	55,211.93	0.01
		Base		111.490780	55,745.39	110.423852	55,211.93	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030	
	40,000.000	Local		99.357875	39,743.15	111.107306	44,442.92	0.01
		Base		99.357875	39,743.15	111.107306	44,442.92	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050	
	120,000.000	Local		113.591058	136,309.27	118.931126	142,717.35	0.03
		Base		113.591058	136,309.27	118.931126	142,717.35	0.03
58505BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025	
	16,000.000	Local		99.497875	15,919.66	108.480844	17,356.94	0.00
		Base		99.497875	15,919.66	108.480844	17,356.94	0.00
58505BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045	
	17,000.000	Local		104.519176	17,768.26	130.338054	22,157.47	0.01
		Base		104.519176	17,768.26	130.338054	22,157.47	0.01

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58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local		99.607750	79,686.20	98.652028	78,921.62	-764.58	0.02
		Base		99.607750	79,686.20	98.652028	78,921.62	-764.58	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local		99.242975	39,697.19	96.587581	38,635.03	-1,062.16	0.01
		Base		99.242975	39,697.19	96.587581	38,635.03	-1,062.16	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.726000	25 Jan 2029		
	295,347.330	Local		99.265153	293,176.98	99.058020	292,565.22	-611.76	0.07
Original Face:	20,000,000.000	Base		99.265153	293,176.98	99.058020	292,565.22	-611.76	0.07
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.016000	25 Jul 2035		
	214,486.840	Local		99.939838	214,357.80	100.005080	214,497.74	139.94	0.05
Original Face:	440,000.000	Base		99.939838	214,357.80	100.005080	214,497.74	139.94	0.05
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.671000	25 Aug 2036		
	55,204.650	Local		95.300885	52,610.52	99.949180	55,176.59	2,566.07	0.01
Original Face:	150,000.000	Base		95.300885	52,610.52	99.949180	55,176.59	2,566.07	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local		105.128573	115,641.43	128.250000	141,075.00	25,433.57	0.03
		Base		105.128573	115,641.43	128.250000	141,075.00	25,433.57	0.03
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local		99.918020	149,877.03	100.958505	151,437.76	1,560.73	0.04
		Base		99.918020	149,877.03	100.958505	151,437.76	1,560.73	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local		98.819200	9,881.92	105.923899	10,592.39	710.47	0.00
		Base		98.819200	9,881.92	105.923899	10,592.39	710.47	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local		98.484179	334,846.21	108.421191	368,632.05	33,785.84	0.09
		Base		98.484179	334,846.21	108.421191	368,632.05	33,785.84	0.09
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		98.879518	217,534.94	105.229080	231,503.98	13,969.04	0.05
		Base		98.879518	217,534.94	105.229080	231,503.98	13,969.04	0.05

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local		99.671800	19,934.36	110.552417	22,110.48	2,176.12	0.01
		Base		99.671800	19,934.36	110.552417	22,110.48	2,176.12	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	70,000.000	Local		97.246914	68,072.84	103.716227	72,601.36	4,528.52	0.02
		Base		97.246914	68,072.84	103.716227	72,601.36	4,528.52	0.02
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
	70,000.000	Local		100.000000	70,000.00	102.928000	72,049.60	2,049.60	0.02
		Base		100.000000	70,000.00	102.928000	72,049.60	2,049.60	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.931492	129,910.94	111.797867	145,337.23	15,426.29	0.03
		Base		99.931492	129,910.94	111.797867	145,337.23	15,426.29	0.03
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local		100.338138	130,439.58	101.472380	131,914.09	1,474.51	0.03
		Base		100.338138	130,439.58	101.472380	131,914.09	1,474.51	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	115.365723	11,536.57	1,536.57	0.00
		Base		100.000000	10,000.00	115.365723	11,536.57	1,536.57	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local		103.751685	280,129.55	103.097228	278,362.52	-1,767.03	0.06
		Base		103.751685	280,129.55	103.097228	278,362.52	-1,767.03	0.06
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local		100.000000	220,000.00	110.104061	242,228.93	22,228.93	0.06
		Base		100.000000	220,000.00	110.104061	242,228.93	22,228.93	0.06
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local		100.060375	200,120.75	103.265603	206,531.21	6,410.46	0.05
		Base		100.060375	200,120.75	103.265603	206,531.21	6,410.46	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local		96.946441	164,808.95	110.564807	187,960.17	23,151.22	0.04
		Base		96.946441	164,808.95	110.564807	187,960.17	23,151.22	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045			
	15,797.940	Local		103.413293	16,337.17	100.552650	15,885.25	-451.92	0.00	
Original Face:	70,000.000	Base		103.413293	16,337.17	100.552650	15,885.25	-451.92	0.00	
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048			
	80,000.000	Local		100.504700	80,403.76	108.815260	87,052.21	6,648.45	0.02	
Original Face:	80,000.000	Base		100.504700	80,403.76	108.815260	87,052.21	6,648.45	0.02	
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A					2.230000	19 Mar 2051			
	460,000.000	Local		99.951857	459,778.54	99.753520	458,866.19	-912.35	0.11	
Original Face:	460,000.000	Base		99.951857	459,778.54	99.753520	458,866.19	-912.35	0.11	
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025			
	40,000.000	Local		100.384700	40,153.88	104.414930	41,765.97	1,612.09	0.01	
		Base		100.384700	40,153.88	104.414930	41,765.97	1,612.09	0.01	
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					1.136000	26 Jul 2066			
	250,000.000	Local		100.436904	251,092.26	100.190140	250,475.35	-616.91	0.06	
Original Face:	250,000.000	Base		100.436904	251,092.26	100.190140	250,475.35	-616.91	0.06	
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059			
	149,395.420	Local		99.999973	149,395.38	100.732430	150,489.64	1,094.26	0.04	
Original Face:	450,000.000	Base		99.999973	149,395.38	100.732430	150,489.64	1,094.26	0.04	
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059			
	245,269.210	Local		102.191127	250,643.37	105.181470	257,977.76	7,334.39	0.06	
Original Face:	370,000.000	Base		102.191127	250,643.37	105.181470	257,977.76	7,334.39	0.06	
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059			
	218,095.390	Local		110.701368	241,434.58	107.884260	235,290.60	-6,143.98	0.05	
Original Face:	240,000.000	Base		110.701368	241,434.58	107.884260	235,290.60	-6,143.98	0.05	
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059			
	218,095.390	Local		110.594277	241,201.02	107.859870	235,237.40	-5,963.62	0.05	
Original Face:	240,000.000	Base		110.594277	241,201.02	107.859870	235,237.40	-5,963.62	0.05	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057			
	347,729.590	Local		102.440787	356,216.93	107.156460	372,614.72	16,397.79	0.09	
Original Face:	970,000.000	Base		102.440787	356,216.93	107.156460	372,614.72	16,397.79	0.09	

Holdings

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64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
	188,146.440	Local		106.280262	199,962.53	105.473270	198,444.20	-1,518.33	0.05
Original Face:	820,000.000	Base		106.280262	199,962.53	105.473270	198,444.20	-1,518.33	0.05
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
	240,000.000	Local		102.987554	247,170.13	104.498450	250,796.28	3,626.15	0.06
Original Face:	240,000.000	Base		102.987554	247,170.13	104.498450	250,796.28	3,626.15	0.06
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A					2.750000	25 Jul 2059		
	149,306.530	Local		104.799248	156,472.12	103.292680	154,222.72	-2,249.40	0.04
Original Face:	210,000.000	Base		104.799248	156,472.12	103.292680	154,222.72	-2,249.40	0.04
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A					1.156120	27 Nov 2056		
	120,000.000	Local		100.000000	120,000.00	99.991900	119,990.28	-9.72	0.03
Original Face:	120,000.000	Base		100.000000	120,000.00	99.991900	119,990.28	-9.72	0.03
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
	120,000.000	Local		100.000000	120,000.00	99.990600	119,988.72	-11.28	0.03
Original Face:	120,000.000	Base		100.000000	120,000.00	99.990600	119,988.72	-11.28	0.03
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	60,000.000	Local		99.923433	59,954.06	99.664042	59,798.43	-155.63	0.01
		Base		99.923433	59,954.06	99.664042	59,798.43	-155.63	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	40,000.000	Local		104.266600	41,706.64	104.907859	41,963.14	256.50	0.01
		Base		104.266600	41,706.64	104.907859	41,963.14	256.50	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	70,000.000	Local		107.095800	74,967.06	107.312711	75,118.90	151.84	0.02
		Base		107.095800	74,967.06	107.312711	75,118.90	151.84	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.872617	59,923.57	107.422229	64,453.34	4,529.77	0.02
		Base		99.872617	59,923.57	107.422229	64,453.34	4,529.77	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	40,000.000	Local		99.408350	39,763.34	109.226435	43,690.57	3,927.23	0.01
		Base		99.408350	39,763.34	109.226435	43,690.57	3,927.23	0.01

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Books Open

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Holdings

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654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
		10,000.000	Local 109.830000	10,983.00	111.295850	11,129.59	146.59	0.00
			Base 109.830000	10,983.00	111.295850	11,129.59	146.59	0.00
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1				1.000000	09 Jun 2023		
		210,000.000	Local 99.941652	209,877.47	101.080000	212,268.00	2,390.53	0.05
			Base 99.941652	209,877.47	101.080000	212,268.00	2,390.53	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025		
		130,000.000	Local 97.447531	126,681.79	105.908013	137,680.42	10,998.63	0.03
			Base 97.447531	126,681.79	105.908013	137,680.42	10,998.63	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
		60,000.000	Local 95.691633	57,414.98	108.104049	64,862.43	7,447.45	0.02
			Base 95.691633	57,414.98	108.104049	64,862.43	7,447.45	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
		450,000.000	Local 137.797938	620,090.72	139.912603	629,606.71	9,515.99	0.15
			Base 137.797938	620,090.72	139.912603	629,606.71	9,515.99	0.15
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
		100,000.000	Local 101.905920	101,905.92	110.673678	110,673.68	8,767.76	0.03
			Base 101.905920	101,905.92	110.673678	110,673.68	8,767.76	0.03
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050		
		380,000.000	Local 108.959826	414,047.34	111.762649	424,698.07	10,650.73	0.10
			Base 108.959826	414,047.34	111.762649	424,698.07	10,650.73	0.10
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
		70,000.000	Local 108.293757	75,805.63	116.090827	81,263.58	5,457.95	0.02
			Base 108.293757	75,805.63	116.090827	81,263.58	5,457.95	0.02
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061		
		429,100.010	Local 99.999811	429,099.20	100.287630	430,334.23	1,235.03	0.10
		Original Face: 460,000.000	Base 99.999811	429,099.20	100.287630	430,334.23	1,235.03	0.10
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A				1.563000	25 May 2061		
		111,939.130	Local 99.999875	111,938.99	100.179180	112,139.70	200.71	0.03
		Original Face: 120,000.000	Base 99.999875	111,938.99	100.179180	112,139.70	200.71	0.03

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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
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	400,000.000	Local	100.780873	403,123.49	107.226000	428,904.00	25,780.51	0.10	
		Base	100.780873	403,123.49	107.226000	428,904.00	25,780.51	0.10	
67114JAA8	ONslow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
	196,584.360	Local	99.998627	196,581.66	99.978980	196,543.04	-38.62	0.05	
	Original Face: 200,000.000	Base	99.998627	196,581.66	99.978980	196,543.04	-38.62	0.05	
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	206,948.170	Local	99.996158	206,940.22	100.797340	208,598.25	1,658.03	0.05	
	Original Face: 210,000.000	Base	99.996158	206,940.22	100.797340	208,598.25	1,658.03	0.05	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local	99.076500	9,907.65	99.579000	9,957.90	50.25	0.00	
		Base	99.076500	9,907.65	99.579000	9,957.90	50.25	0.00	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local	96.534400	38,613.76	95.090000	38,036.00	-577.76	0.01	
		Base	96.534400	38,613.76	95.090000	38,036.00	-577.76	0.01	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local	96.565164	212,443.36	99.923000	219,830.60	7,387.24	0.05	
		Base	96.565164	212,443.36	99.923000	219,830.60	7,387.24	0.05	
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local	97.436767	58,462.06	95.750000	57,450.00	-1,012.06	0.01	
		Base	97.436767	58,462.06	95.750000	57,450.00	-1,012.06	0.01	
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local	100.517333	60,310.40	102.094000	61,256.40	946.00	0.01	
		Base	100.517333	60,310.40	102.094000	61,256.40	946.00	0.01	
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local	110.158943	77,111.26	113.000000	79,100.00	1,988.74	0.02	
		Base	110.158943	77,111.26	113.000000	79,100.00	1,988.74	0.02	
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local	108.175583	64,905.35	111.000000	66,600.00	1,694.65	0.02	
		Base	108.175583	64,905.35	111.000000	66,600.00	1,694.65	0.02	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		131.826771	184,557.48	133.327100	186,657.94	2,100.46	0.04
		Base		131.826771	184,557.48	133.327100	186,657.94	2,100.46	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.588610	311,824.69	100.481000	311,491.10	-333.59	0.07
		Base		100.588610	311,824.69	100.481000	311,491.10	-333.59	0.07
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	230,000.000	Local		99.956804	229,900.65	101.419030	233,263.77	3,363.12	0.05
		Base		99.956804	229,900.65	101.419030	233,263.77	3,363.12	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	260,000.000	Local		100.276319	260,718.43	102.984761	267,760.38	7,041.95	0.06
		Base		100.276319	260,718.43	102.984761	267,760.38	7,041.95	0.06
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	300,000.000	Local		98.855767	296,567.30	100.625000	301,875.00	5,307.70	0.07
		Base		98.855767	296,567.30	100.625000	301,875.00	5,307.70	0.07
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local		99.999000	29,999.70	103.296336	30,988.90	989.20	0.01
		Base		99.999000	29,999.70	103.296336	30,988.90	989.20	0.01
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.471276	206,789.68	123.638286	259,640.40	52,850.72	0.06
		Base		98.471276	206,789.68	123.638286	259,640.40	52,850.72	0.06
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local		99.997870	99,997.87	99.840134	99,840.13	-157.74	0.02
		Base		99.997870	99,997.87	99.840134	99,840.13	-157.74	0.02
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local		100.059675	40,023.87	97.538570	39,015.43	-1,008.44	0.01
		Base		100.059675	40,023.87	97.538570	39,015.43	-1,008.44	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local		99.907200	39,962.88	95.017751	38,007.10	-1,955.78	0.01
		Base		99.907200	39,962.88	95.017751	38,007.10	-1,955.78	0.01

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STATE STREET

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694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local		99.524000	19,904.80	92.080282	18,416.06	-1,488.74	0.00
		Base		99.524000	19,904.80	92.080282	18,416.06	-1,488.74	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local		99.384550	19,876.91	90.499278	18,099.86	-1,777.05	0.00
		Base		99.384550	19,876.91	90.499278	18,099.86	-1,777.05	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	730,000.000	Local		131.950523	963,238.82	133.001000	970,907.30	7,668.48	0.23
	Original Face: 730,000.000	Base		131.950523	963,238.82	133.001000	970,907.30	7,668.48	0.23
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
	60,000.000	Local		99.949017	59,969.41	101.655362	60,993.22	1,023.81	0.01
		Base		99.949017	59,969.41	101.655362	60,993.22	1,023.81	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	60,000.000	Local		99.985067	59,991.04	102.511581	61,506.95	1,515.91	0.01
		Base		99.985067	59,991.04	102.511581	61,506.95	1,515.91	0.01
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	20,000.000	Local		104.398200	20,879.64	101.542455	20,308.49	-571.15	0.00
		Base		104.398200	20,879.64	101.542455	20,308.49	-571.15	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	10,000.000	Local		104.029300	10,402.93	104.308000	10,430.80	27.87	0.00
		Base		104.029300	10,402.93	104.308000	10,430.80	27.87	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	10,000.000	Local		106.556300	10,655.63	106.641814	10,664.18	8.55	0.00
		Base		106.556300	10,655.63	106.641814	10,664.18	8.55	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
	10,000.000	Local		123.339200	12,333.92	115.402051	11,540.21	-793.71	0.00
		Base		123.339200	12,333.92	115.402051	11,540.21	-793.71	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
	20,000.000	Local		118.970650	23,794.13	121.247296	24,249.46	455.33	0.01
		Base		118.970650	23,794.13	121.247296	24,249.46	455.33	0.01

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	80,000.000	Local		99.894850	79,915.88	100.791995	80,633.60	717.72	0.02
		Base		99.894850	79,915.88	100.791995	80,633.60	717.72	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	50,000.000	Local		99.625760	49,812.88	97.863443	48,931.72	-881.16	0.01
		Base		99.625760	49,812.88	97.863443	48,931.72	-881.16	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	410,000.000	Local		139.271098	571,011.50	134.817000	552,749.70	-18,261.80	0.13
	Original Face: 410,000.000	Base		139.271098	571,011.50	134.817000	552,749.70	-18,261.80	0.13
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	190,000.000	Local		97.037379	184,371.02	96.965000	184,233.50	-137.52	0.04
		Base		97.037379	184,371.02	96.965000	184,233.50	-137.52	0.04
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		115.177408	460,709.63	123.550000	494,200.00	33,490.37	0.12
		Base		115.177408	460,709.63	123.550000	494,200.00	33,490.37	0.12
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		85.058834	374,258.87	80.319000	353,403.60	-20,855.27	0.08
		Base		85.058834	374,258.87	80.319000	353,403.60	-20,855.27	0.08
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.337398	409,950.81	103.000000	442,900.00	32,949.19	0.10
		Base		95.337398	409,950.81	103.000000	442,900.00	32,949.19	0.10
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.682625	82,146.10	105.490627	84,392.50	2,246.40	0.02
		Base		102.682625	82,146.10	105.490627	84,392.50	2,246.40	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.540730	99,540.73	99.597762	99,597.76	57.03	0.02
		Base		99.540730	99,540.73	99.597762	99,597.76	57.03	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.879700	59,927.82	98.663878	59,198.33	-729.49	0.01
		Base		99.879700	59,927.82	98.663878	59,198.33	-729.49	0.01

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717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050	
	110,000.000	Local	102.750082	113,025.09	98.331174	108,164.29	-4,860.80	0.03
		Base	102.750082	113,025.09	98.331174	108,164.29	-4,860.80	0.03
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042	
	40,000.000	Local	100.183050	40,073.22	117.455539	46,982.22	6,909.00	0.01
		Base	100.183050	40,073.22	117.455539	46,982.22	6,909.00	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022	
	10,000.000	Local	100.346700	10,034.67	102.040049	10,204.00	169.33	0.00
		Base	100.346700	10,034.67	102.040049	10,204.00	169.33	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022	
	240,000.000	Local	99.048313	237,715.95	102.207083	245,297.00	7,581.05	0.06
		Base	99.048313	237,715.95	102.207083	245,297.00	7,581.05	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030	
	50,000.000	Local	99.462520	49,731.26	99.258675	49,629.34	-101.92	0.01
		Base	99.462520	49,731.26	99.258675	49,629.34	-101.92	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023	
	40,000.000	Local	99.821625	39,928.65	101.261508	40,504.60	575.95	0.01
		Base	99.821625	39,928.65	101.261508	40,504.60	575.95	0.01
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030	
	80,000.000	Local	96.151963	76,921.57	95.602000	76,481.60	-439.97	0.02
		Base	96.151963	76,921.57	95.602000	76,481.60	-439.97	0.02
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031	
	180,000.000	Local	98.863511	177,954.32	97.202866	174,965.16	-2,989.16	0.04
		Base	98.863511	177,954.32	97.202866	174,965.16	-2,989.16	0.04
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026	
	20,000.000	Local	99.983500	19,996.70	98.688915	19,737.78	-258.92	0.00
		Base	99.983500	19,996.70	98.688915	19,737.78	-258.92	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025	
	20,000.000	Local	99.938350	19,987.67	100.130922	20,026.18	38.51	0.00
		Base	99.938350	19,987.67	100.130922	20,026.18	38.51	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		108.208800	10,820.88	107.596971	10,759.70	-61.18	0.00
		Base		108.208800	10,820.88	107.596971	10,759.70	-61.18	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.791967	29,937.59	109.320754	32,796.23	2,858.64	0.01
		Base		99.791967	29,937.59	109.320754	32,796.23	2,858.64	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	200,000.000	Local		136.497495	272,994.99	128.462000	256,924.00	-16,070.99	0.06
		Base		136.497495	272,994.99	128.462000	256,924.00	-16,070.99	0.06
74730DAC7	QATAR PETROLEUM SR UNSECURED 144A 07/31 2.25					2.250000	12 Jul 2031		
	310,000.000	Local		98.957871	306,769.40	99.040000	307,024.00	254.60	0.07
		Base		98.957871	306,769.40	99.040000	307,024.00	254.60	0.07
74730DAD5	QATAR PETROLEUM SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
	200,000.000	Local		100.000000	200,000.00	101.000000	202,000.00	2,000.00	0.05
		Base		100.000000	200,000.00	101.000000	202,000.00	2,000.00	0.05
74730DAE3	QATAR PETROLEUM SR UNSECURED 144A 07/41 3.125					3.125000	12 Jul 2041		
	200,000.000	Local		99.633945	199,267.89	99.952000	199,904.00	636.11	0.05
		Base		99.633945	199,267.89	99.952000	199,904.00	636.11	0.05
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	99.851236	249,628.09	-371.91	0.06
		Base		100.000000	250,000.00	99.851236	249,628.09	-371.91	0.06
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	170,000.000	Local		102.053212	173,490.46	100.785555	171,335.44	-2,155.02	0.04
		Base		102.053212	173,490.46	100.785555	171,335.44	-2,155.02	0.04
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	160,000.000	Local		103.148231	165,037.17	100.868704	161,389.93	-3,647.24	0.04
		Base		103.148231	165,037.17	100.868704	161,389.93	-3,647.24	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	30,000.000	Local		106.019733	31,805.92	106.147614	31,844.28	38.36	0.01
		Base		106.019733	31,805.92	106.147614	31,844.28	38.36	0.01

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
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	50,000.000	Local		99.906020	49,953.01	104.702451	52,351.23	2,398.22	0.01
		Base		99.906020	49,953.01	104.702451	52,351.23	2,398.22	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	250,000.000	Local		99.358964	248,397.41	127.228000	318,070.00	69,672.59	0.07
	Original Face: 250,000.000	Base		99.358964	248,397.41	127.228000	318,070.00	69,672.59	0.07
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
	125,084.210	Local		99.999073	125,083.05	100.820000	126,109.90	1,026.85	0.03
	Original Face: 380,000.000	Base		99.999073	125,083.05	100.820000	126,109.90	1,026.85	0.03
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
	167,714.040	Local		99.999100	167,712.53	100.976720	169,352.14	1,639.61	0.04
	Original Face: 380,000.000	Base		99.999100	167,712.53	100.976720	169,352.14	1,639.61	0.04
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
	167,714.040	Local		99.999785	167,713.68	100.893430	169,212.45	1,498.77	0.04
	Original Face: 380,000.000	Base		99.999785	167,713.68	100.893430	169,212.45	1,498.77	0.04
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
	379,238.740	Local		99.999024	379,235.04	100.543000	381,298.01	2,062.97	0.09
	Original Face: 810,000.000	Base		99.999024	379,235.04	100.543000	381,298.01	2,062.97	0.09
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	130,000.000	Local		114.853315	149,309.31	123.095594	160,024.27	10,714.96	0.04
		Base		114.853315	149,309.31	123.095594	160,024.27	10,714.96	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local		122.309500	12,230.95	119.762847	11,976.28	-254.67	0.00
		Base		122.309500	12,230.95	119.762847	11,976.28	-254.67	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	320,000.000	Local		99.730381	319,137.22	106.430102	340,576.33	21,439.11	0.08
		Base		99.730381	319,137.22	106.430102	340,576.33	21,439.11	0.08
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	120,000.000	Local		99.966683	119,960.02	101.923935	122,308.72	2,348.70	0.03
		Base		99.966683	119,960.02	101.923935	122,308.72	2,348.70	0.03

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
		70,000.000	Local 99.741071	69,818.75	100.154686	70,108.28	289.53	0.02
			Base 99.741071	69,818.75	100.154686	70,108.28	289.53	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A				3.979000	13 Feb 2053		
		240,000.000	Local 102.849458	246,838.70	103.773510	249,056.42	2,217.72	0.06
Original Face:		240,000.000	Base 102.849458	246,838.70	103.773510	249,056.42	2,217.72	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A				0.675250	25 Oct 2064		
		391,994.750	Local 98.223086	385,029.34	100.772390	395,022.48	9,993.14	0.09
Original Face:		470,000.000	Base 98.223086	385,029.34	100.772390	395,022.48	9,993.14	0.09
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				0.367750	25 Mar 2044		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.461220	15 Jun 2039		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				1.625250	25 Apr 2023		
		392,276.610	Local 100.551534	394,440.15	100.762670	395,268.39	828.24	0.09
Original Face:		4,000,000.000	Base 100.551534	394,440.15	100.762670	395,268.39	828.24	0.09
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
		120,000.000	Local 99.947717	119,937.26	99.735210	119,682.25	-255.01	0.03
Original Face:		120,000.000	Base 99.947717	119,937.26	99.735210	119,682.25	-255.01	0.03
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		140,000.000	Local 99.719014	139,606.62	104.267000	145,973.80	6,367.18	0.03
			Base 99.719014	139,606.62	104.267000	145,973.80	6,367.18	0.03
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		240,000.000	Local 99.753683	239,408.84	107.676000	258,422.40	19,013.56	0.06
			Base 99.753683	239,408.84	107.676000	258,422.40	19,013.56	0.06

& 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
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FUND: HBQ1



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80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					1.046000	25 Aug 2034	
	128,508.160	Local	99.898014	128,377.10	100.018630	128,532.10	155.00	0.03
Original Face:	29,871,000.000	Base	99.898014	128,377.10	100.018630	128,532.10	155.00	0.03
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1					0.701000	25 Jan 2035	
	107,083.420	Local	99.224801	106,253.31	98.540510	105,520.55	-732.76	0.02
Original Face:	140,000.000	Base	99.224801	106,253.31	98.540510	105,520.55	-732.76	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046	
	150,000.000	Local	96.344993	144,517.49	117.469151	176,203.73	31,686.24	0.04
		Base	96.344993	144,517.49	117.469151	176,203.73	31,686.24	0.04
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026	
	120,000.000	Local	97.747992	117,297.59	107.642083	129,170.50	11,872.91	0.03
		Base	97.747992	117,297.59	107.642083	129,170.50	11,872.91	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030	
	130,000.000	Local	104.876669	136,339.67	106.065506	137,885.16	1,545.49	0.03
		Base	104.876669	136,339.67	106.065506	137,885.16	1,545.49	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050	
	280,000.000	Local	102.058271	285,763.16	105.972525	296,723.07	10,959.91	0.07
		Base	102.058271	285,763.16	105.972525	296,723.07	10,959.91	0.07
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024	
	200,000.000	Local	100.469430	200,938.86	108.385822	216,771.64	15,832.78	0.05
		Base	100.469430	200,938.86	108.385822	216,771.64	15,832.78	0.05
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025	
	150,000.000	Local	100.717573	151,076.36	106.995558	160,493.34	9,416.98	0.04
		Base	100.717573	151,076.36	106.995558	160,493.34	9,416.98	0.04
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028	
	140,000.000	Local	100.286686	140,401.36	111.490818	156,087.15	15,685.79	0.04
Original Face:	140,000.000	Base	100.286686	140,401.36	111.490818	156,087.15	15,685.79	0.04
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039	
	26,713.560	Local	100.000000	26,713.56	107.775510	28,790.68	2,077.12	0.01
Original Face:	30,000.000	Base	100.000000	26,713.56	107.775510	28,790.68	2,077.12	0.01

Holdings

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83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
			52,691.750	Local	100.000000				
					52,691.75	105.299740	55,484.28	2,792.53	0.01
Original Face:			60,000.000	Base	100.000000				
					52,691.75	105.299740	55,484.28	2,792.53	0.01
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
			63,993.440	Local	100.000000				
					63,993.44	104.695640	66,998.34	3,004.90	0.02
Original Face:			130,000.000	Base	100.000000				
					63,993.44	104.695640	66,998.34	3,004.90	0.02
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
			213,528.230	Local	100.000000				
					213,528.23	106.395650	227,184.75	13,656.52	0.05
Original Face:			280,000.000	Base	100.000000				
					213,528.23	106.395650	227,184.75	13,656.52	0.05
831641FR1	SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1					1.667000	10 Mar 2031		
			114,466.970	Local	100.000000				
					114,466.97	101.492460	116,175.34	1,708.37	0.03
Original Face:			120,000.000	Base	100.000000				
					114,466.97	101.492460	116,175.34	1,708.37	0.03
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.083750	15 Jun 2037		
			404,540.540	Local	100.000000				
					404,540.54	101.056070	408,812.77	4,272.23	0.10
Original Face:			490,000.000	Base	100.000000				
					404,540.54	101.056070	408,812.77	4,272.23	0.10
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.786475	10 Aug 2038		
			470,000.000	Local	99.072985				
					465,643.03	98.724680	464,006.00	-1,637.03	0.11
Original Face:			470,000.000	Base	99.072985				
					465,643.03	98.724680	464,006.00	-1,637.03	0.11
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
			270,000.000	Local	99.314963				
					268,150.40	124.250000	335,475.00	67,324.60	0.08
				Base	99.314963				
					268,150.40	124.250000	335,475.00	67,324.60	0.08
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
			380,000.000	Local	100.940771				
					383,574.93	107.817800	409,707.64	26,132.71	0.10
				Base	100.940771				
					383,574.93	107.817800	409,707.64	26,132.71	0.10
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
			10,000.000	Local	107.039600				
					10,703.96	115.642056	11,564.21	860.25	0.00
				Base	107.039600				
					10,703.96	115.642056	11,564.21	860.25	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
			50,000.000	Local	120.113120				
					60,056.56	118.919571	59,459.79	-596.77	0.01
				Base	120.113120				
					60,056.56	118.919571	59,459.79	-596.77	0.01

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local		107.265607	493,421.79	117.176000	539,009.60	45,587.81	0.13
		Base		107.265607	493,421.79	117.176000	539,009.60	45,587.81	0.13
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local		99.934330	199,868.66	101.403600	202,807.20	2,938.54	0.05
		Base		99.934330	199,868.66	101.403600	202,807.20	2,938.54	0.05
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		104.044029	72,830.82	107.696088	75,387.26	2,556.44	0.02
		Base		104.044029	72,830.82	107.696088	75,387.26	2,556.44	0.02
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		104.919400	20,983.88	110.115996	22,023.20	1,039.32	0.01
		Base		104.919400	20,983.88	110.115996	22,023.20	1,039.32	0.01
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875					3.875000	15 Apr 2030		
	230,000.000	Local		103.477917	237,999.21	110.590990	254,359.28	16,360.07	0.06
		Base		103.477917	237,999.21	110.590990	254,359.28	16,360.07	0.06
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.668217	58,600.93	96.546164	57,927.70	-673.23	0.01
		Base		97.668217	58,600.93	96.546164	57,927.70	-673.23	0.01
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		97.029600	9,702.96	96.442888	9,644.29	-58.67	0.00
		Base		97.029600	9,702.96	96.442888	9,644.29	-58.67	0.00
87264ABX2	T MOBILE USA INC SR SECURED 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.990725	79,992.58	97.937703	78,350.16	-1,642.42	0.02
		Base		99.990725	79,992.58	97.937703	78,350.16	-1,642.42	0.02
87264ACA1	T MOBILE USA INC SR SECURED 02/28 2.05					2.050000	15 Feb 2028		
	20,000.000	Local		102.312200	20,462.44	100.835082	20,167.02	-295.42	0.00
		Base		102.312200	20,462.44	100.835082	20,167.02	-295.42	0.00
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		103.934760	51,967.38	100.243782	50,121.89	-1,845.49	0.01
		Base		103.934760	51,967.38	100.243782	50,121.89	-1,845.49	0.01

Holdings

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87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	90,000.000	Local		103.520000	93,168.00	104.279228	93,851.31	683.31	0.02
		Base		103.520000	93,168.00	104.279228	93,851.31	683.31	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.142420	154,713.63	124.545252	186,817.88	32,104.25	0.04
		Base		103.142420	154,713.63	124.545252	186,817.88	32,104.25	0.04
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local		94.744935	350,556.26	106.998480	395,894.38	45,338.12	0.09
		Base		94.744935	350,556.26	106.998480	395,894.38	45,338.12	0.09
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	260,000.000	Local		100.705200	261,833.52	103.308257	268,601.47	6,767.95	0.06
		Base		100.705200	261,833.52	103.308257	268,601.47	6,767.95	0.06
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local		100.396745	110,436.42	123.745230	136,119.75	25,683.33	0.03
		Base		100.396745	110,436.42	123.745230	136,119.75	25,683.33	0.03
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	40,000.000	Local		99.845200	39,938.08	98.946428	39,578.57	-359.51	0.01
		Base		99.845200	39,938.08	98.946428	39,578.57	-359.51	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local		99.199733	208,319.44	103.663183	217,692.68	9,373.24	0.05
		Base		99.199733	208,319.44	103.663183	217,692.68	9,373.24	0.05
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	140,000.000	Local		112.548357	157,567.70	113.915164	159,481.23	1,913.53	0.04
		Base		112.548357	157,567.70	113.915164	159,481.23	1,913.53	0.04
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	70,000.000	Local		143.409671	100,386.77	143.221522	100,255.07	-131.70	0.02
		Base		143.409671	100,386.77	143.221522	100,255.07	-131.70	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	50,000.000	Local		129.918780	64,959.39	125.913933	62,956.97	-2,002.42	0.01
		Base		129.918780	64,959.39	125.913933	62,956.97	-2,002.42	0.01

Holdings

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



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023	
	130,000.000	Local	99.957946	129,945.33	100.590806	130,768.05	822.72	0.03
		Base	99.957946	129,945.33	100.590806	130,768.05	822.72	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025	
	70,000.000	Local	99.996229	69,997.36	100.185778	70,130.04	132.68	0.02
		Base	99.996229	69,997.36	100.185778	70,130.04	132.68	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042	
	60,000.000	Local	97.646967	58,588.18	116.722586	70,033.55	11,445.37	0.02
		Base	97.646967	58,588.18	116.722586	70,033.55	11,445.37	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026	
	30,000.000	Local	113.313067	33,993.92	124.635809	37,390.74	3,396.82	0.01
		Base	113.313067	33,993.92	124.635809	37,390.74	3,396.82	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030	
	500,000.000	Local	107.244276	536,221.38	106.104411	530,522.06	-5,699.32	0.12
		Base	107.244276	536,221.38	106.104411	530,522.06	-5,699.32	0.12
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022	
	200,000.000	Local	99.963200	199,926.40	100.710299	201,420.60	1,494.20	0.05
		Base	99.963200	199,926.40	100.710299	201,420.60	1,494.20	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.290944	15 Dec 2051	
	200,000.000	Local	102.605300	205,210.60	109.043800	218,087.60	12,877.00	0.05
	Original Face: 200,000.000	Base	102.605300	205,210.60	109.043800	218,087.60	12,877.00	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030	
	150,000.000	Local	99.749747	149,624.62	100.623733	150,935.60	1,310.98	0.04
		Base	99.749747	149,624.62	100.623733	150,935.60	1,310.98	0.04
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051	
	220,000.000	Local	112.216205	246,875.65	111.610730	245,543.61	-1,332.04	0.06
	Original Face: 220,000.000	Base	112.216205	246,875.65	111.610730	245,543.61	-1,332.04	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025	
	110,000.000	Local	99.880727	109,868.80	109.527904	120,480.69	10,611.89	0.03
		Base	99.880727	109,868.80	109.527904	120,480.69	10,611.89	0.03

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local	100.163893	140,229.45	114.360037	160,104.05	19,874.60	0.04	
		Base	100.163893	140,229.45	114.360037	160,104.05	19,874.60	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local	99.944800	9,994.48	103.536084	10,353.61	359.13	0.00	
		Base	99.944800	9,994.48	103.536084	10,353.61	359.13	0.00	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local	102.323650	40,929.46	112.047967	44,819.19	3,889.73	0.01	
		Base	102.323650	40,929.46	112.047967	44,819.19	3,889.73	0.01	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local	94.646444	889,676.57	106.594000	1,001,983.60	112,307.03	0.23	
		Base	94.646444	889,676.57	106.594000	1,001,983.60	112,307.03	0.23	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local	99.916044	159,865.67	101.567252	162,507.60	2,641.93	0.04	
		Base	99.916044	159,865.67	101.567252	162,507.60	2,641.93	0.04	
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	277,835.800	Local	146.907346	408,161.20	148.315104	412,072.46	3,911.26	0.10	
	Original Face: 220,000.000	Base	146.907346	408,161.20	148.315104	412,072.46	3,911.26	0.10	
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local	131.961705	1,293,224.71	128.460938	1,258,917.19	-34,307.52	0.29	
		Base	131.961705	1,293,224.71	128.460938	1,258,917.19	-34,307.52	0.29	
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	163,968.000	Local	111.978734	183,609.29	136.739583	224,209.16	40,599.87	0.05	
	Original Face: 140,000.000	Base	111.978734	183,609.29	136.739583	224,209.16	40,599.87	0.05	
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local	126.625078	227,925.14	107.753906	193,957.03	-33,968.11	0.05	
		Base	126.625078	227,925.14	107.753906	193,957.03	-33,968.11	0.05	
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local	97.907924	332,886.94	115.054688	391,185.94	58,299.00	0.09	
		Base	97.907924	332,886.94	115.054688	391,185.94	58,299.00	0.09	

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	
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047			
	1,850,000.000	Local	97.488928	1,803,545.17	113.222656	2,094,619.14	291,073.97	0.49		
		Base	97.488928	1,803,545.17	113.222656	2,094,619.14	291,073.97	0.49		
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048			
	910,000.000	Local	119.083879	1,083,663.30	121.378906	1,104,548.04	20,884.74	0.26		
		Base	119.083879	1,083,663.30	121.378906	1,104,548.04	20,884.74	0.26		
912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049			
	190,000.000	Local	120.480900	228,913.71	116.675781	221,683.98	-7,229.73	0.05		
		Base	120.480900	228,913.71	116.675781	221,683.98	-7,229.73	0.05		
912810SJ8	US TREASURY N/B 08/49 2.25					2.250000	15 Aug 2049			
	320,000.000	Local	106.836428	341,876.57	103.371094	330,787.50	-11,089.07	0.08		
		Base	106.836428	341,876.57	103.371094	330,787.50	-11,089.07	0.08		
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050			
	2,930,000.000	Local	111.138135	3,256,347.35	97.964844	2,870,369.93	-385,977.42	0.67		
		Base	111.138135	3,256,347.35	97.964844	2,870,369.93	-385,977.42	0.67		
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050			
	3,910,000.000	Local	94.137743	3,680,785.74	81.562500	3,189,093.75	-491,691.99	0.74		
		Base	94.137743	3,680,785.74	81.562500	3,189,093.75	-491,691.99	0.74		
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050			
	5,380,000.000	Local	95.244864	5,124,173.66	84.140625	4,526,765.63	-597,408.03	1.06		
		Base	95.244864	5,124,173.66	84.140625	4,526,765.63	-597,408.03	1.06		
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040			
	2,040,000.000	Local	96.875093	1,976,251.89	85.859375	1,751,531.25	-224,720.64	0.41		
		Base	96.875093	1,976,251.89	85.859375	1,751,531.25	-224,720.64	0.41		
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050			
	2,190,000.000	Local	94.510856	2,069,787.75	89.574219	1,961,675.40	-108,112.35	0.46		
		Base	94.510856	2,069,787.75	89.574219	1,961,675.40	-108,112.35	0.46		
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040			
	1,100,000.000	Local	92.589856	1,018,488.42	89.617188	985,789.07	-32,699.35	0.23		
		Base	92.589856	1,018,488.42	89.617188	985,789.07	-32,699.35	0.23		

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
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051		
	3,980,000.000	Local	92.949898	3,699,405.94	95.093750	3,784,731.25	85,325.31	0.88
		Base	92.949898	3,699,405.94	95.093750	3,784,731.25	85,325.31	0.88
912810SW9	US TREASURY N/B 02/41 1.875				1.875000	15 Feb 2041		
	710,000.000	Local	95.751623	679,836.52	97.593750	692,915.63	13,079.11	0.16
		Base	95.751623	679,836.52	97.593750	692,915.63	13,079.11	0.16
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
	1,510,000.000	Local	104.025785	1,570,789.36	106.406250	1,606,734.38	35,945.02	0.37
		Base	104.025785	1,570,789.36	106.406250	1,606,734.38	35,945.02	0.37
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	740,000.000	Local	105.471241	780,487.18	103.750000	767,750.00	-12,737.18	0.18
		Base	105.471241	780,487.18	103.750000	767,750.00	-12,737.18	0.18
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051		
	510,000.000	Local	102.040216	520,405.10	97.984375	499,720.31	-20,684.79	0.12
		Base	102.040216	520,405.10	97.984375	499,720.31	-20,684.79	0.12
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041		
	470,000.000	Local	99.227626	466,369.84	95.359375	448,189.06	-18,180.78	0.10
		Base	99.227626	466,369.84	95.359375	448,189.06	-18,180.78	0.10
9128285C0	US TREASURY N/B 09/25 3				3.000000	30 Sep 2025		
	290,000.000	Local	99.872841	289,631.24	108.671875	315,148.44	25,517.20	0.07
		Base	99.872841	289,631.24	108.671875	315,148.44	25,517.20	0.07
912828Y79	US TREASURY N/B 07/25 2.875				2.875000	31 Jul 2025		
	10,000.000	Local	99.801800	9,980.18	107.992188	10,799.22	819.04	0.00
		Base	99.801800	9,980.18	107.992188	10,799.22	819.04	0.00
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	4,850,000.000	Local	99.955509	4,847,842.21	98.281250	4,766,640.63	-81,201.58	1.11
		Base	99.955509	4,847,842.21	98.281250	4,766,640.63	-81,201.58	1.11
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	90,000.000	Local	99.800856	89,820.77	98.191406	88,372.27	-1,448.50	0.02
		Base	99.800856	89,820.77	98.191406	88,372.27	-1,448.50	0.02

Holdings

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



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91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025			
		200,000.000	Local	99.450740	198,901.48	97.675781	195,351.56	-3,549.92	0.05
			Base	99.450740	198,901.48	97.675781	195,351.56	-3,549.92	0.05
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023			
		10,000.000	Local	100.072600	10,007.26	99.855469	9,985.55	-21.71	0.00
			Base	100.072600	10,007.26	99.855469	9,985.55	-21.71	0.00
91282CAY7	US TREASURY N/B 11/27 0.625				0.625000	30 Nov 2027			
		1,530,000.000	Local	99.831112	1,527,416.02	96.503906	1,476,509.76	-50,906.26	0.34
			Base	99.831112	1,527,416.02	96.503906	1,476,509.76	-50,906.26	0.34
91282CBB6	US TREASURY N/B 12/27 0.625				0.625000	31 Dec 2027			
		993,300.000	Local	99.773457	991,049.75	96.402344	957,564.48	-33,485.27	0.22
			Base	99.773457	991,049.75	96.402344	957,564.48	-33,485.27	0.22
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026			
		150,000.000	Local	99.576247	149,364.37	97.816406	146,724.61	-2,639.76	0.03
			Base	99.576247	149,364.37	97.816406	146,724.61	-2,639.76	0.03
91282CBJ9	US TREASURY N/B 01/28 0.75				0.750000	31 Jan 2028			
		3,770,000.000	Local	99.975307	3,769,069.09	97.039062	3,658,372.64	-110,696.45	0.85
			Base	99.975307	3,769,069.09	97.039062	3,658,372.64	-110,696.45	0.85
91282CBS9	US TREASURY N/B 03/28 1.25				1.250000	31 Mar 2028			
		1,590,000.000	Local	99.765559	1,586,272.39	99.929688	1,588,882.04	2,609.65	0.37
			Base	99.765559	1,586,272.39	99.929688	1,588,882.04	2,609.65	0.37
91282CBW0	US TREASURY N/B 04/26 0.75				0.750000	30 Apr 2026			
		2,310,000.000	Local	99.556074	2,299,745.31	99.191406	2,291,321.48	-8,423.83	0.53
			Base	99.556074	2,299,745.31	99.191406	2,291,321.48	-8,423.83	0.53
91282CBZ3	US TREASURY N/B 04/28 1.25				1.250000	30 Apr 2028			
		9,140,000.000	Local	99.596983	9,103,164.28	99.851562	9,126,432.77	23,268.49	2.13
			Base	99.596983	9,103,164.28	99.851562	9,126,432.77	23,268.49	2.13
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031			
		1,770,000.000	Local	101.695575	1,800,011.67	101.046875	1,788,529.69	-11,481.98	0.42
			Base	101.695575	1,800,011.67	101.046875	1,788,529.69	-11,481.98	0.42

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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91282CCE9	US TREASURY N/B 05/28 1.25					1.250000	31 May 2028	
	2,010,000.000	Local		99.774787	2,005,473.21	99.773438	2,005,446.10	0.47
		Base		99.774787	2,005,473.21	99.773438	2,005,446.10	0.47
91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028	
	3,460,000.000	Local		99.909732	3,456,876.73	99.707031	3,449,863.27	0.80
		Base		99.909732	3,456,876.73	99.707031	3,449,863.27	0.80
91282CCR0	US TREASURY N/B 07/28 1					1.000000	31 Jul 2028	
	1,690,000.000	Local		99.671203	1,684,443.33	97.984375	1,655,935.94	0.39
		Base		99.671203	1,684,443.33	97.984375	1,655,935.94	0.39
91282CCS8	US TREASURY N/B 08/31 1.25					1.250000	15 Aug 2031	
	1,890,000.000	Local		99.220516	1,875,267.75	97.453125	1,841,864.06	0.43
		Base		99.220516	1,875,267.75	97.453125	1,841,864.06	0.43
91282CCV1	US TREASURY N/B 08/28 1.125					1.125000	31 Aug 2028	
	3,670,000.000	Local		99.933492	3,667,559.17	98.718750	3,622,978.13	0.84
		Base		99.933492	3,667,559.17	98.718750	3,622,978.13	0.84
91282CCY5	US TREASURY N/B 09/28 1.25					1.250000	30 Sep 2028	
	1,920,000.000	Local		99.453886	1,909,514.62	99.500000	1,910,400.00	0.45
		Base		99.453886	1,909,514.62	99.500000	1,910,400.00	0.45
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028	
	70,000.000	Local		99.711429	69,798.00	113.723058	79,606.14	0.02
		Base		99.711429	69,798.00	113.723058	79,606.14	0.02
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025	
	80,000.000	Local		99.611100	79,688.88	110.094628	88,075.70	0.02
		Base		99.611100	79,688.88	110.094628	88,075.70	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040	
	50,000.000	Local		116.410900	58,205.45	139.500548	69,750.27	0.02
		Base		116.410900	58,205.45	139.500548	69,750.27	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021	
	10,000.000	Local		99.936700	9,993.67	100.523024	10,052.30	0.00
		Base		99.936700	9,993.67	100.523024	10,052.30	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025	
	80,000.000	Local	104.229125	83,383.30	110.109399	88,087.52	4,704.22	0.02
		Base	104.229125	83,383.30	110.109399	88,087.52	4,704.22	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022	
	10,000.000	Local	101.314000	10,131.40	102.252244	10,225.22	93.82	0.00
		Base	101.314000	10,131.40	102.252244	10,225.22	93.82	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048	
	20,000.000	Local	127.088250	25,417.65	122.687835	24,537.57	-880.08	0.01
		Base	127.088250	25,417.65	122.687835	24,537.57	-880.08	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028	
	40,000.000	Local	101.273950	40,509.58	113.592922	45,437.17	4,927.59	0.01
		Base	101.273950	40,509.58	113.592922	45,437.17	4,927.59	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048	
	10,000.000	Local	131.162700	13,116.27	126.516489	12,651.65	-464.62	0.00
		Base	131.162700	13,116.27	126.516489	12,651.65	-464.62	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049	
	20,000.000	Local	101.387700	20,277.54	113.316411	22,663.28	2,385.74	0.01
		Base	101.387700	20,277.54	113.316411	22,663.28	2,385.74	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059	
	50,000.000	Local	102.238560	51,119.28	116.967694	58,483.85	7,364.57	0.01
		Base	102.238560	51,119.28	116.967694	58,483.85	7,364.57	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026	
	20,000.000	Local	99.704200	19,940.84	100.606678	20,121.34	180.50	0.00
		Base	99.704200	19,940.84	100.606678	20,121.34	180.50	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030	
	30,000.000	Local	99.262500	29,778.75	100.107057	30,032.12	253.37	0.01
		Base	99.262500	29,778.75	100.107057	30,032.12	253.37	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040	
	60,000.000	Local	97.234117	58,340.47	100.119005	60,071.40	1,730.93	0.01
		Base	97.234117	58,340.47	100.119005	60,071.40	1,730.93	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	60,000.000	Local		97.261800	58,357.08	100.008451	60,005.07	1,647.99	0.01
		Base		97.261800	58,357.08	100.008451	60,005.07	1,647.99	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.548000	10,554.80	102.023935	10,202.39	-352.41	0.00
		Base		105.548000	10,554.80	102.023935	10,202.39	-352.41	0.00
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	400,000.000	Local		106.926575	427,706.30	115.620000	462,480.00	34,773.70	0.11
Original Face:	400,000.000	Base		106.926575	427,706.30	115.620000	462,480.00	34,773.70	0.11
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local		116.190959	569,335.70	135.550000	664,195.00	94,859.30	0.15
		Base		116.190959	569,335.70	135.550000	664,195.00	94,859.30	0.15
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.637750	38,255.10	109.802470	43,920.99	5,665.89	0.01
		Base		95.637750	38,255.10	109.802470	43,920.99	5,665.89	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		121.767825	48,707.13	127.077722	50,831.09	2,123.96	0.01
		Base		121.767825	48,707.13	127.077722	50,831.09	2,123.96	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		129.677165	220,451.18	122.431459	208,133.48	-12,317.70	0.05
		Base		129.677165	220,451.18	122.431459	208,133.48	-12,317.70	0.05
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		116.802175	46,720.87	114.568612	45,827.44	-893.43	0.01
		Base		116.802175	46,720.87	114.568612	45,827.44	-893.43	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		93.770960	46,885.48	105.827700	52,913.85	6,028.37	0.01
		Base		93.770960	46,885.48	105.827700	52,913.85	6,028.37	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.558467	31,067.54	129.047346	38,714.20	7,646.66	0.01
		Base		103.558467	31,067.54	129.047346	38,714.20	7,646.66	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local	110.329700	33,098.91	138.029661	41,408.90	8,309.99	0.01	
		Base	110.329700	33,098.91	138.029661	41,408.90	8,309.99	0.01	
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local	99.588365	229,053.24	113.345062	260,693.64	31,640.40	0.06	
		Base	99.588365	229,053.24	113.345062	260,693.64	31,640.40	0.06	
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	510,000.000	Local	118.105990	602,340.55	118.915052	606,466.77	4,126.22	0.14	
		Base	118.105990	602,340.55	118.915052	606,466.77	4,126.22	0.14	
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local	99.854120	49,927.06	112.060616	56,030.31	6,103.25	0.01	
		Base	99.854120	49,927.06	112.060616	56,030.31	6,103.25	0.01	
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local	121.744262	158,267.54	113.217584	147,182.86	-11,084.68	0.03	
		Base	121.744262	158,267.54	113.217584	147,182.86	-11,084.68	0.03	
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local	99.733960	49,866.98	106.844068	53,422.03	3,555.05	0.01	
		Base	99.733960	49,866.98	106.844068	53,422.03	3,555.05	0.01	
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local	99.964900	19,992.98	107.272458	21,454.49	1,461.51	0.01	
		Base	99.964900	19,992.98	107.272458	21,454.49	1,461.51	0.01	
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local	99.580600	29,874.18	94.937027	28,481.11	-1,393.07	0.01	
		Base	99.580600	29,874.18	94.937027	28,481.11	-1,393.07	0.01	
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local	100.191357	140,267.90	93.752598	131,253.64	-9,014.26	0.03	
		Base	100.191357	140,267.90	93.752598	131,253.64	-9,014.26	0.03	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local	99.744773	109,719.25	93.016312	102,317.94	-7,401.31	0.02	
		Base	99.744773	109,719.25	93.016312	102,317.94	-7,401.31	0.02	

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	80,000.000	Local	99.958150	79,966.52	101.423500	81,138.80	1,172.28	0.02	
		Base	99.958150	79,966.52	101.423500	81,138.80	1,172.28	0.02	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	250,000.000	Local	99.608052	249,020.13	101.213926	253,034.82	4,014.69	0.06	
		Base	99.608052	249,020.13	101.213926	253,034.82	4,014.69	0.06	
92343VGM0	VERIZON COMMUNICATIONS SR UNSECURED 144A 03/32 2.355					2.355000	15 Mar 2032		
	361,000.000	Local	100.080809	361,291.72	98.818446	356,734.59	-4,557.13	0.08	
		Base	100.080809	361,291.72	98.818446	356,734.59	-4,557.13	0.08	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local	98.100940	245,252.35	108.397707	270,994.27	25,741.92	0.06	
		Base	98.100940	245,252.35	108.397707	270,994.27	25,741.92	0.06	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local	130.461636	143,507.80	125.260756	137,786.83	-5,720.97	0.03	
		Base	130.461636	143,507.80	125.260756	137,786.83	-5,720.97	0.03	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local	97.950413	78,360.33	114.755033	91,804.03	13,443.70	0.02	
		Base	97.950413	78,360.33	114.755033	91,804.03	13,443.70	0.02	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	50,000.000	Local	99.894360	49,947.18	99.531768	49,765.88	-181.30	0.01	
		Base	99.894360	49,947.18	99.531768	49,765.88	-181.30	0.01	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	20,000.000	Local	99.645800	19,929.16	98.908731	19,781.75	-147.41	0.00	
		Base	99.645800	19,929.16	98.908731	19,781.75	-147.41	0.00	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	100.678667	60,407.20	104.067092	62,440.26	2,033.06	0.01	
		Base	100.678667	60,407.20	104.067092	62,440.26	2,033.06	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local	100.254155	220,559.14	113.510871	249,723.92	29,164.78	0.06	
		Base	100.254155	220,559.14	113.510871	249,723.92	29,164.78	0.06	

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94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local	100.191900	50,095.95	118.673941	59,336.97	9,241.02	0.01	
		Base	100.191900	50,095.95	118.673941	59,336.97	9,241.02	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local	98.454426	305,208.72	125.066021	387,704.67	82,495.95	0.09	
		Base	98.454426	305,208.72	125.066021	387,704.67	82,495.95	0.09	
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local	102.314567	122,777.48	107.096860	128,516.23	5,738.75	0.03	
	Original Face: 120,000.000	Base	102.314567	122,777.48	107.096860	128,516.23	5,738.75	0.03	
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local	96.650520	386,602.08	109.431584	437,726.34	51,124.26	0.10	
		Base	96.650520	386,602.08	109.431584	437,726.34	51,124.26	0.10	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local	99.912071	69,938.45	106.895355	74,826.75	4,888.30	0.02	
		Base	99.912071	69,938.45	106.895355	74,826.75	4,888.30	0.02	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local	99.862881	259,643.49	113.553678	295,239.56	35,596.07	0.07	
		Base	99.862881	259,643.49	113.553678	295,239.56	35,596.07	0.07	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local	99.601950	39,840.78	104.148955	41,659.58	1,818.80	0.01	
		Base	99.601950	39,840.78	104.148955	41,659.58	1,818.80	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local	113.056113	169,584.17	116.551119	174,826.68	5,242.51	0.04	
		Base	113.056113	169,584.17	116.551119	174,826.68	5,242.51	0.04	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	970,000.000	Local	121.024309	1,173,935.80	134.043934	1,300,226.16	126,290.36	0.30	
		Base	121.024309	1,173,935.80	134.043934	1,300,226.16	126,290.36	0.30	

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95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local	100.034892	130,045.36	103.178597	134,132.18	4,086.82	0.03	
		Base	100.034892	130,045.36	103.178597	134,132.18	4,086.82	0.03	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local	100.000000	80,000.00	103.000393	82,400.31	2,400.31	0.02	
		Base	100.000000	80,000.00	103.000393	82,400.31	2,400.31	0.02	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
	30,000.000	Local	99.973967	29,992.19	105.521170	31,656.35	1,664.16	0.01	
		Base	99.973967	29,992.19	105.521170	31,656.35	1,664.16	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.228630	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	100.000000	20,000.00	0.00	0.00	
		Base	100.000000	20,000.00	100.000000	20,000.00	0.00	0.00	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local	117.201550	117,201.55	138.928027	138,928.03	21,726.48	0.03	
		Base	117.201550	117,201.55	138.928027	138,928.03	21,726.48	0.03	
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	100,000.000	Local	110.520050	110,520.05	108.662792	108,662.79	-1,857.26	0.03	
		Base	110.520050	110,520.05	108.662792	108,662.79	-1,857.26	0.03	
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	80,000.000	Local	124.917038	99,933.63	123.588189	98,870.55	-1,063.08	0.02	
		Base	124.917038	99,933.63	123.588189	98,870.55	-1,063.08	0.02	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local	104.148010	208,296.02	110.061830	220,123.66	11,827.64	0.05	
		Base	104.148010	208,296.02	110.061830	220,123.66	11,827.64	0.05	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	50,000.000	Local	121.198240	60,599.12	119.440329	59,720.16	-878.96	0.01	
		Base	121.198240	60,599.12	119.440329	59,720.16	-878.96	0.01	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local	117.470073	129,217.08	140.521587	154,573.75	25,356.67	0.04	
		Base	117.470073	129,217.08	140.521587	154,573.75	25,356.67	0.04	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
98879FAA6	ZH TRUST ZILLO 2021 2 A 144A					2.349000	17 Oct 2027	
	240,000.000	Local		99.999871	239,999.69	99.999870	239,999.69	0.06
Original Face:	240,000.000	Base		99.999871	239,999.69	99.999870	239,999.69	0.06
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023	
	610,000.000	Local		100.168785	611,029.59	105.191200	641,666.32	0.15
		Base		100.168785	611,029.59	105.191200	641,666.32	0.15
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043	
	600,000.000	Local		117.198592	703,191.55	135.286800	811,720.80	0.19
		Base		117.198592	703,191.55	135.286800	811,720.80	0.19
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023	
	920,000.000	Local		104.277986	959,357.47	109.534720	1,007,719.42	0.23
		Base		104.277986	959,357.47	109.534720	1,007,719.42	0.23
US DOLLAR Total								
	229,073,775.260	Local			224,926,220.84		229,163,193.66	53.43
Original Face:	211,632,715.010	Base			224,926,220.84		229,163,193.66	53.43
FIXED INCOME Total								
	229,073,775.260	Base			224,926,220.84		229,163,193.66	53.43
Original Face:	211,632,715.010							

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI202XK4	US BOND FUTR OPTN NOV21C 164 OCT21 164 CALL					22 Oct 2021		
18,000.000	18.000	Local	1.517356	27,312.40	0.156250	2,812.50	-24,499.90	0.00
		Base	1.517356	27,312.40	0.156250	2,812.50	-24,499.90	0.00

ADI20R1B4	US LONG BND W2 OP OCT21C 162 OCT21 162 CALL					08 Oct 2021		
5,000.000	5.000	Local	1.001730	5,008.65	0.171875	859.38	-4,149.27	0.00
		Base	1.001730	5,008.65	0.171875	859.38	-4,149.27	0.00

ADI20R5T1	US 10Y NOTE W1 OP OCT21C 132 OCT21 132 CALL					01 Oct 2021		
10,000.000	10.000	Local	0.195480	1,954.80	0.031250	312.50	-1,642.30	0.00
		Base	0.195480	1,954.80	0.031250	312.50	-1,642.30	0.00

ADI20R5W4	US BOND FUTR OPTN NOV21C 161 OCT21 161 CALL					22 Oct 2021		
17,000.000	17.000	Local	1.318826	22,420.04	0.703125	11,953.13	-10,466.91	0.00
		Base	1.318826	22,420.04	0.703125	11,953.13	-10,466.91	0.00

ADI20S JL1	US 10YR FUT OPTN NOV21C 131.7 OCT21 131.75 CALL					22 Oct 2021		
5,000.000	5.000	Local	0.642356	3,211.78	0.500000	2,500.00	-711.78	0.00
		Base	0.642356	3,211.78	0.500000	2,500.00	-711.78	0.00

ADI20T4H4	US 10YR FUT OPTN NOV21C 131.5 OCT21 131.5 CALL					22 Oct 2021		
10,000.000	10.000	Local	0.626730	6,267.30	0.625000	6,250.00	-17.30	0.00
		Base	0.626730	6,267.30	0.625000	6,250.00	-17.30	0.00

US DOLLAR Total								
65,000.000	65.000	Local		66,174.97		24,687.51	-41,487.46	0.01
		Base		66,174.97		24,687.51	-41,487.46	0.01

OPTIONS PURCHASED - CALLS Total

65,000.000	65.000	Base		66,174.97		24,687.51	-41,487.46	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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI202Q48	US BOND FUTR OPTN NOV21C 165 OCT21 165 CALL					22 Oct 2021		
-4,000.000	-4.000	Local	0.779520	-3,118.08	0.109375	-437.50	2,680.58	0.00
		Base	0.779520	-3,118.08	0.109375	-437.50	2,680.58	0.00
ADI204FC8	US BOND FUTR OPTN NOV21C 167 OCT21 167 CALL					22 Oct 2021		
-5,000.000	-5.000	Local	0.570146	-2,850.73	0.046875	-234.38	2,616.35	0.00
		Base	0.570146	-2,850.73	0.046875	-234.38	2,616.35	0.00
ADI204M22	US 10YR FUT OPTN NOV21C 134 OCT21 134 CALL					22 Oct 2021		
-10,000.000	-10.000	Local	0.435770	-4,357.70	0.031250	-312.50	4,045.20	0.00
		Base	0.435770	-4,357.70	0.031250	-312.50	4,045.20	0.00
ADI207VY5	US BOND FUTR OPTN NOV21C 166 OCT21 166 CALL					22 Oct 2021		
-15,000.000	-15.000	Local	0.722229	-10,833.43	0.078125	-1,171.88	9,661.55	0.00
		Base	0.722229	-10,833.43	0.078125	-1,171.88	9,661.55	0.00
ADI208910	US 10YR FUT OPTN DEC21C 136.5 NOV21 136.5 CALL					26 Nov 2021		
-21,000.000	-21.000	Local	0.185770	-3,901.17	0.031250	-656.25	3,244.92	0.00
		Base	0.185770	-3,901.17	0.031250	-656.25	3,244.92	0.00
ADI20KWL3	US 10YR FUT OPTN NOV21C 133 OCT21 133 CALL					22 Oct 2021		
-20,000.000	-20.000	Local	0.156864	-3,137.28	0.109375	-2,187.50	949.78	0.00
		Base	0.156864	-3,137.28	0.109375	-2,187.50	949.78	0.00
ADI20MTN9	US 10Y NOTE W1 OP OCT21C 134 OCT21 134 CALL					01 Oct 2021		
-10,000.000	-10.000	Local	0.123270	-1,232.70	0.001000	-10.00	1,222.70	0.00
		Base	0.123270	-1,232.70	0.001000	-10.00	1,222.70	0.00
ADI20MTT6	US 10Y NOTE W1 OP OCT21C 133.5 OCT21 133.5 CALL					01 Oct 2021		
-10,000.000	-10.000	Local	0.224833	-2,248.33	0.001000	-10.00	2,238.33	0.00
		Base	0.224833	-2,248.33	0.001000	-10.00	2,238.33	0.00
ADI20V3F4	US BOND FUTR OPTN DEC21C 165 NOV21 165 CALL					26 Nov 2021		
-10,000.000	-10.000	Local	0.482645	-4,826.45	0.421875	-4,218.75	607.70	0.00
		Base	0.482645	-4,826.45	0.421875	-4,218.75	607.70	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-105,000.000		-105.000	Local	-36,505.87		-9,238.76	27,267.11	0.00
			Base	-36,505.87		-9,238.76	27,267.11	0.00
OPTIONS WRITTEN - CALLS Total								
-105,000.000		-105.000	Base	-36,505.87		-9,238.76	27,267.11	0.00

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI200BY2	US 10YR FUT OPTN NOV21P 131 OCT21 131 PUT					22 Oct 2021		
-12,000.000	-12.000	Local	0.427958	-5,135.49	0.328125	-3,937.50	1,197.99	0.00
		Base	0.427958	-5,135.49	0.328125	-3,937.50	1,197.99	0.00
ADI2079P9	US 10YR FUT OPTN NOV21P 131.5 OCT21 131.5 PUT					22 Oct 2021		
-12,000.000	-12.000	Local	0.381083	-4,572.99	0.515625	-6,187.50	-1,614.51	0.00
		Base	0.381083	-4,572.99	0.515625	-6,187.50	-1,614.51	0.00
ADI207QK1	US 10YR FUT OPTN DEC21P 132 NOV21 132 PUT					26 Nov 2021		
-4,000.000	-4.000	Local	0.482645	-1,930.58	1.078125	-4,312.50	-2,381.92	0.00
		Base	0.482645	-1,930.58	1.078125	-4,312.50	-2,381.92	0.00
ADI2089C6	US 10YR FUT OPTN DEC21P 130.5 NOV21 130.5 PUT					26 Nov 2021		
-21,000.000	-21.000	Local	0.217020	-4,557.42	0.484375	-10,171.88	-5,614.46	0.00
		Base	0.217020	-4,557.42	0.484375	-10,171.88	-5,614.46	0.00
ADI20MTF6	US 10Y NOTE W1 OP OCT21P 132.5 OCT21 132.5 PUT					01 Oct 2021		
-10,000.000	-10.000	Local	0.123270	-1,232.70	0.890625	-8,906.25	-7,673.55	0.00
		Base	0.123270	-1,232.70	0.890625	-8,906.25	-7,673.55	0.00
US DOLLAR Total								
-59,000.000	-59.000	Local		-17,429.18		-33,515.63	-16,086.45	0.01
		Base		-17,429.18		-33,515.63	-16,086.45	0.01
OPTIONS WRITTEN - PUTS Total								
-59,000.000	-59.000	Base		-17,429.18		-33,515.63	-16,086.45	0.01

SWAPS FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.120000	17 Mar 2050		
	568,000.000	Local	101.609129	577,139.85	100.000000	568,000.00	-9,139.85	0.13
		Base	101.609129	577,139.85	100.000000	568,000.00	-9,139.85	0.13

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Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1EDKS4	BWS034686 IRS USD P F	.90000 2 CCPVANILLA			0.900000	17 Mar 2050			
	-568,000.000	Local	100.000000	-568,000.00	78.226017	-444,323.78	123,676.22	0.10	
		Base	100.000000	-568,000.00	78.226017	-444,323.78	123,676.22	0.10	
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	20 Jul 2045			
	1,890,000.000	Local	100.708171	1,903,384.44	100.000000	1,890,000.00	-13,384.44	0.44	
		Base	100.708171	1,903,384.44	100.000000	1,890,000.00	-13,384.44	0.44	
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	79.613644	-1,504,697.87	385,302.13	0.35	
		Base	100.000000	-1,890,000.00	79.613644	-1,504,697.87	385,302.13	0.35	
99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 May 2027			
	2,151,000.000	Local	99.791910	2,146,523.99	100.000000	2,151,000.00	4,476.01	0.50	
		Base	99.791910	2,146,523.99	100.000000	2,151,000.00	4,476.01	0.50	
99S1GW3P5	BWS035501 IRS USD P F	.45000 2 CCPVANILLA			0.450000	15 May 2027			
	-2,151,000.000	Local	100.000000	-2,151,000.00	96.062856	-2,066,312.03	84,687.97	0.48	
		Base	100.000000	-2,151,000.00	96.062856	-2,066,312.03	84,687.97	0.48	
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Nov 2045			
	710,000.000	Local	104.376577	741,073.70	100.000000	710,000.00	-31,073.70	0.17	
		Base	104.376577	741,073.70	100.000000	710,000.00	-31,073.70	0.17	
99S1GXOG0	BWS035485 IRS USD P F	.80000 2 CCPVANILLA			0.800000	15 Nov 2045			
	-710,000.000	Local	100.000000	-710,000.00	79.012061	-560,985.63	149,014.37	0.13	
		Base	100.000000	-710,000.00	79.012061	-560,985.63	149,014.37	0.13	
99S1H41U7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022			
	6,069,000.000	Local	99.999829	6,068,989.63	100.031054	6,070,884.67	1,895.04	1.42	
		Base	99.999829	6,068,989.63	100.031054	6,070,884.67	1,895.04	1.42	
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.116000	15 Jun 2022			
	-6,069,000.000	Local	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.42	
		Base	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.42	
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045			
	720,000.000	Local	100.000000	720,000.00	100.000000	720,000.00	0.00	0.17	
		Base	100.000000	720,000.00	100.000000	720,000.00	0.00	0.17	

& 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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1H9VM1	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045			
	-720,000.000	Local	100.000000	-720,000.00	83.216285	-599,157.25	120,842.75		0.14
		Base	100.000000	-720,000.00	83.216285	-599,157.25	120,842.75		0.14
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
	1,626,000.000	Local	101.162600	1,644,903.88	100.000000	1,626,000.00	-18,903.88		0.38
		Base	101.162600	1,644,903.88	100.000000	1,626,000.00	-18,903.88		0.38
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	82.311931	-1,338,392.00	287,608.00		0.31
		Base	100.000000	-1,626,000.00	82.311931	-1,338,392.00	287,608.00		0.31
99S1I4ZU9	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.138000	07 Oct 2050			
	829,000.000	Local	100.480292	832,981.62	100.000000	829,000.00	-3,981.62		0.19
		Base	100.480292	832,981.62	100.000000	829,000.00	-3,981.62		0.19
99S1I4ZV7	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	07 Oct 2050			
	-829,000.000	Local	100.000000	-829,000.00	84.944955	-704,193.68	124,806.32		0.16
		Base	100.000000	-829,000.00	84.944955	-704,193.68	124,806.32		0.16
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
	901,000.000	Local	100.531940	905,792.78	100.000000	901,000.00	-4,792.78		0.21
		Base	100.531940	905,792.78	100.000000	901,000.00	-4,792.78		0.21
99S1IP7D1	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	15 Feb 2047			
	-901,000.000	Local	100.000000	-901,000.00	86.542955	-779,752.02	121,247.98		0.18
		Base	100.000000	-901,000.00	86.542955	-779,752.02	121,247.98		0.18
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
	362,000.000	Local	100.110909	362,401.49	100.000000	362,000.00	-401.49		0.08
		Base	100.110909	362,401.49	100.000000	362,000.00	-401.49		0.08
99S1IP7M1	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA				1.225000	15 Feb 2047			
	-362,000.000	Local	100.000000	-362,000.00	87.071834	-315,200.04	46,799.96		0.07
		Base	100.000000	-362,000.00	87.071834	-315,200.04	46,799.96		0.07
99S1JRHU7	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
	534,000.000	Local	100.572586	537,057.61	100.000000	534,000.00	-3,057.61		0.12
		Base	100.572586	537,057.61	100.000000	534,000.00	-3,057.61		0.12

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1JRHV5	BWS044560 IRS USD P F	1.60000 2 CCPVANILLA			1.600000	15 Feb 2047			
	-534,000.000	Local	100.000000	-534,000.00	95.005005	-507,326.73	26,673.27	0.12	
		Base	100.000000	-534,000.00	95.005005	-507,326.73	26,673.27	0.12	
99S1KKW09	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
	1,889,000.000	Local	100.442663	1,897,361.90	100.000000	1,889,000.00	-8,361.90	0.44	
		Base	100.442663	1,897,361.90	100.000000	1,889,000.00	-8,361.90	0.44	
99S1KKW17	BWS048967 IRS USD P F	2.00000 2 CCPVANILLA			2.000000	15 Feb 2047			
	-1,889,000.000	Local	100.000000	-1,889,000.00	103.467055	-1,954,492.67	-65,492.67	0.46	
		Base	100.000000	-1,889,000.00	103.467055	-1,954,492.67	-65,492.67	0.46	
99S1KQV64	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.118880	03 Jun 2051			
	325,000.000	Local	100.586505	326,906.14	100.000000	325,000.00	-1,906.14	0.08	
		Base	100.586505	326,906.14	100.000000	325,000.00	-1,906.14	0.08	
99S1KQV72	BWS049502 IRS USD P F	2.00000 2 CCPVANILLA			2.000000	03 Jun 2051			
	-325,000.000	Local	100.000000	-325,000.00	103.830621	-337,449.52	-12,449.52	0.08	
		Base	100.000000	-325,000.00	103.830621	-337,449.52	-12,449.52	0.08	
99S1KTMX9	BWS049700 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2028			
	6,367,000.000	Local	100.118455	6,374,542.02	100.000000	6,367,000.00	-7,542.02	1.48	
		Base	100.118455	6,374,542.02	100.000000	6,367,000.00	-7,542.02	1.48	
99S1KTM7	BWS049700 IRS USD P F	1.25000 2 CCPVANILLA			1.250000	15 Feb 2028			
	-6,367,000.000	Local	100.000000	-6,367,000.00	99.939984	-6,363,178.78	3,821.22	1.48	
		Base	100.000000	-6,367,000.00	99.939984	-6,363,178.78	3,821.22	1.48	
99S1L9U96	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2028			
	6,440,000.000	Local	99.914737	6,434,509.08	100.000000	6,440,000.00	5,490.92	1.50	
		Base	99.914737	6,434,509.08	100.000000	6,440,000.00	5,490.92	1.50	
99S1L9UA3	BWS051383 IRS USD P F	1.35000 2 CCPVANILLA			1.350000	15 Feb 2028			
	-6,440,000.000	Local	100.000000	-6,440,000.00	100.561748	-6,476,176.57	-36,176.57	1.51	
		Base	100.000000	-6,440,000.00	100.561748	-6,476,176.57	-36,176.57	1.51	
99S1M0B61	SWS052464 IRS USD R F	2.75000 2 CCPZERO			2.750000	13 May 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	

& 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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1MDOF9	SWS052688 IRS USD R F	.82000 2 CCPVANILLA			0.820000	04 Jun 2024		
	20,730,000.000	Local	100.000000	20,730,000.00	99.777494	20,683,874.51	-46,125.49	4.82
		Base	100.000000	20,730,000.00	99.777494	20,683,874.51	-46,125.49	4.82
99S1MDOG7	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	04 Jun 2024		
	-20,730,000.000	Local	100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.83
		Base	100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.83
99S1MQZR2	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Feb 2047		
	815,000.000	Local	100.000000	815,000.00	100.000000	815,000.00	0.00	0.19
		Base	100.000000	815,000.00	100.000000	815,000.00	0.00	0.19
99S1MQZS0	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-815,000.000	Local	100.000000	-815,000.00	103.459581	-843,195.59	-28,195.59	0.20
		Base	100.000000	-815,000.00	103.459581	-843,195.59	-28,195.59	0.20
99S1MXWR0	BWS053264 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.123880	09 Jul 2051		
	900,000.000	Local	99.557770	896,019.93	100.000000	900,000.00	3,980.07	0.21
		Base	99.557770	896,019.93	100.000000	900,000.00	3,980.07	0.21
99S1MXWS8	BWS053264 IRS USD P F 1.67125 2 CCPVANILLA				1.671250	09 Jul 2051		
	-900,000.000	Local	100.000000	-900,000.00	95.964102	-863,676.92	36,323.08	0.20
		Base	100.000000	-900,000.00	95.964102	-863,676.92	36,323.08	0.20
99S1N07L2	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.131500	15 Feb 2047		
	1,893,000.000	Local	100.792758	1,908,006.90	100.000000	1,893,000.00	-15,006.90	0.44
		Base	100.792758	1,908,006.90	100.000000	1,893,000.00	-15,006.90	0.44
99S1N07M0	BWS053322 IRS USD P F 1.63000 2 CCPVANILLA				1.630000	15 Feb 2047		
	-1,893,000.000	Local	100.000000	-1,893,000.00	95.643115	-1,810,524.17	82,475.83	0.42
		Base	100.000000	-1,893,000.00	95.643115	-1,810,524.17	82,475.83	0.42
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Feb 2047		
	602,000.000	Local	96.646002	581,808.93	100.000000	602,000.00	20,191.07	0.14
		Base	96.646002	581,808.93	100.000000	602,000.00	20,191.07	0.14
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047		
	-602,000.000	Local	100.000000	-602,000.00	98.996651	-595,959.84	6,040.16	0.14
		Base	100.000000	-602,000.00	98.996651	-595,959.84	6,040.16	0.14

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1NXPR7	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS					0.050000	15 May 2027		
	8,189,000.000	Local	100.319748	8,215,184.19	100.000000	8,189,000.00	-26,184.19		1.91
		Base	100.319748	8,215,184.19	100.000000	8,189,000.00	-26,184.19		1.91
99S1NXPS5	BWS058263 IRS USD P F .71000 2 CCPOIS					0.710000	15 May 2027		
	-8,189,000.000	Local	100.000000	-8,189,000.00	98.725022	-8,084,592.05	104,407.95		1.89
		Base	100.000000	-8,189,000.00	98.725022	-8,084,592.05	104,407.95		1.89
99S1O2NC9	SWS058420 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2026		
	28,784,750.000	Local	102.413989	29,479,610.76	102.367000	29,466,085.03	-13,525.73		6.87
		Base	102.413989	29,479,610.76	102.367000	29,466,085.03	-13,525.73		6.87
99S1O2ND7	SWS058420 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2026		
	-28,784,750.000	Local	100.000000	-28,784,750.00	100.000000	-28,784,750.00	0.00		6.71
		Base	100.000000	-28,784,750.00	100.000000	-28,784,750.00	0.00		6.71
US DOLLAR Total									
		Local		804,448.85		2,198,507.07	1,394,058.22		43.29
		Base		804,448.85		2,198,507.07	1,394,058.22		43.29
SWAPS FIXED INCOME Total									
	0.000	Base		804,448.85		2,198,507.07	1,394,058.22		43.29

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-99,000.000	242,305,737.430	Base		238,974,761.19		244,575,577.41	5,600,816.22	99.97
Original Face:	211,632,715.010							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR				Exchange Rate:		1.000000			
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023							
280.000	70,000,000.000	Local	69,198,500.00	69,253,763.00	98.855000	-55,263.00	-65,763.00	10,500.00	
		Base	69,198,500.00		98.855000	-55,263.00	-65,763.00	10,500.00	0.00
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918	18 Sep 2023							
11.000	2,750,000.000	Local	2,722,225.00	2,724,798.10	98.990000	-2,573.10	-2,985.60	412.50	
		Base	2,722,225.00		98.990000	-2,573.10	-2,985.60	412.50	0.00
ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619	19 Jun 2023							
48.000	12,000,000.000	Local	11,905,800.00	11,909,023.03	99.215000	-3,223.03	-4,423.03	1,200.00	
		Base	11,905,800.00		99.215000	-3,223.03	-4,423.03	1,200.00	0.00
ADI1WTGR6	US ULTRA BOND CBT DEC21 XCBT 20211221	21 Dec 2021							
71.000	7,100,000.000	Local	13,565,437.50	14,036,326.59	191.062500	-470,889.09	-459,795.34	-11,093.75	
		Base	13,565,437.50		191.062500	-470,889.09	-459,795.34	-11,093.75	0.00
ADI1X18X2	US 5YR NOTE (CBT) DEC21 XCBT 20211231	31 Dec 2021							
585.000	58,500,000.000	Local	71,804,179.98	72,242,092.43	122.742188	-437,912.45	-488,186.18	50,273.73	
		Base	71,804,179.98		122.742188	-437,912.45	-488,186.18	50,273.73	0.01
US DOLLAR Total									
995.000	150,350,000.000	Local	169,196,142.48	170,166,003.15		-969,860.67	-1,021,153.15	51,292.48	
		Base				-969,860.67	-1,021,153.15	51,292.48	0.02
FUTURES LONG Total									
995.000	150,350,000.000	Base				-969,860.67	-1,021,153.15	51,292.48	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR							Exchange Rate:	1.000000		
ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			
-162.000	-40,500,000.000	Local	-40,431,150.00	-40,409,129.31	99.830000	-22,020.69		-17,970.69	-4,050.00	
		Base	-40,431,150.00		99.830000	-22,020.69		-17,970.69	-4,050.00	0.00
ADI1WS6X6	US 10YR ULTRA FUT DEC21 XCBT 20211221						21 Dec 2021			
-27.000	-2,700,000.000	Local	-3,921,750.00	-4,004,812.67	145.250000	83,062.67		87,703.29	-4,640.62	
		Base	-3,921,750.00		145.250000	83,062.67		87,703.29	-4,640.62	0.00
ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221						21 Dec 2021			
-154.000	-15,400,000.000	Local	-24,519,687.50	-25,026,992.62	159.218750	507,305.12		526,555.12	-19,250.00	
		Base	-24,519,687.50		159.218750	507,305.12		526,555.12	-19,250.00	0.00
ADI1WTCQ2	US 10YR NOTE (CBT) DEC21 XCBT 20211221						21 Dec 2021			
-80.000	-8,000,000.000	Local	-10,528,750.00	-10,656,297.34	131.609375	127,547.34		138,797.34	-11,250.00	
		Base	-10,528,750.00		131.609375	127,547.34		138,797.34	-11,250.00	0.00
ADI1X1937	US 2YR NOTE (CBT) DEC21 XCBT 20211231						31 Dec 2021			
-4.000	-800,000.000	Local	-880,218.75	-880,711.83	110.027344	493.08		649.33	-156.25	
		Base	-880,218.75		110.027344	493.08		649.33	-156.25	0.00
US DOLLAR Total										
-427.000	-67,400,000.000	Local	-80,281,556.25	-80,977,943.77		696,387.52		735,734.39	-39,346.87	
		Base				696,387.52		735,734.39	-39,346.87	0.01
FUTURES SHORT Total										
-427.000	-67,400,000.000	Base				696,387.52		735,734.39	-39,346.87	0.01

Holdings - Futures Contracts

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



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
568.000	82,950,000.000	Base			-273,473.15	-285,418.76	11,945.61	0.03	

Holdings



WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO

Exchange Rate: 98.736400

ARS	ARGENTINE PESO							
		689,964.030	Local	1.000000	689,964.03	1.000000	689,964.03	0.00
			Base	0.012924	8,917.24	0.010128	6,987.94	100.00
							-1,929.30	0.00

ARGENTINE PESO Total

		689,964.030	Local		689,964.03		689,964.03	0.00
			Base		8,917.24		6,987.94	100.00
							-1,929.30	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.383222

AUD	AUSTRALIAN DOLLAR							
		1,406,975.880	Local	1.000000	1,406,975.88	1.000000	1,406,975.88	99.58
			Base	0.736319	1,035,983.70	0.722950	1,017,172.86	0.06

AUSTRALIAN DOLLAR Total

		1,406,975.880	Local		1,406,975.88		1,406,975.88	99.58
			Base		1,035,983.70		1,017,172.86	0.06

BRAZILIAN REAL

Exchange Rate: 5.445750

BRL	BRAZILIAN REAL							
		3,252,896.650	Local	1.000000	3,252,896.65	1.000000	3,252,896.65	4.43
			Base	0.191532	623,033.48	0.183629	597,327.58	0.03

BRAZILIAN REAL Total

		3,252,896.650	Local		3,252,896.65		3,252,896.65	4.43
			Base		623,033.48		597,327.58	0.03

EURO CURRENCY

Exchange Rate: 0.863297

INTERNATIONAL

EUR	EURO CURRENCY							
		779,336.010	Local	1.000000	779,336.01	1.000000	779,336.01	9.21

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.178087	918,125.30	1.158350	902,743.80	-15,381.50	0.05
INTERNATIONAL Total								
	779,336.010	Local		779,336.01		779,336.01	0.00	9.21
		Base		918,125.30		902,743.80	-15,381.50	0.05
EURO CURRENCY Total								
	779,336.010	Local		779,336.01		779,336.01	0.00	9.21
		Base		918,125.30		902,743.80	-15,381.50	0.05
INDONESIAN RUPIAH							Exchange Rate:	14,312.500000
IDR	INDONESIAN RUPIAH							
	7,336,131,580.000	Local	1.000000	7,336,131,580.00	1.000000	7,336,131,580.00	0.00	4.88
		Base	0.000070	514,004.66	0.000070	512,568.15	-1,436.51	0.03
INDONESIAN RUPIAH Total								
	7,336,131,580.000	Local		7,336,131,580.00		7,336,131,580.00	0.00	4.88
		Base		514,004.66		512,568.15	-1,436.51	0.03
JAPANESE YEN							Exchange Rate:	111.295000
JPY	JAPANESE YEN							
	42,377,415.000	Local	1.000000	42,377,415.00	1.000000	42,377,415.00	0.00	8.53
		Base	0.008907	377,451.22	0.008985	380,766.57	3,315.35	0.02
JAPANESE YEN Total								
	42,377,415.000	Local		42,377,415.00		42,377,415.00	0.00	8.53
		Base		377,451.22		380,766.57	3,315.35	0.02
MEXICAN PESO							Exchange Rate:	20.641500
MXN	MEXICAN PESO (NEW)							
	34,119,070.920	Local	1.000000	34,119,070.92	1.000000	34,119,070.92	0.00	5.05
		Base	0.049891	1,702,223.76	0.048446	1,652,935.64	-49,288.12	0.09
MEXICAN PESO Total								
	34,119,070.920	Local		34,119,070.92		34,119,070.92	0.00	5.05

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,702,223.76		1,652,935.64	-49,288.12	0.09
POUND STERLING							Exchange Rate:	0.742170
GBP	POUND STERLING							
	1,085,475.820	Local	1.000000	1,085,475.82	1.000000	1,085,475.82	0.00	99.86
		Base	1.369509	1,486,569.44	1.347400	1,462,570.33	-23,999.11	0.08
POUND STERLING Total								
	1,085,475.820	Local		1,085,475.82		1,085,475.82	0.00	99.86
		Base		1,486,569.44		1,462,570.33	-23,999.11	0.08
RUSSIAN RUBLE							Exchange Rate:	72.791250
RUB	RUSSIAN RUBLE							
	8,872,953.240	Local	1.000000	8,872,953.24	1.000000	8,872,953.24	0.00	1.02
		Base	0.013585	120,535.20	0.013738	121,895.88	1,360.68	0.01
RUSSIAN RUBLE Total								
	8,872,953.240	Local		8,872,953.24		8,872,953.24	0.00	1.02
		Base		120,535.20		121,895.88	1,360.68	0.01
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
	1,446,185.170	Local	1.000000	1,446,185.17	1.000000	1,446,185.17	0.00	0.08
		Base	1.000000	1,446,185.17	1.000000	1,446,185.17	0.00	0.08
US DOLLAR Total								
	1,446,185.170	Local		1,446,185.17		1,446,185.17	0.00	0.08
		Base		1,446,185.17		1,446,185.17	0.00	0.08
CASH Total								
	7,430,161,852.720	Base		8,233,029.17		8,101,153.92	-131,875.25	0.44
CASH EQUIVALENT								

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
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.025094	31 Dec 2030		
	5,336,677.900	Local	100.000000	5,336,677.90	100.000000	5,336,677.90	0.00	0.30
		Base	100.000000	5,336,677.90	100.000000	5,336,677.90	0.00	0.29
US DOLLAR Total								
	5,336,677.900	Local		5,336,677.90		5,336,677.90	0.00	0.30
		Base		5,336,677.90		5,336,677.90	0.00	0.29
CASH EQUIVALENT Total								
	5,336,677.900	Base		5,336,677.90		5,336,677.90	0.00	0.29
FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	5.445750
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	8,773,000.000	Local	99.495397	8,728,731.18	103.149400	9,049,296.86	320,565.68	12.32
		Base	28.414039	2,492,763.61	18.941266	1,661,717.28	-831,046.33	0.09
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	11,656,000.000	Local	114.084641	13,297,705.74	100.265800	11,686,981.65	-1,610,724.09	15.91
		Base	23.258722	2,711,036.64	18.411752	2,146,073.85	-564,962.79	0.12
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10				10.000000	01 Jan 2025		
	10,807,000.000	Local	112.875763	12,198,483.71	102.020900	11,025,398.66	-1,173,085.05	15.01
		Base	21.990705	2,376,535.47	18.734040	2,024,587.74	-351,947.73	0.11
BRAZILIAN REAL Total								
	31,236,000.000	Local		34,224,920.63		31,761,677.17	-2,463,243.46	43.25
		Base		7,580,335.72		5,832,378.87	-1,747,956.85	0.32
EURO CURRENCY							Exchange Rate:	0.863297
ITALY								
ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021		

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WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	7,600,000.000	Local	100.076545	7,605,817.43	100.080000	7,606,080.00	262.57	89.84
		Base	114.507801	8,702,592.86	115.927659	8,810,502.06	107,909.20	0.48
ITALY Total								
	7,600,000.000	Local		7,605,817.43		7,606,080.00	262.57	89.84
		Base		8,702,592.86		8,810,502.06	107,909.20	0.48
EURO CURRENCY Total								
	7,600,000.000	Local		7,605,817.43		7,606,080.00	262.57	89.84
		Base		8,702,592.86		8,810,502.06	107,909.20	0.48
INDONESIAN RUPIAH							Exchange Rate:	14,312.500000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	41,010,000,000.000	Local	100.625761	41,266,624,430.94	107.100000	43,921,710,000.00	2,655,085,569.06	29.19
		Base	0.007077	2,902,091.79	0.007483	3,068,765.76	166,673.97	0.17
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035		
	4,450,000,000.000	Local	98.483686	4,382,524,035.52	105.800000	4,708,100,000.00	325,575,964.48	3.13
		Base	0.006966	309,986.56	0.007392	328,950.22	18,963.66	0.02
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	86,055,000,000.000	Local	100.447350	86,439,967,263.67	101.050000	86,958,577,500.00	518,610,236.33	57.80
		Base	0.007025	6,045,241.11	0.007060	6,075,708.47	30,467.36	0.33
ACI1Z26W4	INDONESIA GOVERNMENT BONDS 04/32 6.375				6.375000	15 Apr 2032		
	7,451,000,000.000	Local	102.735048	7,654,788,442.79	101.000000	7,525,510,000.00	-129,278,442.79	5.00
		Base	0.007203	536,707.26	0.007057	525,799.83	-10,907.43	0.03
INDONESIAN RUPIAH Total								
	138,966,000,000.000	Local		139,743,904,172.92		143,113,897,500.00	3,369,993,327.08	95.12
		Base		9,794,026.72		9,999,224.28	205,197.56	0.54
MEXICAN PESO							Exchange Rate:	20.641500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	201,426,300.000	Local	107.935453	217,410,388.81	98.847000	199,103,854.76	-18,306,534.05	29.50
		Base	5.772034	11,626,393.69	4.788751	9,645,803.59	-1,980,590.10	0.52

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Asset ID	Asset Description					Rate	Maturity Date		% Curr
	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047			
	132,310,000.000	Local	102.913399	136,164,717.94	100.681000	133,211,031.10	-2,953,686.84		19.74
		Base	5.343673	7,070,213.99	4.877601	6,453,553.82	-616,660.17		0.35
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029			
	76,440,000.000	Local	111.650402	85,345,567.20	106.958000	81,758,695.20	-3,586,872.00		12.11
		Base	5.585637	4,269,660.83	5.181697	3,960,889.24	-308,771.59		0.21
MEXICAN PESO Total									
	410,176,300.000	Local		438,920,673.95		414,073,581.06	-24,847,092.89		61.35
		Base		22,966,268.51		20,060,246.65	-2,906,021.86		1.09
RUSSIAN RUBLE							Exchange Rate:	72.791250	
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027			
	53,660,000.000	Local	99.711082	53,504,966.75	104.408394	56,025,544.22	2,520,577.47		6.46
		Base	1.571676	843,361.54	1.434354	769,674.16	-73,687.38		0.04
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028			
	148,713,000.000	Local	94.686453	140,811,065.18	99.490000	147,954,563.70	7,143,498.52		17.05
		Base	1.506905	2,240,964.14	1.366785	2,032,587.21	-208,376.93		0.11
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023			
	19,200,000.000	Local	100.240907	19,246,254.15	99.806000	19,162,752.00	-83,502.15		2.21
		Base	1.630654	313,085.54	1.371126	263,256.26	-49,829.28		0.01
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023			
	22,740,000.000	Local	100.256666	22,798,365.83	99.860000	22,708,164.00	-90,201.83		2.62
		Base	1.619308	368,230.72	1.371868	311,962.83	-56,267.89		0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034			
	4,910,000.000	Local	98.818521	4,851,989.37	99.103000	4,865,957.30	13,967.93		0.56
		Base	1.559369	76,565.04	1.361469	66,848.11	-9,716.93		0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029			
	132,374,000.000	Local	100.923716	133,596,760.31	98.545000	130,447,958.30	-3,148,802.01		15.03
		Base	1.540295	2,038,950.61	1.353803	1,792,082.95	-246,867.66		0.10
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030			

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	222,140,000.000	Local		106.032127	235,539,766.62	103.104000	229,035,225.60	26.40
		Base		1.599048	3,552,125.24	1.416434	3,146,466.44	0.17
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7					7.700000	16 Mar 2039	
	240,670,000.000	Local		113.331111	272,753,985.91	103.299000	248,609,703.30	28.65
		Base		1.674126	4,029,117.91	1.419113	3,415,378.95	0.19
RUSSIAN RUBLE Total								
	844,407,000.000	Local			883,103,154.12		858,809,868.42	98.98
		Base			13,462,400.74		11,798,256.91	0.64
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		99.882397	319,623.67	110.860790	354,754.53	0.02
		Base		99.882397	319,623.67	110.860790	354,754.53	0.02
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A					1.283750	15 Jun 2036	
	1,420,000.000	Local		100.000000	1,420,000.00	99.968700	1,419,555.54	0.08
Original Face:	1,420,000.000	Base		100.000000	1,420,000.00	99.968700	1,419,555.54	0.08
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026	
	750,500.000	Local		100.532662	754,497.63	99.416700	746,122.33	0.04
		Base		100.532662	754,497.63	99.416700	746,122.33	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045	
	42,000.000	Local		87.782738	36,868.75	112.915587	47,424.55	0.00
		Base		87.782738	36,868.75	112.915587	47,424.55	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027	
	10,000.000	Local		110.440900	11,044.09	110.654968	11,065.50	0.00
		Base		110.440900	11,044.09	110.654968	11,065.50	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027	
	530,000.000	Local		100.169974	530,900.86	103.445040	548,258.71	0.03
		Base		100.169974	530,900.86	103.445040	548,258.71	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043	
	680,000.000	Local		99.953746	679,685.47	95.657336	650,469.88	0.04

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		Base	99.953746	679,685.47	95.657336	650,469.88	-29,215.59	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
	980,000.000	Local	99.892468	978,946.19	99.114240	971,319.55	-7,626.64	0.06
		Base	99.892468	978,946.19	99.114240	971,319.55	-7,626.64	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
	740,000.000	Local	101.271397	749,408.34	97.243018	719,598.33	-29,810.01	0.04
		Base	101.271397	749,408.34	97.243018	719,598.33	-29,810.01	0.04
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
	266,000.000	Local	94.128259	250,381.17	98.321802	261,535.99	11,154.82	0.01
		Base	94.128259	250,381.17	98.321802	261,535.99	11,154.82	0.01
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55				2.550000	01 Dec 2033		
	110,000.000	Local	100.040409	110,044.45	98.240316	108,064.35	-1,980.10	0.01
		Base	100.040409	110,044.45	98.240316	108,064.35	-1,980.10	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
	525,000.000	Local	107.106650	562,309.91	112.124333	588,652.75	26,342.84	0.03
		Base	107.106650	562,309.91	112.124333	588,652.75	26,342.84	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	220,000.000	Local	100.024327	220,053.52	127.040582	279,489.28	59,435.76	0.02
		Base	100.024327	220,053.52	127.040582	279,489.28	59,435.76	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
	80,000.000	Local	99.883988	79,907.19	102.698459	82,158.77	2,251.58	0.00
		Base	99.883988	79,907.19	102.698459	82,158.77	2,251.58	0.00
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	60,000.000	Local	104.833417	62,900.05	106.529699	63,917.82	1,017.77	0.00
		Base	104.833417	62,900.05	106.529699	63,917.82	1,017.77	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3				2.300000	21 Nov 2022		
	900,000.000	Local	99.962023	899,658.21	102.050169	918,451.52	18,793.31	0.05
		Base	99.962023	899,658.21	102.050169	918,451.52	18,793.31	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95				2.950000	21 Nov 2026		
	830,000.000	Local	103.570864	859,638.17	107.094977	888,888.31	29,250.14	0.05

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		Base	103.570864	859,638.17	107.094977	888,888.31	29,250.14	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2				3.200000	21 Nov 2029		
	2,130,000.000	Local	105.555848	2,248,339.57	107.741434	2,294,892.54	46,552.97	0.13
		Base	105.555848	2,248,339.57	107.741434	2,294,892.54	46,552.97	0.12
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6				2.600000	21 Nov 2024		
	780,000.000	Local	99.973853	779,796.05	105.106963	819,834.31	40,038.26	0.05
		Base	99.973853	779,796.05	105.106963	819,834.31	40,038.26	0.04
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25				4.250000	21 Nov 2049		
	650,000.000	Local	120.525374	783,414.93	118.618230	771,018.50	-12,396.43	0.04
		Base	120.525374	783,414.93	118.618230	771,018.50	-12,396.43	0.04
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8				3.800000	15 Mar 2025		
	270,000.000	Local	105.801244	285,663.36	108.588843	293,189.88	7,526.52	0.02
		Base	105.801244	285,663.36	108.588843	293,189.88	7,526.52	0.02
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				1.427420	25 Jan 2023		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
	80,000.000	Local	100.153813	80,123.05	109.033463	87,226.77	7,103.72	0.00
		Base	100.153813	80,123.05	109.033463	87,226.77	7,103.72	0.00
00766WAV5	AECOM 2021 TERM LOAN B					13 Apr 2028		
	109,725.000	Local	99.292704	108,948.92	99.921900	109,639.30	690.38	0.01
		Base	99.292704	108,948.92	99.921900	109,639.30	690.38	0.01
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024		
	440,000.000	Local	99.522600	437,899.44	104.260346	458,745.52	20,846.08	0.03
		Base	99.522600	437,899.44	104.260346	458,745.52	20,846.08	0.02
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023		
	90,000.000	Local	99.985111	89,986.60	103.521580	93,169.42	3,182.82	0.01
		Base	99.985111	89,986.60	103.521580	93,169.42	3,182.82	0.01
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
	200,000.000	Local	99.217365	198,434.73	106.159184	212,318.37	13,883.64	0.01

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		Base	99.217365	198,434.73	106.159184	212,318.37	13,883.64	0.01
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028		
	793,826.280	Local	99.825826	792,443.64	100.050000	794,223.19	1,779.55	0.05
		Base	99.825826	792,443.64	100.050000	794,223.19	1,779.55	0.04
01F0124A1	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE				1.500000	19 Oct 2036		
	1,700,000.000	Local	101.568801	1,726,669.61	100.953125	1,716,203.13	-10,466.48	0.10
Original Face:	1,700,000.000	Base	101.568801	1,726,669.61	100.953125	1,716,203.13	-10,466.48	0.09
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Oct 2051		
	3,500,000.000	Local	100.731368	3,525,597.88	100.203125	3,507,109.38	-18,488.50	0.20
Original Face:	3,500,000.000	Base	100.731368	3,525,597.88	100.203125	3,507,109.38	-18,488.50	0.19
01F0206B0	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	10 Nov 2051		
	6,200,000.000	Local	99.992944	6,199,562.50	100.023437	6,201,453.09	1,890.59	0.35
Original Face:	6,200,000.000	Base	99.992944	6,199,562.50	100.023437	6,201,453.09	1,890.59	0.34
01F0226A8	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	14 Oct 2051		
	3,000,000.000	Local	103.153400	3,094,602.01	103.046875	3,091,406.25	-3,195.76	0.18
Original Face:	3,000,000.000	Base	103.153400	3,094,602.01	103.046875	3,091,406.25	-3,195.76	0.17
01F0226B6	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	10 Nov 2051		
	2,800,000.000	Local	102.828683	2,879,203.13	102.851562	2,879,843.74	640.61	0.16
Original Face:	2,800,000.000	Base	102.828683	2,879,203.13	102.851562	2,879,843.74	640.61	0.16
01F0306B9	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	10 Nov 2051		
	300,000.000	Local	104.328127	312,984.38	104.480908	313,442.72	458.34	0.02
Original Face:	300,000.000	Base	104.328127	312,984.38	104.480908	313,442.72	458.34	0.02
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030		
	170,000.000	Local	99.756024	169,585.24	94.287430	160,288.63	-9,296.61	0.01
		Base	99.756024	169,585.24	94.287430	160,288.63	-9,296.61	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
	550,000.000	Local	96.672115	531,696.63	87.086184	478,974.01	-52,722.62	0.03
		Base	96.672115	531,696.63	87.086184	478,974.01	-52,722.62	0.03
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	80,000.000	Local	99.923538	79,938.83	98.651956	78,921.56	-1,017.27	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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			Base	99.923538	79,938.83	98.651956	78,921.56	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027	
	140,000.000	Local		99.714514	139,600.32	97.655114	136,717.16	0.01
		Base		99.714514	139,600.32	97.655114	136,717.16	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046	
	140,000.000	Local		84.096214	117,734.70	97.515768	136,522.08	0.01
		Base		84.096214	117,734.70	97.515768	136,522.08	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026	
	384,000.000	Local		100.441943	385,697.06	112.262819	431,089.22	0.02
		Base		100.441943	385,697.06	112.262819	431,089.22	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029	
	17,000.000	Local		108.979471	18,526.51	114.821192	19,519.60	0.00
		Base		108.979471	18,526.51	114.821192	19,519.60	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039	
	200,000.000	Local		99.867775	199,735.55	122.761561	245,523.12	0.01
		Base		99.867775	199,735.55	122.761561	245,523.12	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049	
	930,000.000	Local		125.870347	1,170,594.23	126.390953	1,175,435.86	0.07
		Base		125.870347	1,170,594.23	126.390953	1,175,435.86	0.06
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059	
	44,000.000	Local		101.027818	44,452.24	129.159179	56,830.04	0.00
		Base		101.027818	44,452.24	129.159179	56,830.04	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025	
	80,000.000	Local		99.969288	79,975.43	103.649897	82,919.92	0.00
		Base		99.969288	79,975.43	103.649897	82,919.92	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032	
	870,000.000	Local		96.731218	841,561.60	95.546230	831,252.20	0.05
		Base		96.731218	841,561.60	95.546230	831,252.20	0.05
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027	
	440,000.000	Local		99.887834	439,506.47	109.894622	483,536.34	0.03

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			Base	99.887834	439,506.47	109.894622	483,536.34	44,029.87
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037	
	110,000.000	Local		99.787809	109,766.59	117.868242	129,655.07	19,888.48
		Base		99.787809	109,766.59	117.868242	129,655.07	19,888.48
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047	
	400,000.000	Local		122.647043	490,588.17	121.047040	484,188.16	-6,400.01
		Base		122.647043	490,588.17	121.047040	484,188.16	-6,400.01
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057	
	70,000.000	Local		139.814543	97,870.18	126.692866	88,685.01	-9,185.17
		Base		139.814543	97,870.18	126.692866	88,685.01	-9,185.17
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025	
	350,000.000	Local		99.971206	349,899.22	99.796944	349,289.30	-609.92
		Base		99.971206	349,899.22	99.796944	349,289.30	-609.92
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027	
	450,000.000	Local		100.004360	450,019.62	99.517775	447,829.99	-2,189.63
		Base		100.004360	450,019.62	99.517775	447,829.99	-2,189.63
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030	
	210,000.000	Local		99.902795	209,795.87	97.148998	204,012.90	-5,782.97
		Base		99.902795	209,795.87	97.148998	204,012.90	-5,782.97
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050	
	850,000.000	Local		101.256022	860,676.19	93.399801	793,898.31	-66,777.88
		Base		101.256022	860,676.19	93.399801	793,898.31	-66,777.88
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031	
	200,000.000	Local		100.157660	200,315.32	101.154735	202,309.47	1,994.15
		Base		100.157660	200,315.32	101.154735	202,309.47	1,994.15
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024	
	0.000	Local		0.000000	145.18	0.000000	0.00	-145.18
		Base		0.000000	145.18	0.000000	0.00	-145.18
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					0.644380	25 Jun 2045	
	281,079.460	Local		96.527462	271,318.87	100.238850	281,750.82	10,431.95

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Original Face:	13,440,000.000	Base	96.527462		271,318.87	100.238850	281,750.82	10,431.95
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025	
	220,000.000	Local	99.967764		219,929.08	108.816493	239,396.28	19,467.20
		Base	99.967764		219,929.08	108.816493	239,396.28	19,467.20
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025	
	170,000.000	Local	100.361200		170,614.04	104.673130	177,944.32	7,330.28
		Base	100.361200		170,614.04	104.673130	177,944.32	7,330.28
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024	
	10,000.000	Local	99.950100		9,995.01	107.143260	10,714.33	719.32
		Base	99.950100		9,995.01	107.143260	10,714.33	719.32
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051	
	69,000.000	Local	103.251957		71,243.85	125.871838	86,851.57	15,607.72
		Base	103.251957		71,243.85	125.871838	86,851.57	15,607.72
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B						19 Feb 2028	
	388,050.000	Local	99.769393		387,155.13	99.325000	385,430.66	-1,724.47
		Base	99.769393		387,155.13	99.325000	385,430.66	-1,724.47
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027	
	200,000.000	Local	100.410980		200,821.96	113.754815	227,509.63	26,687.67
		Base	100.410980		200,821.96	113.754815	227,509.63	26,687.67
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024	
	280,000.000	Local	100.449596		281,258.87	107.311959	300,473.49	19,214.62
		Base	100.449596		281,258.87	107.311959	300,473.49	19,214.62
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027	
	250,000.000	Local	95.622816		239,057.04	110.154746	275,386.87	36,329.83
		Base	95.622816		239,057.04	110.154746	275,386.87	36,329.83
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026	
	730,000.000	Local	96.426082		703,910.40	109.640965	800,379.04	96,468.64
		Base	96.426082		703,910.40	109.640965	800,379.04	96,468.64
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046	
	210,000.000	Local	95.783957		201,146.31	124.078216	260,564.25	59,417.94

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		Base	95.783957	201,146.31	124.078216	260,564.25	59,417.94	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
	670,000.000	Local	99.652684	667,672.98	112.904045	756,457.10	88,784.12	0.04
		Base	99.652684	667,672.98	112.904045	756,457.10	88,784.12	0.04
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
	1,650,000.000	Local	111.706645	1,843,159.64	117.533075	1,939,295.74	96,136.10	0.11
		Base	111.706645	1,843,159.64	117.533075	1,939,295.74	96,136.10	0.11
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040		
	330,000.000	Local	99.940030	329,802.10	116.271748	383,696.77	53,894.67	0.02
		Base	99.940030	329,802.10	116.271748	383,696.77	53,894.67	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	760,000.000	Local	107.490533	816,928.05	119.028673	904,617.91	87,689.86	0.05
		Base	107.490533	816,928.05	119.028673	904,617.91	87,689.86	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	110,000.000	Local	99.816427	109,798.07	109.623063	120,585.37	10,787.30	0.01
		Base	99.816427	109,798.07	109.623063	120,585.37	10,787.30	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027		
	220,000.000	Local	97.994450	215,587.79	111.028124	244,261.87	28,674.08	0.01
		Base	97.994450	215,587.79	111.028124	244,261.87	28,674.08	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024		
	80,000.000	Local	99.984063	79,987.25	107.183214	85,746.57	5,759.32	0.00
		Base	99.984063	79,987.25	107.183214	85,746.57	5,759.32	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022		
	220,000.000	Local	99.987945	219,973.48	102.789198	226,136.24	6,162.76	0.01
		Base	99.987945	219,973.48	102.789198	226,136.24	6,162.76	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	410,000.000	Local	100.986768	414,045.75	111.998000	459,191.80	45,146.05	0.03
		Base	100.986768	414,045.75	111.998000	459,191.80	45,146.05	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042		
	30,000.000	Local	111.220733	33,366.22	109.750000	32,925.00	-441.22	0.00

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			Base	111.220733	33,366.22	109.750000	32,925.00	-441.22 0.00
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022	
	144,000.000	Local		99.992750	143,989.56	100.250000	144,360.00	370.44 0.01
		Base		99.992750	143,989.56	100.250000	144,360.00	370.44 0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043	
	60,000.000	Local		48.848250	29,308.95	108.273000	64,963.80	35,654.85 0.00
		Base		48.848250	29,308.95	108.273000	64,963.80	35,654.85 0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044	
	330,000.000	Local		91.652730	302,454.01	100.500000	331,650.00	29,195.99 0.02
		Base		91.652730	302,454.01	100.500000	331,650.00	29,195.99 0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028	
	50,000.000	Local		104.117620	52,058.81	108.125000	54,062.50	2,003.69 0.00
		Base		104.117620	52,058.81	108.125000	54,062.50	2,003.69 0.00
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030	
	150,000.000	Local		101.009353	151,514.03	107.752000	161,628.00	10,113.97 0.01
		Base		101.009353	151,514.03	107.752000	161,628.00	10,113.97 0.01
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049	
	190,000.000	Local		112.209932	213,198.87	111.070000	211,033.00	-2,165.87 0.01
		Base		112.209932	213,198.87	111.070000	211,033.00	-2,165.87 0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN						23 Sep 2026	
	921,201.830	Local		100.104087	922,160.68	99.825000	919,589.73	-2,570.95 0.05
		Base		100.104087	922,160.68	99.825000	919,589.73	-2,570.95 0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026	
	570,000.000	Local		99.557181	567,475.93	105.766990	602,871.84	35,395.91 0.03
		Base		99.557181	567,475.93	105.766990	602,871.84	35,395.91 0.03
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025	
	690,000.000	Local		100.270346	691,865.39	100.691329	694,770.17	2,904.78 0.04
		Base		100.270346	691,865.39	100.691329	694,770.17	2,904.78 0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049	
	2,732,400.000	Local		102.175598	2,791,846.03	101.743000	2,780,025.73	-11,820.30 0.16

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Original Face:	2,760,000.000	Base	102.175598	2,791,846.03	101.743000	2,780,025.73	-11,820.30	0.15
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
	246,202.540	Local	97.605264	240,306.64	99.825000	245,771.69	5,465.05	0.01
		Base	97.605264	240,306.64	99.825000	245,771.69	5,465.05	0.01
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577				5.577000	21 Feb 2023		
	440,000.000	Local	101.442732	446,348.02	102.863000	452,597.20	6,249.18	0.03
		Base	101.442732	446,348.02	102.863000	452,597.20	6,249.18	0.02
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4					15 Jan 2027		
	135,212.500	Local	100.501662	135,890.81	97.479200	131,804.06	-4,086.75	0.01
		Base	100.501662	135,890.81	97.479200	131,804.06	-4,086.75	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039		
	100,000.000	Local	80.924470	80,924.47	141.863000	141,863.00	60,938.53	0.01
		Base	80.924470	80,924.47	141.863000	141,863.00	60,938.53	0.01
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.500000	09 Jul 2030		
	830,904.000	Local	55.822389	463,830.46	36.510000	303,363.05	-160,467.41	0.02
Original Face:	830,904.000	Base	55.822389	463,830.46	36.510000	303,363.05	-160,467.41	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				1.125000	09 Jul 2035		
	672,594.000	Local	49.357835	331,977.84	32.501000	218,599.78	-113,378.06	0.01
Original Face:	672,594.000	Base	49.357835	331,977.84	32.501000	218,599.78	-113,378.06	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR				2.500000	09 Jul 2041		
	860,000.000	Local	47.348143	407,194.03	36.728000	315,860.80	-91,333.23	0.02
Original Face:	860,000.000	Base	47.348143	407,194.03	36.728000	315,860.80	-91,333.23	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
	92,634.000	Local	59.034037	54,685.59	38.241000	35,424.17	-19,261.42	0.00
Original Face:	92,634.000	Base	59.034037	54,685.59	38.241000	35,424.17	-19,261.42	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B					07 Sep 2027		
	1,217,700.000	Local	100.240722	1,220,631.27	99.541700	1,212,119.28	-8,511.99	0.07
		Base	100.240722	1,220,631.27	99.541700	1,212,119.28	-8,511.99	0.07
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023		
	195,327.720	Local	96.997098	189,462.22	99.410700	194,176.65	4,714.43	0.01

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		Base	96.997098	189,462.22	99.410700	194,176.65	4,714.43	0.01
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		
	321,418.220	Local	99.921523	321,165.98	98.875000	317,802.27	-3,363.71	0.02
		Base	99.921523	321,165.98	98.875000	317,802.27	-3,363.71	0.02
04649VAX8	ASURION LLC 2020 TERM LOAN B8					23 Dec 2026		
	608,442.440	Local	99.780561	607,107.28	98.458300	599,062.08	-8,045.20	0.03
		Base	99.780561	607,107.28	98.458300	599,062.08	-8,045.20	0.03
04649VAY6	ASURION LLC 2021 TERM LOAN B9					31 Jul 2027		
	308,678.340	Local	99.085627	305,855.87	98.475000	303,971.00	-1,884.87	0.02
		Base	99.085627	305,855.87	98.475000	303,971.00	-1,884.87	0.02
04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN					11 Feb 2026		
	794,138.580	Local	99.785590	792,435.87	100.175000	795,528.32	3,092.45	0.05
		Base	99.785590	792,435.87	100.175000	795,528.32	3,092.45	0.04
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A				2.020000	20 Feb 2027		
	1,840,000.000	Local	99.960888	1,839,280.34	102.448240	1,885,047.62	45,767.28	0.11
Original Face:	1,840,000.000	Base	99.960888	1,839,280.34	102.448240	1,885,047.62	45,767.28	0.10
05400KAH3	AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5					01 Dec 2027		
	238,200.000	Local	99.246625	236,405.46	99.975000	238,140.45	1,734.99	0.01
		Base	99.246625	236,405.46	99.975000	238,140.45	1,734.99	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
	580,000.000	Local	104.825964	607,990.59	107.689218	624,597.46	16,606.87	0.04
		Base	104.825964	607,990.59	107.689218	624,597.46	16,606.87	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
	1,040,000.000	Local	100.582632	1,046,059.37	103.381566	1,075,168.29	29,108.92	0.06
		Base	100.582632	1,046,059.37	103.381566	1,075,168.29	29,108.92	0.06
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022		
	30,000.000	Local	100.028100	30,008.43	101.039669	30,311.90	303.47	0.00

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			Base	100.028100	30,008.43	101.039669	30,311.90	303.47
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043	
	210,000.000	Local		102.406433	215,053.51	132.915727	279,123.03	64,069.52
		Base		102.406433	215,053.51	132.915727	279,123.03	64,069.52
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA					1.433202	15 Jul 2054	
	4,695,813.960	Local		9.809981	460,658.44	9.893280	464,570.02	3,911.58
Original Face:	4,700,000.000	Base		9.809981	460,658.44	9.893280	464,570.02	3,911.58
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027	
	859,680.380	Local		100.351634	862,703.31	98.892900	850,162.86	-12,540.45
		Base		100.351634	862,703.31	98.892900	850,162.86	-12,540.45
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024	
	70,000.000	Local		99.854314	69,898.02	108.100432	75,670.30	5,772.28
		Base		99.854314	69,898.02	108.100432	75,670.30	5,772.28
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025	
	400,000.000	Local		100.266690	401,066.76	108.213751	432,855.00	31,788.24
		Base		100.266690	401,066.76	108.213751	432,855.00	31,788.24
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027	
	250,000.000	Local		98.802424	247,006.06	112.351140	280,877.85	33,871.79
		Base		98.802424	247,006.06	112.351140	280,877.85	33,871.79
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
		Base		0.000000	-0.01	0.000000	0.00	0.01
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031	
	250,000.000	Local		100.000000	250,000.00	98.757790	246,894.48	-3,105.52
		Base		100.000000	250,000.00	98.757790	246,894.48	-3,105.52
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023	
	200,000.000	Local		99.983645	199,967.29	105.030805	210,061.61	10,094.32
		Base		99.983645	199,967.29	105.030805	210,061.61	10,094.32
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					1.239000	12 Apr 2023	
	200,000.000	Local		100.000000	200,000.00	101.359707	202,719.41	2,719.41

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			Base	100.000000	200,000.00	101.359707	202,719.41	2,719.41
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025	
	800,000.000	Local	100.706843	805,654.74	104.860803	838,886.42	33,231.68	0.05
		Base	100.706843	805,654.74	104.860803	838,886.42	33,231.68	0.05
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030	
	1,990,424.710	Local	100.000000	1,990,424.71	100.089840	1,992,212.91	1,788.20	0.11
Original Face:	2,980,000.000	Base	100.000000	1,990,424.71	100.089840	1,992,212.91	1,788.20	0.11
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023	
	260,000.000	Local	99.926735	259,809.51	103.772373	269,808.17	9,998.66	0.02
		Base	99.926735	259,809.51	103.772373	269,808.17	9,998.66	0.01
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044	
	510,000.000	Local	105.985502	540,526.06	130.898079	667,580.20	127,054.14	0.04
		Base	105.985502	540,526.06	130.898079	667,580.20	127,054.14	0.04
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024	
	290,000.000	Local	99.917890	289,761.88	108.241074	313,899.11	24,137.23	0.02
		Base	99.917890	289,761.88	108.241074	313,899.11	24,137.23	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024	
	2,090,000.000	Local	102.027593	2,132,376.70	109.367821	2,285,787.46	153,410.76	0.13
		Base	102.027593	2,132,376.70	109.367821	2,285,787.46	153,410.76	0.12
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026	
	50,000.000	Local	108.203020	54,101.51	112.520866	56,260.43	2,158.92	0.00
		Base	108.203020	54,101.51	112.520866	56,260.43	2,158.92	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026	
	520,000.000	Local	102.274202	531,825.85	111.945259	582,115.35	50,289.50	0.03
		Base	102.274202	531,825.85	111.945259	582,115.35	50,289.50	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028	
	690,000.000	Local	99.992767	689,950.09	109.572704	756,051.66	66,101.57	0.04
		Base	99.992767	689,950.09	109.572704	756,051.66	66,101.57	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023	
	17,000.000	Local	99.997000	16,999.49	103.051943	17,518.83	519.34	0.00

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			Base	99.997000	16,999.49	103.051943	17,518.83	519.34
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028	
	682,000.000	Local		99.619060	679,401.99	108.323750	738,767.98	59,365.99
		Base		99.619060	679,401.99	108.323750	738,767.98	59,365.99
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024	
	300,000.000	Local		100.000000	300,000.00	104.212141	312,636.42	12,636.42
		Base		100.000000	300,000.00	104.212141	312,636.42	12,636.42
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029	
	250,000.000	Local		98.548880	246,372.20	111.284323	278,210.81	31,838.61
		Base		98.548880	246,372.20	111.284323	278,210.81	31,838.61
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030	
	1,080,000.000	Local		108.942275	1,176,576.57	111.852536	1,208,007.39	31,430.82
		Base		108.942275	1,176,576.57	111.852536	1,208,007.39	31,430.82
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050	
	140,000.000	Local		100.000000	140,000.00	122.325846	171,256.18	31,256.18
		Base		100.000000	140,000.00	122.325846	171,256.18	31,256.18
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051	
	1,610,000.000	Local		110.121796	1,772,960.92	118.046263	1,900,544.83	127,583.91
		Base		110.121796	1,772,960.92	118.046263	1,900,544.83	127,583.91
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031	
	1,790,000.000	Local		103.336378	1,849,721.16	101.954380	1,824,983.40	-24,737.76
		Base		103.336378	1,849,721.16	101.954380	1,824,983.40	-24,737.76
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026	
	350,000.000	Local		100.000000	350,000.00	99.983125	349,940.94	-59.06
		Base		100.000000	350,000.00	99.983125	349,940.94	-59.06
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023	
	300,000.000	Local		99.810930	299,432.79	106.603006	319,809.02	20,376.23
		Base		99.810930	299,432.79	106.603006	319,809.02	20,376.23
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025	
	560,000.000	Local		99.944929	559,691.60	102.864654	576,042.06	16,350.46

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		Base	99.944929	559,691.60	102.864654	576,042.06	16,350.46	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803000	15 Dec 2032		
	70,000.000	Local	94.271814	65,990.27	109.505274	76,653.69	10,663.42	0.00
		Base	94.271814	65,990.27	109.505274	76,653.69	10,663.42	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025		
	170,000.000	Local	99.972612	169,953.44	102.168664	173,686.73	3,733.29	0.01
		Base	99.972612	169,953.44	102.168664	173,686.73	3,733.29	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025		
	310,000.000	Local	99.834574	309,487.18	100.642297	311,991.12	2,503.94	0.02
		Base	99.834574	309,487.18	100.642297	311,991.12	2,503.94	0.02
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060		
	1,060,000.000	Local	97.516622	1,033,676.19	108.972940	1,155,113.16	121,436.97	0.07
Original Face:	1,060,000.000	Base	97.516622	1,033,676.19	108.972940	1,155,113.16	121,436.97	0.06
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029		
	200,000.000	Local	99.641225	199,282.45	116.169342	232,338.68	33,056.23	0.01
		Base	99.641225	199,282.45	116.169342	232,338.68	33,056.23	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
	2,240,000.000	Local	110.486869	2,474,905.86	115.284059	2,582,362.92	107,457.06	0.15
		Base	110.486869	2,474,905.86	115.284059	2,582,362.92	107,457.06	0.14
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022		
	230,000.000	Local	99.974543	229,941.45	100.789309	231,815.41	1,873.96	0.01
		Base	99.974543	229,941.45	100.789309	231,815.41	1,873.96	0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042		
	10,000.000	Local	104.518600	10,451.86	129.084735	12,908.47	2,456.61	0.00
		Base	104.518600	10,451.86	129.084735	12,908.47	2,456.61	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041		
	170,000.000	Local	101.621506	172,756.56	134.781746	229,128.97	56,372.41	0.01
		Base	101.621506	172,756.56	134.781746	229,128.97	56,372.41	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
	200,000.000	Local	134.028630	268,057.26	137.464718	274,929.44	6,872.18	0.02

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		Base	134.028630	268,057.26	137.464718	274,929.44	6,872.18	0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029		
	150,000.000	Local	108.699347	163,049.02	102.125000	153,187.50	-9,861.52	0.01
		Base	108.699347	163,049.02	102.125000	153,187.50	-9,861.52	0.01
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5				5.000000	30 Jan 2028		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030		
	1,430,000.000	Local	101.558839	1,452,291.40	93.250000	1,333,475.00	-118,816.40	0.08
		Base	101.558839	1,452,291.40	93.250000	1,333,475.00	-118,816.40	0.07
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029		
	460,000.000	Local	101.912846	468,799.09	98.952000	455,179.20	-13,619.89	0.03
		Base	101.912846	468,799.09	98.952000	455,179.20	-13,619.89	0.02
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5				5.000000	15 Feb 2029		
	430,000.000	Local	92.546000	397,947.80	93.125000	400,437.50	2,489.70	0.02
		Base	92.546000	397,947.80	93.125000	400,437.50	2,489.70	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
	23,000.000	Local	101.557696	23,358.27	108.045975	24,850.57	1,492.30	0.00
		Base	101.557696	23,358.27	108.045975	24,850.57	1,492.30	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
	79,000.000	Local	100.429051	79,338.95	124.340742	98,229.19	18,890.24	0.01
		Base	100.429051	79,338.95	124.340742	98,229.19	18,890.24	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		
	272,000.000	Local	103.042070	280,274.43	106.313129	289,171.71	8,897.28	0.02
		Base	103.042070	280,274.43	106.313129	289,171.71	8,897.28	0.02
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA				1.738904	15 Oct 2053		
	4,297,627.190	Local	10.752508	462,102.70	10.658170	458,048.41	-4,054.29	0.03
Original Face:	4,310,000.000	Base	10.752508	462,102.70	10.658170	458,048.41	-4,054.29	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049		
	450,000.000	Local	106.809267	480,641.70	122.439542	550,977.94	70,336.24	0.03

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			Base	106.809267	480,641.70	122.439542	550,977.94	70,336.24
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z						01 Jul 2026	
	419,993.830	Local	100.225380	420,940.41	99.416700	417,544.01	-3,396.40	0.02
		Base	100.225380	420,940.41	99.416700	417,544.01	-3,396.40	0.02
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026	
	225,975.000	Local	99.354552	224,516.45	99.950000	225,862.01	1,345.56	0.01
		Base	99.354552	224,516.45	99.950000	225,862.01	1,345.56	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033	
	240,000.000	Local	95.670283	229,608.68	109.546554	262,911.73	33,303.05	0.01
		Base	95.670283	229,608.68	109.546554	262,911.73	33,303.05	0.01
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028	
	670,000.000	Local	99.624334	667,483.04	113.891128	763,070.56	95,587.52	0.04
		Base	99.624334	667,483.04	113.891128	763,070.56	95,587.52	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025	
	680,000.000	Local	100.000000	680,000.00	108.258638	736,158.74	56,158.74	0.04
		Base	100.000000	680,000.00	108.258638	736,158.74	56,158.74	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030	
	840,000.000	Local	110.291231	926,446.34	118.854085	998,374.31	71,927.97	0.06
		Base	110.291231	926,446.34	118.854085	998,374.31	71,927.97	0.05
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031	
	600,000.000	Local	107.398598	644,391.59	104.655409	627,932.45	-16,459.14	0.04
		Base	107.398598	644,391.59	104.655409	627,932.45	-16,459.14	0.03
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026	
	390,000.000	Local	100.000000	390,000.00	102.589142	400,097.65	10,097.65	0.02
		Base	100.000000	390,000.00	102.589142	400,097.65	10,097.65	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020	
	0.000	Local	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
		Base	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027	
	80,000.000	Local	97.610175	78,088.14	104.090866	83,272.69	5,184.55	0.00

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			Base	97.610175	78,088.14	104.090866	83,272.69	5,184.55
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038	
	80,000.000	Local		89.516575	71,613.26	101.389195	81,111.36	9,498.10
		Base		89.516575	71,613.26	101.389195	81,111.36	9,498.10
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029	
	260,000.000	Local		99.039727	257,503.29	103.940841	270,246.19	12,742.90
		Base		99.039727	257,503.29	103.940841	270,246.19	12,742.90
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026	
	50,000.000	Local		99.953940	49,976.97	105.685418	52,842.71	2,865.74
		Base		99.953940	49,976.97	105.685418	52,842.71	2,865.74
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027	
	70,000.000	Local		99.802486	69,861.74	103.451804	72,416.26	2,554.52
		Base		99.802486	69,861.74	103.451804	72,416.26	2,554.52
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035	
	860,000.000	Local		98.326457	845,607.53	99.841826	858,639.70	13,032.17
		Base		98.326457	845,607.53	99.841826	858,639.70	13,032.17
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050	
	180,000.000	Local		96.137478	173,047.46	101.301224	182,342.20	9,294.74
		Base		96.137478	173,047.46	101.301224	182,342.20	9,294.74
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025	
	960,000.000	Local		100.000000	960,000.00	111.255566	1,068,053.43	108,053.43
		Base		100.000000	960,000.00	111.255566	1,068,053.43	108,053.43
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040	
	390,000.000	Local		100.000000	390,000.00	127.370000	496,743.00	106,743.00
		Base		100.000000	390,000.00	127.370000	496,743.00	106,743.00
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050	
	880,000.000	Local		100.000000	880,000.00	132.823069	1,168,843.01	288,843.01
		Base		100.000000	880,000.00	132.823069	1,168,843.01	288,843.01
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060	
	280,000.000	Local		100.000000	280,000.00	136.207772	381,381.76	101,381.76

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		Base	100.000000	280,000.00	136.207772	381,381.76	101,381.76	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
	1,260,000.000	Local	106.899222	1,346,930.20	117.119978	1,475,711.72	128,781.52	0.08
		Base	106.899222	1,346,930.20	117.119978	1,475,711.72	128,781.52	0.08
097023DE2	BOEING CO SR UNSECURED 02/24 1.433				1.433000	04 Feb 2024		
	780,000.000	Local	100.000000	780,000.00	100.159974	781,247.80	1,247.80	0.04
		Base	100.000000	780,000.00	100.159974	781,247.80	1,247.80	0.04
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026		
	1,440,000.000	Local	99.641678	1,434,840.17	100.868786	1,452,510.52	17,670.35	0.08
		Base	99.641678	1,434,840.17	100.868786	1,452,510.52	17,670.35	0.08
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
	60,000.000	Local	102.072967	61,243.78	107.023527	64,214.12	2,970.34	0.00
		Base	102.072967	61,243.78	107.023527	64,214.12	2,970.34	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
	60,000.000	Local	99.315400	59,589.24	105.436361	63,261.82	3,672.58	0.00
		Base	99.315400	59,589.24	105.436361	63,261.82	3,672.58	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
	130,000.000	Local	97.494877	126,743.34	110.384293	143,499.58	16,756.24	0.01
		Base	97.494877	126,743.34	110.384293	143,499.58	16,756.24	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
	360,000.000	Local	100.003797	360,013.67	108.962847	392,266.25	32,252.58	0.02
		Base	100.003797	360,013.67	108.962847	392,266.25	32,252.58	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
	1,120,000.000	Local	100.002363	1,120,026.46	95.954144	1,074,686.41	-45,340.05	0.06
		Base	100.002363	1,120,026.46	95.954144	1,074,686.41	-45,340.05	0.06
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		
	200,000.000	Local	100.000000	200,000.00	111.318077	222,636.15	22,636.15	0.01
		Base	100.000000	200,000.00	111.318077	222,636.15	22,636.15	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
	460,000.000	Local	93.713083	431,080.18	101.203000	465,533.80	34,453.62	0.03

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		Base	93.713083	431,080.18	101.203000	465,533.80	34,453.62	0.03
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	2,430,000.000	Local	99.228980	2,411,264.21	93.182000	2,264,322.60	-146,941.61	0.13
		Base	99.228980	2,411,264.21	93.182000	2,264,322.60	-146,941.61	0.12
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
	720,000.000	Local	84.683429	609,720.69	99.827000	718,754.40	109,033.71	0.04
		Base	84.683429	609,720.69	99.827000	718,754.40	109,033.71	0.04
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
	320,000.000	Local	94.626128	302,803.61	105.194000	336,620.80	33,817.19	0.02
		Base	94.626128	302,803.61	105.194000	336,620.80	33,817.19	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
	212,850.000	Local	99.851074	212,533.01	99.458300	211,696.99	-836.02	0.01
		Base	99.851074	212,533.01	99.458300	211,696.99	-836.02	0.01
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
	220,000.000	Local	99.942277	219,873.01	101.475367	223,245.81	3,372.80	0.01
		Base	99.942277	219,873.01	101.475367	223,245.81	3,372.80	0.01
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	428,000.000	Local	101.512407	434,473.10	106.145602	454,303.18	19,830.08	0.03
		Base	101.512407	434,473.10	106.145602	454,303.18	19,830.08	0.02
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026		
	710,000.000	Local	102.219549	725,758.80	109.067715	774,380.78	48,621.98	0.04
		Base	102.219549	725,758.80	109.067715	774,380.78	48,621.98	0.04
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
	510,000.000	Local	108.381845	552,747.41	110.526545	563,685.38	10,937.97	0.03
		Base	108.381845	552,747.41	110.526545	563,685.38	10,937.97	0.03
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025		
	118,000.000	Local	105.972712	125,047.80	110.248155	130,092.82	5,045.02	0.01
		Base	105.972712	125,047.80	110.248155	130,092.82	5,045.02	0.01
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5				5.000000	15 Aug 2045		
	380,000.000	Local	143.702382	546,069.05	134.101595	509,586.06	-36,482.99	0.03

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		Base	143.702382	546,069.05	134.101595	509,586.06	-36,482.99	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15				3.150000	15 Nov 2025		
	520,000.000	Local	99.896271	519,460.61	106.838221	555,558.75	36,098.14	0.03
		Base	99.896271	519,460.61	106.838221	555,558.75	36,098.14	0.03
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7				4.700000	15 Apr 2025		
	1,180,000.000	Local	106.373210	1,255,203.88	111.376894	1,314,247.35	59,043.47	0.07
		Base	106.373210	1,255,203.88	111.376894	1,314,247.35	59,043.47	0.07
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.667042	11 Mar 2044		
	930,000.000	Local	101.286602	941,965.40	102.281960	951,222.23	9,256.83	0.05
Original Face:	930,000.000	Base	101.286602	941,965.40	102.281960	951,222.23	9,256.83	0.05
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027		
	150,000.000	Local	97.363927	146,045.89	104.131000	156,196.50	10,150.61	0.01
		Base	97.363927	146,045.89	104.131000	156,196.50	10,150.61	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
	70,000.000	Local	95.692714	66,984.90	104.250000	72,975.00	5,990.10	0.00
		Base	95.692714	66,984.90	104.250000	72,975.00	5,990.10	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030		
	30,000.000	Local	101.674333	30,502.30	103.172000	30,951.60	449.30	0.00
		Base	101.674333	30,502.30	103.172000	30,951.60	449.30	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
	1,310,000.000	Local	99.324845	1,301,155.47	102.875000	1,347,662.50	46,507.03	0.08
		Base	99.324845	1,301,155.47	102.875000	1,347,662.50	46,507.03	0.07
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
	69,941.010	Local	100.624970	70,378.12	98.416700	68,833.63	-1,544.49	0.00
		Base	100.624970	70,378.12	98.416700	68,833.63	-1,544.49	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				1.013750	15 Nov 2036		
	410,000.000	Local	100.000000	410,000.00	100.090130	410,369.53	369.53	0.02
Original Face:	410,000.000	Base	100.000000	410,000.00	100.090130	410,369.53	369.53	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
	220,000.000	Local	101.089677	222,397.29	105.693810	232,526.38	10,129.09	0.01

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			Base	101.089677	222,397.29	105.693810	232,526.38	10,129.09
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025	
	120,000.000	Local		99.949300	119,939.16	111.068120	133,281.74	13,342.58
		Base		99.949300	119,939.16	111.068120	133,281.74	13,342.58
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028	
	1,310,000.000	Local		110.283119	1,444,708.86	115.466073	1,512,605.56	67,896.70
		Base		110.283119	1,444,708.86	115.466073	1,512,605.56	67,896.70
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038	
	500,000.000	Local		127.167530	635,837.65	122.301852	611,509.26	-24,328.39
		Base		127.167530	635,837.65	122.301852	611,509.26	-24,328.39
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025	
	80,000.000	Local		101.407963	81,126.37	111.375000	89,100.00	7,973.63
		Base		101.407963	81,126.37	111.375000	89,100.00	7,973.63
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024	
	140,000.000	Local		99.979550	139,971.37	106.900000	149,660.00	9,688.63
		Base		99.979550	139,971.37	106.900000	149,660.00	9,688.63
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046	
	30,000.000	Local		102.274900	30,682.47	104.782890	31,434.87	752.40
Original Face:	30,000.000	Base		102.274900	30,682.47	104.782890	31,434.87	752.40
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046	
	30,000.000	Local		102.276800	30,683.04	105.023110	31,506.93	823.89
Original Face:	30,000.000	Base		102.276800	30,683.04	105.023110	31,506.93	823.89
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.249195	10 Oct 2046	
	10,000.000	Local		101.040100	10,104.01	99.999330	9,999.93	-104.08
Original Face:	10,000.000	Base		101.040100	10,104.01	99.999330	9,999.93	-104.08
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.481865	15 Jun 2050	
	1,000,000.000	Local		94.582062	945,820.62	103.127160	1,031,271.60	85,450.98
Original Face:	1,000,000.000	Base		94.582062	945,820.62	103.127160	1,031,271.60	85,450.98
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060	
	758,447.770	Local		99.998493	758,436.34	101.369180	768,832.29	10,395.95

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



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	Original Face:	900,000.000	Base	99.998493	758,436.34	101.369180	768,832.29	10,395.95
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.993558	15 Oct 2045	
		2,586,737.210	Local	0.642715	16,625.34	1.077400	27,869.51	11,244.17
	Original Face:	3,700,000.000	Base	0.642715	16,625.34	1.077400	27,869.51	11,244.17
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048	
		240,000.000	Local	102.394542	245,746.90	106.282830	255,078.79	9,331.89
	Original Face:	240,000.000	Base	102.394542	245,746.90	106.282830	255,078.79	9,331.89
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.450763	10 Feb 2048	
		70,000.000	Local	101.022814	70,715.97	102.435260	71,704.68	988.71
	Original Face:	70,000.000	Base	101.022814	70,715.97	102.435260	71,704.68	988.71
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031	
		470,000.000	Local	100.000000	470,000.00	98.750000	464,125.00	-5,875.00
			Base	100.000000	470,000.00	98.750000	464,125.00	-5,875.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047	
		200,000.000	Local	106.163555	212,327.11	107.182040	214,364.08	2,036.97
	Original Face:	200,000.000	Base	106.163555	212,327.11	107.182040	214,364.08	2,036.97
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025	
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03
			Base	0.000000	-0.03	0.000000	0.00	0.03
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A					2.815900	15 Aug 2037	
		450,000.000	Local	104.640022	470,880.10	103.531910	465,893.60	-4,986.50
	Original Face:	450,000.000	Base	104.640022	470,880.10	103.531910	465,893.60	-4,986.50
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.000000	01 Aug 2057	
		370,473.220	Local	102.924856	381,309.03	106.477410	394,470.29	13,161.26
	Original Face:	830,000.000	Base	102.924856	381,309.03	106.477410	394,470.29	13,161.26
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033000	15 Apr 2051	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.646300	13 Nov 2039	
		330,000.000	Local	102.479870	338,183.57	102.275470	337,509.05	-674.52

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	Original Face:	330,000.000	Base	102.479870	338,183.57	102.275470	337,509.05	-674.52 0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048	
		1,263,935.150	Local	97.837407	1,236,601.38	102.539140	1,296,028.23	59,426.85 0.07
	Original Face:	3,881,000.000	Base	97.837407	1,236,601.38	102.539140	1,296,028.23	59,426.85 0.07
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					1.064000	15 May 2036	
		1,050,000.000	Local	100.000000	1,050,000.00	100.286580	1,053,009.09	3,009.09 0.06
	Original Face:	1,050,000.000	Base	100.000000	1,050,000.00	100.286580	1,053,009.09	3,009.09 0.06
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					2.860000	25 Oct 2059	
		1,018,014.030	Local	99.999131	1,018,005.18	101.283950	1,031,084.82	13,079.64 0.06
	Original Face:	1,200,000.000	Base	99.999131	1,018,005.18	101.283950	1,031,084.82	13,079.64 0.06
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046	
		870,000.000	Local	102.887780	895,123.69	100.849360	877,389.43	-17,734.26 0.05
	Original Face:	870,000.000	Base	102.887780	895,123.69	100.849360	877,389.43	-17,734.26 0.05
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.832500	25 Jul 2047	
		1,019,005.200	Local	100.000000	1,019,005.20	100.143000	1,020,462.38	1,457.18 0.06
	Original Face:	1,080,000.000	Base	100.000000	1,019,005.20	100.143000	1,020,462.38	1,457.18 0.06
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A					2.000000	25 Jan 2060	
		1,582,713.740	Local	101.519900	1,606,769.40	101.682780	1,609,347.33	2,577.93 0.09
	Original Face:	1,860,000.000	Base	101.519900	1,606,769.40	101.682780	1,609,347.33	2,577.93 0.09
12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A					3.881665	25 Jan 2060	
		990,000.000	Local	104.428375	1,033,840.91	108.341280	1,072,578.67	38,737.76 0.06
	Original Face:	990,000.000	Base	104.428375	1,033,840.91	108.341280	1,072,578.67	38,737.76 0.06
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022	
		180,000.000	Local	99.905172	179,829.31	102.171778	183,909.20	4,079.89 0.01
			Base	99.905172	179,829.31	102.171778	183,909.20	4,079.89 0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025	
		186,000.000	Local	99.963645	185,932.38	109.445036	203,567.77	17,635.39 0.01
			Base	99.963645	185,932.38	109.445036	203,567.77	17,635.39 0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045	
		200,000.000	Local	105.184155	210,368.31	128.613145	257,226.29	46,857.98 0.01

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		Base	105.184155	210,368.31	128.613145	257,226.29	46,857.98	0.01
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
	51,000.000	Local	99.724275	50,859.38	104.418164	53,253.26	2,393.88	0.00
		Base	99.724275	50,859.38	104.418164	53,253.26	2,393.88	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
	484,000.000	Local	101.986081	493,612.63	113.736306	550,483.72	56,871.09	0.03
		Base	101.986081	493,612.63	113.736306	550,483.72	56,871.09	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
	970,000.000	Local	119.177585	1,156,022.57	128.826471	1,249,616.77	93,594.20	0.07
		Base	119.177585	1,156,022.57	128.826471	1,249,616.77	93,594.20	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
	90,000.000	Local	99.856500	89,870.85	110.077405	99,069.66	9,198.81	0.01
		Base	99.856500	89,870.85	110.077405	99,069.66	9,198.81	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
	1,410,000.000	Local	109.841672	1,548,767.57	110.985153	1,564,890.66	16,123.09	0.09
		Base	109.841672	1,548,767.57	110.985153	1,564,890.66	16,123.09	0.08
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040		
	120,000.000	Local	98.397367	118,076.84	114.382098	137,258.52	19,181.68	0.01
		Base	98.397367	118,076.84	114.382098	137,258.52	19,181.68	0.01
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125				2.125000	15 Sep 2031		
	300,000.000	Local	99.375777	298,127.33	98.124509	294,373.53	-3,753.80	0.02
		Base	99.375777	298,127.33	98.124509	294,373.53	-3,753.80	0.02
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024		
	664,871.660	Local	99.459005	661,274.74	99.343800	660,508.77	-765.97	0.04
		Base	99.459005	661,274.74	99.343800	660,508.77	-765.97	0.04
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025		
	613,800.000	Local	99.371214	609,940.51	100.056800	614,148.64	4,208.13	0.03
		Base	99.371214	609,940.51	100.056800	614,148.64	4,208.13	0.03
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
	610,000.000	Local	106.917774	652,198.42	105.903753	646,012.89	-6,185.53	0.04

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			Base	106.917774	652,198.42	105.903753	646,012.89	-6,185.53 0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035	
	270,000.000	Local	104.084430	281,027.96	106.653569	287,964.64	6,936.68	0.02
		Base	104.084430	281,027.96	106.653569	287,964.64	6,936.68	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023	
	300,000.000	Local	99.967573	299,902.72	100.877462	302,632.39	2,729.67	0.02
		Base	99.967573	299,902.72	100.877462	302,632.39	2,729.67	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023	
	290,000.000	Local	100.064041	290,185.72	101.837274	295,328.09	5,142.37	0.02
		Base	100.064041	290,185.72	101.837274	295,328.09	5,142.37	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031	
	40,000.000	Local	99.866225	39,946.49	102.848436	41,139.37	1,192.88	0.00
		Base	99.866225	39,946.49	102.848436	41,139.37	1,192.88	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030	
	80,000.000	Local	102.094750	81,675.80	103.351787	82,681.43	1,005.63	0.00
		Base	102.094750	81,675.80	103.351787	82,681.43	1,005.63	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050	
	30,000.000	Local	101.704967	30,511.49	105.984830	31,795.45	1,283.96	0.00
		Base	101.704967	30,511.49	105.984830	31,795.45	1,283.96	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029	
	250,000.000	Local	105.803892	264,509.73	109.000000	272,500.00	7,990.27	0.02
		Base	105.803892	264,509.73	109.000000	272,500.00	7,990.27	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024	
	1,010,187.140	Local	99.791718	1,008,083.10	99.862500	1,008,798.13	715.03	0.06
		Base	99.791718	1,008,083.10	99.862500	1,008,798.13	715.03	0.05
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025	
	260,000.000	Local	109.329204	284,255.93	112.425909	292,307.36	8,051.43	0.02
		Base	109.329204	284,255.93	112.425909	292,307.36	8,051.43	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035	
	50,000.000	Local	109.077400	54,538.70	131.312770	65,656.39	11,117.69	0.00

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			Base	109.077400	54,538.70	131.312770	65,656.39	11,117.69
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045	
	20,000.000	Local		114.215000	22,843.00	135.704555	27,140.91	4,297.91
		Base		114.215000	22,843.00	135.704555	27,140.91	4,297.91
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055	
	30,000.000	Local		111.954567	33,586.37	147.466691	44,240.01	10,653.64
		Base		111.954567	33,586.37	147.466691	44,240.01	10,653.64
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028	
	780,000.000	Local		97.214788	758,275.35	111.608503	870,546.32	112,270.97
		Base		97.214788	758,275.35	111.608503	870,546.32	112,270.97
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038	
	140,000.000	Local		100.008936	140,012.51	120.487910	168,683.07	28,670.56
		Base		100.008936	140,012.51	120.487910	168,683.07	28,670.56
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048	
	400,000.000	Local		122.535605	490,142.42	126.074073	504,296.29	14,153.87
		Base		122.535605	490,142.42	126.074073	504,296.29	14,153.87
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029	
	1,650,000.000	Local		115.757452	1,909,997.96	116.988389	1,930,308.42	20,310.46
		Base		115.757452	1,909,997.96	116.988389	1,930,308.42	20,310.46
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050	
	360,000.000	Local		103.372781	372,142.01	111.975533	403,111.92	30,969.91
		Base		103.372781	372,142.01	111.975533	403,111.92	30,969.91
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025	
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01
		Base		0.000000	0.01	0.000000	0.00	-0.01
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025	
	566,827.750	Local		100.301393	568,536.13	99.840900	565,925.93	-2,610.20
		Base		100.301393	568,536.13	99.840900	565,925.93	-2,610.20
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027	
	895,626.920	Local		100.172177	897,168.98	99.340900	889,723.84	-7,445.14

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			Base	100.172177	897,168.98	99.340900	889,723.84	-7,445.14
16411QAH4	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 03/31 4					4.000000	01 Mar 2031	
	80,000.000	Local		105.476100	84,380.88	104.720000	83,776.00	-604.88
		Base		105.476100	84,380.88	104.720000	83,776.00	-604.88
16411QAL5	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 01/32 3.25					3.250000	31 Jan 2032	
	420,000.000	Local		100.328786	421,380.90	100.330000	421,386.00	5.10
		Base		100.328786	421,380.90	100.330000	421,386.00	5.10
16411RAK5	CHENIERE ENERGY INC SR SECURED 10/28 4.625					4.625000	15 Oct 2028	
	200,000.000	Local		100.000000	200,000.00	105.310000	210,620.00	10,620.00
		Base		100.000000	200,000.00	105.310000	210,620.00	10,620.00
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028	
	100,000.000	Local		114.166600	114,166.60	112.847709	112,847.71	-1,318.89
		Base		114.166600	114,166.60	112.847709	112,847.71	-1,318.89
166756AT3	CHEVRON USA INC COMPANY GUAR 03/41 6					6.000000	01 Mar 2041	
	150,000.000	Local		146.776020	220,164.03	144.764180	217,146.27	-3,017.76
		Base		146.776020	220,164.03	144.764180	217,146.27	-3,017.76
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95					4.950000	15 Aug 2047	
	40,000.000	Local		135.512750	54,205.10	133.219652	53,287.86	-917.24
		Base		135.512750	54,205.10	133.219652	53,287.86	-917.24
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025	
	330,000.000	Local		100.015597	330,051.47	102.208512	337,288.09	7,236.62
		Base		100.015597	330,051.47	102.208512	337,288.09	7,236.62
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027	
	110,000.000	Local		100.179564	110,197.52	103.129531	113,442.48	3,244.96
		Base		100.179564	110,197.52	103.129531	113,442.48	3,244.96
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050	
	440,000.000	Local		108.596509	477,824.64	103.241174	454,261.17	-23,563.47
		Base		108.596509	477,824.64	103.241174	454,261.17	-23,563.47
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.336000	25 Aug 2035	
	182,248.110	Local		93.446105	170,303.76	99.752550	181,797.14	11,493.38

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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
Original Face:	21,100,000.000	Base	93.446105	170,303.76	99.752550	181,797.14	11,493.38	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
	370,000.000	Local	98.506932	364,475.65	109.359494	404,630.13	40,154.48	0.02
		Base	98.506932	364,475.65	109.359494	404,630.13	40,154.48	0.02
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
	910,000.000	Local	105.265600	957,916.96	112.910500	1,027,485.55	69,568.59	0.06
		Base	105.265600	957,916.96	112.910500	1,027,485.55	69,568.59	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
	110,000.000	Local	100.022300	110,024.53	101.103976	111,214.37	1,189.84	0.01
		Base	100.022300	110,024.53	101.103976	111,214.37	1,189.84	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027		
	140,000.000	Local	100.214679	140,300.55	111.558022	156,181.23	15,880.68	0.01
		Base	100.214679	140,300.55	111.558022	156,181.23	15,880.68	0.01
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B					02 Feb 2028		
	969,753.370	Local	99.884444	968,632.76	99.046900	960,510.65	-8,122.11	0.05
		Base	99.884444	968,632.76	99.046900	960,510.65	-8,122.11	0.05
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	40,000.000	Local	111.848900	44,739.56	134.267260	53,706.90	8,967.34	0.00
		Base	111.848900	44,739.56	134.267260	53,706.90	8,967.34	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	792,000.000	Local	156.870822	1,242,416.91	170.604101	1,351,184.48	108,767.57	0.08
		Base	156.870822	1,242,416.91	170.604101	1,351,184.48	108,767.57	0.07
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	50,000.000	Local	100.404320	50,202.16	103.033346	51,516.67	1,314.51	0.00
		Base	100.404320	50,202.16	103.033346	51,516.67	1,314.51	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		
	110,000.000	Local	109.394336	120,333.77	152.042138	167,246.35	46,912.58	0.01
		Base	109.394336	120,333.77	152.042138	167,246.35	46,912.58	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
	1,840,000.000	Local	108.284549	1,992,435.70	115.360240	2,122,628.42	130,192.72	0.12

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		Base	108.284549	1,992,435.70	115.360240	2,122,628.42	130,192.72	0.12
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049		
	100,000.000	Local	99.902280	99,902.28	107.950000	107,950.00	8,047.72	0.01
		Base	99.902280	99,902.28	107.950000	107,950.00	8,047.72	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
	671,000.000	Local	106.651291	715,630.16	132.922122	891,907.44	176,277.28	0.05
		Base	106.651291	715,630.16	132.922122	891,907.44	176,277.28	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
	440,000.000	Local	99.843511	439,311.45	109.125000	480,150.00	40,838.55	0.03
		Base	99.843511	439,311.45	109.125000	480,150.00	40,838.55	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
	704,000.000	Local	101.721635	716,120.31	126.950796	893,733.60	177,613.29	0.05
		Base	101.721635	716,120.31	126.950796	893,733.60	177,613.29	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
	400,000.000	Local	108.500300	434,001.20	111.978072	447,912.29	13,911.09	0.03
		Base	108.500300	434,001.20	111.978072	447,912.29	13,911.09	0.02
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031		
	670,000.000	Local	103.827058	695,641.29	102.308062	685,464.02	-10,177.27	0.04
		Base	103.827058	695,641.29	102.308062	685,464.02	-10,177.27	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031		
	390,000.000	Local	100.000000	390,000.00	115.350502	449,866.96	59,866.96	0.03
		Base	100.000000	390,000.00	115.350502	449,866.96	59,866.96	0.02
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026		
	220,000.000	Local	103.329000	227,323.80	106.140093	233,508.20	6,184.40	0.01
		Base	103.329000	227,323.80	106.140093	233,508.20	6,184.40	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
	330,000.000	Local	100.000000	330,000.00	101.938525	336,397.13	6,397.13	0.02
		Base	100.000000	330,000.00	101.938525	336,397.13	6,397.13	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
	520,000.000	Local	100.000000	520,000.00	101.820976	529,469.08	9,469.08	0.03

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		Base	100.000000	520,000.00	101.820976	529,469.08	9,469.08	0.03	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.212690	25 Aug 2035			
		82,254.300	Local	84.643417	69,622.85	94.727650	77,917.57	8,294.72	0.00
Original Face:		690,000.000	Base	84.643417	69,622.85	94.727650	77,917.57	8,294.72	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		0.000	Local	0.000000	-52.53	0.000000	0.00	52.53	0.00
			Base	0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027			
		230,000.000	Local	111.590787	256,658.81	110.702748	254,616.32	-2,042.49	0.01
			Base	111.590787	256,658.81	110.702748	254,616.32	-2,042.49	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027			
		170,000.000	Local	100.322529	170,548.30	100.892849	171,517.84	969.54	0.01
			Base	100.322529	170,548.30	100.892849	171,517.84	969.54	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040			
		10,000.000	Local	101.751600	10,175.16	96.981189	9,698.12	-477.04	0.00
			Base	101.751600	10,175.16	96.981189	9,698.12	-477.04	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050			
		400,000.000	Local	102.143968	408,575.87	95.303205	381,212.82	-27,363.05	0.02
			Base	102.143968	408,575.87	95.303205	381,212.82	-27,363.05	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				0.983750	15 Nov 2037			
		1,258,227.870	Local	100.000000	1,258,227.87	100.186940	1,260,580.00	2,352.13	0.07
Original Face:		1,280,000.000	Base	100.000000	1,258,227.87	100.186940	1,260,580.00	2,352.13	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044			
		1,260,000.000	Local	118.486852	1,492,934.33	104.173000	1,312,579.80	-180,354.53	0.07
			Base	118.486852	1,492,934.33	104.173000	1,312,579.80	-180,354.53	0.07
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032			
		540,000.000	Local	99.064524	534,948.43	93.138000	502,945.20	-32,003.23	0.03

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			Base	99.064524	534,948.43	93.138000	502,945.20	-32,003.23
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125					4.125000	22 Feb 2042	
	550,000.000	Local		98.512482	541,818.65	89.722000	493,471.00	-48,347.65
		Base		98.512482	541,818.65	89.722000	493,471.00	-48,347.65
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033	
	360,000.000	Local		117.685378	423,667.36	117.497716	422,991.78	-675.58
		Base		117.685378	423,667.36	117.497716	422,991.78	-675.58
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034	
	130,000.000	Local		100.562815	130,731.66	117.066285	152,186.17	21,454.51
		Base		100.562815	130,731.66	117.066285	152,186.17	21,454.51
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025	
	50,000.000	Local		99.947500	49,973.75	108.267195	54,133.60	4,159.85
		Base		99.947500	49,973.75	108.267195	54,133.60	4,159.85
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026	
	210,000.000	Local		103.513895	217,379.18	107.993578	226,786.51	9,407.33
		Base		103.513895	217,379.18	107.993578	226,786.51	9,407.33
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046	
	30,000.000	Local		107.670700	32,301.21	105.799399	31,739.82	-561.39
		Base		107.670700	32,301.21	105.799399	31,739.82	-561.39
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038	
	10,000.000	Local		99.577300	9,957.73	113.441749	11,344.17	1,386.44
		Base		99.577300	9,957.73	113.441749	11,344.17	1,386.44
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048	
	50,000.000	Local		112.614760	56,307.38	114.264540	57,132.27	824.89
		Base		112.614760	56,307.38	114.264540	57,132.27	824.89
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025	
	490,000.000	Local		101.131839	495,546.01	110.891947	543,370.54	47,824.53
		Base		101.131839	495,546.01	110.891947	543,370.54	47,824.53
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028	
	970,000.000	Local		100.108158	971,049.13	114.907923	1,114,606.85	143,557.72

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		Base	100.108158	971,049.13	114.907923	1,114,606.85	143,557.72	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	680,000.000	Local	107.688576	732,282.32	116.361944	791,261.22	58,978.90	0.05
		Base	107.688576	732,282.32	116.361944	791,261.22	58,978.90	0.04
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039		
	30,000.000	Local	101.692933	30,507.88	105.421856	31,626.56	1,118.68	0.00
		Base	101.692933	30,507.88	105.421856	31,626.56	1,118.68	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050		
	530,000.000	Local	112.219838	594,765.14	105.757557	560,515.05	-34,250.09	0.03
		Base	112.219838	594,765.14	105.757557	560,515.05	-34,250.09	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
	170,000.000	Local	99.846059	169,738.30	110.061505	187,104.56	17,366.26	0.01
		Base	99.846059	169,738.30	110.061505	187,104.56	17,366.26	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	40,000.000	Local	109.568000	43,827.20	112.201917	44,880.77	1,053.57	0.00
		Base	109.568000	43,827.20	112.201917	44,880.77	1,053.57	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1				3.100000	01 Apr 2025		
	20,000.000	Local	106.248550	21,249.71	106.838595	21,367.72	118.01	0.00
		Base	106.248550	21,249.71	106.838595	21,367.72	118.01	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027		
	120,000.000	Local	110.554283	132,665.14	109.446321	131,335.59	-1,329.55	0.01
		Base	110.554283	132,665.14	109.446321	131,335.59	-1,329.55	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8				2.800000	15 Jan 2051		
	460,000.000	Local	93.127298	428,385.57	94.382602	434,159.97	5,774.40	0.02
		Base	93.127298	428,385.57	94.382602	434,159.97	5,774.40	0.02
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937				2.937000	01 Nov 2056		
	81,000.000	Local	99.874951	80,898.71	94.458804	76,511.63	-4,387.08	0.00
		Base	99.874951	80,898.71	94.458804	76,511.63	-4,387.08	0.00
20337EAQ4	COMMScope INC TERM LOAN B					06 Apr 2026		
	393,969.820	Local	96.826100	381,465.61	99.406200	391,630.43	10,164.82	0.02

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		Base	96.826100	381,465.61	99.406200	391,630.43	10,164.82	0.02
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.136000	25 Jan 2040		
	345,452.010	Local	100.415786	346,888.35	100.533430	347,294.75	406.40	0.02
Original Face:	550,000.000	Base	100.415786	346,888.35	100.533430	347,294.75	406.40	0.02
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
	120,000.000	Local	106.581625	127,897.95	133.552102	160,262.52	32,364.57	0.01
		Base	106.581625	127,897.95	133.552102	160,262.52	32,364.57	0.01
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75				3.750000	01 Oct 2027		
	180,000.000	Local	102.021189	183,638.14	111.638783	200,949.81	17,311.67	0.01
		Base	102.021189	183,638.14	111.638783	200,949.81	17,311.67	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3				4.300000	15 Aug 2028		
	610,000.000	Local	104.795377	639,251.80	115.094018	702,073.51	62,821.71	0.04
		Base	104.795377	639,251.80	115.094018	702,073.51	62,821.71	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
	110,000.000	Local	99.801573	109,781.73	109.314072	120,245.48	10,463.75	0.01
		Base	99.801573	109,781.73	109.314072	120,245.48	10,463.75	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
	80,000.000	Local	99.355838	79,484.67	113.834065	91,067.25	11,582.58	0.01
		Base	99.355838	79,484.67	113.834065	91,067.25	11,582.58	0.00
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023		
	197,386.630	Local	103.037141	203,381.54	101.301310	199,955.24	-3,426.30	0.01
Original Face:	550,000.000	Base	103.037141	203,381.54	101.301310	199,955.24	-3,426.30	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
	100,000.000	Local	102.706330	102,706.33	103.625000	103,625.00	918.67	0.01
		Base	102.706330	102,706.33	103.625000	103,625.00	918.67	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
	60,000.000	Local	110.576950	66,346.17	112.000000	67,200.00	853.83	0.00
		Base	110.576950	66,346.17	112.000000	67,200.00	853.83	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
	660,000.000	Local	101.226345	668,093.88	110.625000	730,125.00	62,031.12	0.04

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			Base	101.226345	668,093.88	110.625000	730,125.00	0.04
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031	
	250,000.000	Local		122.245492	305,613.73	120.709750	301,774.38	0.02
		Base		122.245492	305,613.73	120.709750	301,774.38	0.02
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023	
	1,160,000.000	Local		100.859594	1,169,971.29	108.350226	1,256,862.62	0.07
		Base		100.859594	1,169,971.29	108.350226	1,256,862.62	0.07
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025	
	550,000.000	Local		98.948295	544,215.62	110.824070	609,532.39	0.03
		Base		98.948295	544,215.62	110.824070	609,532.39	0.03
21H0206A8	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Oct 2051	
	2,000,000.000	Local		101.868165	2,037,363.29	101.375000	2,027,500.00	0.12
Original Face:	2,000,000.000	Base		101.868165	2,037,363.29	101.375000	2,027,500.00	0.11
21H0226A4	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Oct 2051	
	2,900,000.000	Local		103.587370	3,004,033.73	103.171875	2,991,984.38	0.17
Original Face:	2,900,000.000	Base		103.587370	3,004,033.73	103.171875	2,991,984.38	0.16
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Oct 2051	
	500,000.000	Local		104.632814	523,164.07	104.437500	522,187.50	0.03
Original Face:	500,000.000	Base		104.632814	523,164.07	104.437500	522,187.50	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027	
	520,000.000	Local		100.251660	521,308.63	100.633636	523,294.91	0.03
		Base		100.251660	521,308.63	100.633636	523,294.91	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030	
	600,000.000	Local		101.048085	606,288.51	97.611266	585,667.60	0.03
		Base		101.048085	606,288.51	97.611266	585,667.60	0.03
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033	
	250,000.000	Local		99.501928	248,754.82	107.950913	269,877.28	0.02
		Base		99.501928	248,754.82	107.950913	269,877.28	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026	
	250,000.000	Local		100.000000	250,000.00	101.866466	254,666.17	0.01

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		Base	100.000000	250,000.00	101.866466	254,666.17	4,666.17	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
	1,000,000.000	Local	111.439568	1,114,395.68	111.892773	1,118,927.73	4,532.05	0.06
		Base	111.439568	1,114,395.68	111.892773	1,118,927.73	4,532.05	0.06
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR				2.193000	05 Jun 2026		
	810,000.000	Local	100.000000	810,000.00	101.841574	824,916.75	14,916.75	0.05
		Base	100.000000	810,000.00	101.841574	824,916.75	14,916.75	0.04
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032		
	450,000.000	Local	100.000000	450,000.00	102.186908	459,841.09	9,841.09	0.03
		Base	100.000000	450,000.00	102.186908	459,841.09	9,841.09	0.02
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55				4.550000	17 Apr 2026		
	300,000.000	Local	110.702607	332,107.82	112.286727	336,860.18	4,752.36	0.02
		Base	110.702607	332,107.82	112.286727	336,860.18	4,752.36	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025		
	320,000.000	Local	99.876950	319,606.24	106.047171	339,350.95	19,744.71	0.02
		Base	99.876950	319,606.24	106.047171	339,350.95	19,744.71	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.750000	25 Jul 2057		
	251,720.480	Local	100.021464	251,774.51	103.203650	259,784.72	8,010.21	0.01
Original Face:	460,000.000	Base	100.021464	251,774.51	103.203650	259,784.72	8,010.21	0.01
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				2.997960	25 Jul 2057		
	960,000.000	Local	85.603391	821,792.55	98.964940	950,063.42	128,270.87	0.05
Original Face:	960,000.000	Base	85.603391	821,792.55	98.964940	950,063.42	128,270.87	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				0.783750	15 Jun 2034		
	120,000.000	Local	100.000000	120,000.00	99.999990	120,000.00	0.00	0.01
Original Face:	120,000.000	Base	100.000000	120,000.00	99.999990	120,000.00	0.00	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048		
	410,000.000	Local	98.679554	404,586.17	123.270000	505,407.00	100,820.83	0.03
		Base	98.679554	404,586.17	123.270000	505,407.00	100,820.83	0.03
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
	540,000.000	Local	100.118369	540,639.19	101.203435	546,498.55	5,859.36	0.03

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		Base	100.118369	540,639.19	101.203435	546,498.55	5,859.36	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024		
	1,370,000.000	Local	106.674010	1,461,433.94	109.737534	1,503,404.22	41,970.28	0.09
		Base	106.674010	1,461,433.94	109.737534	1,503,404.22	41,970.28	0.08
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	100.979701	201,959.40	1,959.40	0.01
		Base	100.000000	200,000.00	100.979701	201,959.40	1,959.40	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077000	02 Nov 2021		
	360,000.000	Local	100.000000	360,000.00	100.000000	360,000.00	0.00	0.02
		Base	100.000000	360,000.00	100.000000	360,000.00	0.00	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	103.836031	290,740.89	10,740.89	0.02
		Base	100.000000	280,000.00	103.836031	290,740.89	10,740.89	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026		
	1,104,955.010	Local	99.667667	1,101,282.88	99.982100	1,104,757.22	3,474.34	0.06
		Base	99.667667	1,101,282.88	99.982100	1,104,757.22	3,474.34	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030		
	60,000.000	Local	99.835733	59,901.44	108.665557	65,199.33	5,297.89	0.00
		Base	99.835733	59,901.44	108.665557	65,199.33	5,297.89	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050		
	340,000.000	Local	110.662415	376,252.21	119.065695	404,823.36	28,571.15	0.02
		Base	110.662415	376,252.21	119.065695	404,823.36	28,571.15	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027		
	592,500.000	Local	99.180633	587,645.25	100.232100	593,875.19	6,229.94	0.03
		Base	99.180633	587,645.25	100.232100	593,875.19	6,229.94	0.03
24702NBF6	DELL INTERNATIONAL LLC 2021 TERM LOAN B					19 Sep 2025		
	625,015.700	Local	99.342629	620,907.03	99.977700	624,876.32	3,969.29	0.04
		Base	99.342629	620,907.03	99.977700	624,876.32	3,969.29	0.03
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625				3.625000	15 Mar 2022		
	210,000.000	Local	96.122357	201,856.95	100.886663	211,861.99	10,005.04	0.01

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		Base	96.122357	201,856.95	100.886663	211,861.99	10,005.04	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021		
		0.000 Local	0.000000	517.50	0.000000	0.00	-517.50	0.00
		Base	0.000000	517.50	0.000000	0.00	-517.50	0.00
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023		
		80,000.000 Local	91.924263	73,539.41	104.099044	83,279.24	9,739.83	0.00
		Base	91.924263	73,539.41	104.099044	83,279.24	9,739.83	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024		
		380,000.000 Local	92.381418	351,049.39	102.388972	389,078.09	38,028.70	0.02
		Base	92.381418	351,049.39	102.388972	389,078.09	38,028.70	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
		1,700,000.000 Local	100.530126	1,709,012.14	116.618830	1,982,520.11	273,507.97	0.11
		Base	100.530126	1,709,012.14	116.618830	1,982,520.11	273,507.97	0.11
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
		360,000.000 Local	99.988636	359,959.09	117.771363	423,976.91	64,017.82	0.02
		Base	99.988636	359,959.09	117.771363	423,976.91	64,017.82	0.02
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
		430,000.000 Local	100.976323	434,198.19	106.250000	456,875.00	22,676.81	0.03
		Base	100.976323	434,198.19	106.250000	456,875.00	22,676.81	0.02
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B					01 Dec 2027		
		678,300.000 Local	99.714140	676,361.01	100.062500	678,723.94	2,362.93	0.04
		Base	99.714140	676,361.01	100.062500	678,723.94	2,362.93	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		50,000.000 Local	101.112020	50,556.01	124.373499	62,186.75	11,630.74	0.00
		Base	101.112020	50,556.01	124.373499	62,186.75	11,630.74	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
		150,000.000 Local	113.831167	170,746.75	113.501968	170,252.95	-493.80	0.01
		Base	113.831167	170,746.75	113.501968	170,252.95	-493.80	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		1,740,000.000 Local	103.009366	1,792,362.97	117.006143	2,035,906.89	243,543.92	0.12

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			Base	103.009366	1,792,362.97	117.006143	2,035,906.89	0.11
25179MAW3	DEVON ENERGY CORPORATION SR UNSECURED 144A 08/23 8.25					8.250000	01 Aug 2023	
	30,000.000	Local		112.520567	33,756.17	111.917336	33,575.20	0.00
		Base		112.520567	33,756.17	111.917336	33,575.20	0.00
25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25					5.250000	15 Oct 2027	
	19,000.000	Local		105.906684	20,122.27	106.285800	20,194.30	0.00
		Base		105.906684	20,122.27	106.285800	20,194.30	0.00
25179MAZ6	DEVON ENERGY CORPORATION SR UNSECURED 144A 06/28 5.875					5.875000	15 Jun 2028	
	13,000.000	Local		109.035462	14,174.61	110.201716	14,326.22	0.00
		Base		109.035462	14,174.61	110.201716	14,326.22	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029	
	140,000.000	Local		101.895836	142,654.17	106.840953	149,577.33	0.01
		Base		101.895836	142,654.17	106.840953	149,577.33	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037	
	80,000.000	Local		130.715925	104,572.74	148.892788	119,114.23	0.01
		Base		130.715925	104,572.74	148.892788	119,114.23	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024	
	180,000.000	Local		97.944194	176,299.55	107.528000	193,550.40	0.01
		Base		97.944194	176,299.55	107.528000	193,550.40	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026	
	170,000.000	Local		105.927641	180,076.99	112.875000	191,887.50	0.01
		Base		105.927641	180,076.99	112.875000	191,887.50	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029	
	260,000.000	Local		99.704815	259,232.52	97.979000	254,745.40	0.01
		Base		99.704815	259,232.52	97.979000	254,745.40	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038	
	1,395,512.780	Local		99.990258	1,395,376.83	107.003500	1,493,247.52	0.08
Original Face:	2,000,000.000	Base		99.990258	1,395,376.83	107.003500	1,493,247.52	0.08
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023	
	30,000.000	Local		103.036800	30,911.04	103.678448	31,103.53	0.00

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			Base	103.036800	30,911.04	103.678448	31,103.53	192.49
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036	
	50,000.000	Local		104.671320	52,335.66	124.258000	62,129.00	9,793.34
		Base		104.671320	52,335.66	124.258000	62,129.00	9,793.34
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040	
	190,000.000	Local		105.177505	199,837.26	132.102011	250,993.82	51,156.56
		Base		105.177505	199,837.26	132.102011	250,993.82	51,156.56
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029	
	280,000.000	Local		111.510507	312,229.42	109.648658	307,016.24	-5,213.18
		Base		111.510507	312,229.42	109.648658	307,016.24	-5,213.18
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035	
	190,000.000	Local		112.943016	214,591.73	113.081552	214,854.95	263.22
		Base		112.943016	214,591.73	113.081552	214,854.95	263.22
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026	
	190,000.000	Local		103.754689	197,133.91	111.541557	211,928.96	14,795.05
		Base		103.754689	197,133.91	111.541557	211,928.96	14,795.05
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050	
	800,000.000	Local		127.928096	1,023,424.77	132.091262	1,056,730.10	33,305.33
		Base		127.928096	1,023,424.77	132.091262	1,056,730.10	33,305.33
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030	
	100,000.000	Local		99.964830	99,964.83	116.634443	116,634.44	16,669.61
		Base		99.964830	99,964.83	116.634443	116,634.44	16,669.61
26884LAE9	EQT CORP SR UNSECURED 10/22 3					3.000000	01 Oct 2022	
	140,000.000	Local		99.515250	139,321.35	101.760000	142,464.00	3,142.65
		Base		99.515250	139,321.35	101.760000	142,464.00	3,142.65
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9					3.900000	01 Oct 2027	
	520,000.000	Local		105.818519	550,256.30	108.223000	562,759.60	12,503.30
		Base		105.818519	550,256.30	108.223000	562,759.60	12,503.30
26884LAH2	EQT CORP SR UNSECURED 02/25 6.625					6.625000	01 Feb 2025	
	20,000.000	Local		108.562700	21,712.54	114.455000	22,891.00	1,178.46

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			Base	108.562700	21,712.54	114.455000	22,891.00	1,178.46
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029	
	120,000.000	Local		112.066942	134,480.33	112.595000	135,114.00	633.67
		Base		112.066942	134,480.33	112.595000	135,114.00	633.67
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026	
	10,000.000	Local		102.835100	10,283.51	102.512000	10,251.20	-32.31
		Base		102.835100	10,283.51	102.512000	10,251.20	-32.31
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031	
	250,000.000	Local		105.797492	264,493.73	104.200000	260,500.00	-3,993.73
		Base		105.797492	264,493.73	104.200000	260,500.00	-3,993.73
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022	
	460,000.000	Local		99.779020	458,983.49	102.577507	471,856.53	12,873.04
		Base		99.779020	458,983.49	102.577507	471,856.53	12,873.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042	
	50,000.000	Local		100.645080	50,322.54	117.655052	58,827.53	8,504.99
		Base		100.645080	50,322.54	117.655052	58,827.53	8,504.99
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045	
	330,000.000	Local		93.259470	307,756.25	100.645000	332,128.50	24,372.25
		Base		93.259470	307,756.25	100.645000	332,128.50	24,372.25
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B						07 Apr 2028	
	321,776.180	Local		99.954736	321,630.53	99.767900	321,029.34	-601.19
		Base		99.954736	321,630.53	99.767900	321,029.34	-601.19
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022	
	440,000.000	Local		99.928516	439,685.47	102.132800	449,384.32	9,698.85
		Base		99.928516	439,685.47	102.132800	449,384.32	9,698.85
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049	
	2,840,000.000	Local		101.329474	2,877,757.05	100.347600	2,849,871.84	-27,885.21
		Base		101.329474	2,877,757.05	100.347600	2,849,871.84	-27,885.21
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099	
	190,000.000	Local		100.588895	191,118.90	102.125000	194,037.50	2,918.60

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		Base	100.588895	191,118.90	102.125000	194,037.50	2,918.60	0.01
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95				4.950000	15 Jun 2028		
	90,000.000	Local	105.106522	94,595.87	114.646952	103,182.26	8,586.39	0.01
		Base	105.106522	94,595.87	114.646952	103,182.26	8,586.39	0.01
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9				2.900000	15 May 2025		
	180,000.000	Local	99.946944	179,904.50	104.784473	188,612.05	8,707.55	0.01
		Base	99.946944	179,904.50	104.784473	188,612.05	8,707.55	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75				3.750000	15 May 2030		
	1,610,000.000	Local	101.520693	1,634,483.16	107.947957	1,737,962.11	103,478.95	0.10
		Base	101.520693	1,634,483.16	107.947957	1,737,962.11	103,478.95	0.09
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049		
	570,000.000	Local	119.487614	681,079.40	131.137107	747,481.51	66,402.11	0.04
		Base	119.487614	681,079.40	131.137107	747,481.51	66,402.11	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
	10,000.000	Local	141.883800	14,188.38	152.761211	15,276.12	1,087.74	0.00
		Base	141.883800	14,188.38	152.761211	15,276.12	1,087.74	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
	10,000.000	Local	115.047500	11,504.75	119.996475	11,999.65	494.90	0.00
		Base	115.047500	11,504.75	119.996475	11,999.65	494.90	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
	530,000.000	Local	101.778938	539,428.37	113.758943	602,922.40	63,494.03	0.03
		Base	101.778938	539,428.37	113.758943	602,922.40	63,494.03	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	30,000.000	Local	114.848700	34,454.61	122.148950	36,644.69	2,190.08	0.00
		Base	114.848700	34,454.61	122.148950	36,644.69	2,190.08	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125				3.125000	31 Jul 2029		
	10,000.000	Local	101.807100	10,180.71	107.406535	10,740.65	559.94	0.00
		Base	101.807100	10,180.71	107.406535	10,740.65	559.94	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2				4.200000	31 Jan 2050		
	360,000.000	Local	107.430331	386,749.19	112.368457	404,526.45	17,777.26	0.02

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		Base	107.430331	386,749.19	112.368457	404,526.45	17,777.26	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8				2.800000	31 Jan 2030		
	1,760,000.000	Local	102.247920	1,799,563.40	104.604346	1,841,036.49	41,473.09	0.10
		Base	102.247920	1,799,563.40	104.604346	1,841,036.49	41,473.09	0.10
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	300,000.000	Local	103.740900	311,222.70	105.520600	316,561.80	5,339.10	0.02
		Base	103.740900	311,222.70	105.520600	316,561.80	5,339.10	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
	300,000.000	Local	99.313690	297,941.07	110.000000	330,000.00	32,058.93	0.02
		Base	99.313690	297,941.07	110.000000	330,000.00	32,058.93	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
	330,000.000	Local	100.138067	330,455.62	107.886263	356,024.67	25,569.05	0.02
		Base	100.138067	330,455.62	107.886263	356,024.67	25,569.05	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
	470,000.000	Local	112.519072	528,839.64	116.896776	549,414.85	20,575.21	0.03
		Base	112.519072	528,839.64	116.896776	549,414.85	20,575.21	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
	40,000.000	Local	120.733475	48,293.39	122.200473	48,880.19	586.80	0.00
		Base	120.733475	48,293.39	122.200473	48,880.19	586.80	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
	770,000.000	Local	102.352840	788,116.87	106.647111	821,182.75	33,065.88	0.05
		Base	102.352840	788,116.87	106.647111	821,182.75	33,065.88	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
	290,000.000	Local	100.000000	290,000.00	111.193213	322,460.32	32,460.32	0.02
		Base	100.000000	290,000.00	111.193213	322,460.32	32,460.32	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
	30,000.000	Local	100.228233	30,068.47	101.930000	30,579.00	510.53	0.00
		Base	100.228233	30,068.47	101.930000	30,579.00	510.53	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	500,000.000	Local	112.555566	562,777.83	106.422437	532,112.19	-30,665.64	0.03

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			Base	112.555566	562,777.83	106.422437	532,112.19	-30,665.64
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027	
	49,323.230	Local	89.350170	44,070.39	99.333300	48,994.39	4,924.00	0.00
		Base	89.350170	44,070.39	99.333300	48,994.39	4,924.00	0.00
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045	
	3,554,813.020	Local	0.084426	3,001.19	0.077530	2,756.05	-245.14	0.00
Original Face:	4,480,000.000	Base	0.084426	3,001.19	0.077530	2,756.05	-245.14	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 2025	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					2.486000	25 May 2030	
	583,139.280	Local	100.000000	583,139.28	101.447690	591,581.33	8,442.05	0.03
Original Face:	850,000.000	Base	100.000000	583,139.28	101.447690	591,581.33	8,442.05	0.03
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038	
	22,960.010	Local	106.465938	24,444.59	116.120849	26,661.36	2,216.77	0.00
Original Face:	400,000.000	Base	106.465938	24,444.59	116.120849	26,661.36	2,216.77	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038	
	19,654.610	Local	105.133656	20,663.61	116.758960	22,948.52	2,284.91	0.00
Original Face:	700,000.000	Base	105.133656	20,663.61	116.758960	22,948.52	2,284.91	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041	
	76,121.230	Local	109.223564	83,142.32	112.496375	85,633.62	2,491.30	0.00
Original Face:	700,000.000	Base	109.223564	83,142.32	112.496375	85,633.62	2,491.30	0.00
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039	
	11,824.080	Local	107.870464	12,754.69	113.601839	13,432.37	677.68	0.00
Original Face:	200,000.000	Base	107.870464	12,754.69	113.601839	13,432.37	677.68	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038	
	125,432.740	Local	106.927976	134,122.69	111.232983	139,522.58	5,399.89	0.01
Original Face:	700,000.000	Base	106.927976	134,122.69	111.232983	139,522.58	5,399.89	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.000000	01 Oct 2036	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00

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			Base	0.000000	0.01	0.000000	0.00	-0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039	
			21,865.940	Local	107.454013	23,495.83	115.567895	25,270.01
Original Face:			200,000.000	Base	107.454013	23,495.83	115.567895	25,270.01
								1,774.18
								1,774.18
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
				Base	0.000000	0.01	0.000000	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
				Base	0.000000	0.01	0.000000	0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048	
			81,281.520	Local	104.151263	84,655.73	110.307909	89,659.95
Original Face:			320,230.000	Base	104.151263	84,655.73	110.307909	89,659.95
								5,004.22
								5,004.22
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
				Base	0.000000	-17.56	0.000000	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
				Base	0.000000	0.81	0.000000	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038	
			31,522.630	Local	98.153803	30,940.66	104.764194	33,024.43
Original Face:			100,000.000	Base	98.153803	30,940.66	104.764194	33,024.43
								2,083.77
								2,083.77
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038	
			31,086.760	Local	98.156546	30,513.69	104.775164	32,571.20
Original Face:			100,000.000	Base	98.156546	30,513.69	104.775164	32,571.20
								2,057.51
								2,057.51
3131WLCE6	FED HM LN PC POOL Z17269 FR 03/38 FIXED 5					5.000000	01 Mar 2038	
			120,613.640	Local	105.074501	126,734.18	114.426025	138,013.39
Original Face:			4,500,000.000	Base	105.074501	126,734.18	114.426025	138,013.39
								11,279.21
								11,279.21
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023	
			8,111.150	Local	102.108086	8,282.14	107.845242	8,747.49
								465.35
								0.00

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Original Face:	875,000.000	Base	102.108086		8,282.14	107.845242	8,747.49	465.35
3131XULT2	FED HM LN PC POOL ZM1238 FR 06/46 FIXED 3					3.000000	01 Jun 2046	
	0.000	Local	0.000000		0.01	0.000000	0.00	0.00
		Base	0.000000		0.01	0.000000	0.00	0.00
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047	
	33,357.940	Local	100.508215		33,527.47	107.601451	35,893.63	2,366.16
Original Face:	100,000.000	Base	100.508215		33,527.47	107.601451	35,893.63	2,366.16
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5					3.500000	01 Mar 2047	
	0.000	Local	0.000000		0.01	0.000000	0.00	0.00
		Base	0.000000		0.01	0.000000	0.00	0.00
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047	
	402,811.240	Local	107.019005		431,084.58	107.838742	434,386.57	3,301.99
Original Face:	1,300,000.000	Base	107.019005		431,084.58	107.838742	434,386.57	3,301.99
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048	
	76,958.060	Local	104.796704		80,649.51	110.041001	84,685.42	4,035.91
Original Face:	304,578.000	Base	104.796704		80,649.51	110.041001	84,685.42	4,035.91
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5					3.500000	01 Nov 2042	
	108,123.560	Local	104.259479		112,729.06	108.078475	116,858.29	4,129.23
Original Face:	300,000.000	Base	104.259479		112,729.06	108.078475	116,858.29	4,129.23
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5					3.500000	01 Feb 2043	
	37,139.410	Local	104.284559		38,730.67	107.676563	39,990.44	1,259.77
Original Face:	100,000.000	Base	104.284559		38,730.67	107.676563	39,990.44	1,259.77
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048	
	84,902.220	Local	105.766186		89,797.84	110.742972	94,023.24	4,225.40
Original Face:	300,000.000	Base	105.766186		89,797.84	110.742972	94,023.24	4,225.40
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048	
	375,320.720	Local	109.276925		410,138.94	109.406373	410,624.79	485.85
Original Face:	1,100,000.000	Base	109.276925		410,138.94	109.406373	410,624.79	485.85
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048	
	33,824.790	Local	106.773257		36,115.83	106.382541	35,983.67	-132.16

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	Original Face:	100,000.000	Base	106.773257	36,115.83	106.382541	35,983.67	-132.16
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048	
		309,295.530	Local	100.640177	311,275.57	107.295634	331,860.60	20,585.03
	Original Face:	900,000.000	Base	100.640177	311,275.57	107.295634	331,860.60	20,585.03
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049	
		565,220.540	Local	108.068146	610,823.36	109.204132	617,244.18	6,420.82
	Original Face:	1,500,000.000	Base	108.068146	610,823.36	109.204132	617,244.18	6,420.82
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038	
		20,092.840	Local	99.570693	20,006.58	116.729650	23,454.30	3,447.72
	Original Face:	1,768,109.000	Base	99.570693	20,006.58	116.729650	23,454.30	3,447.72
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036	
		60,238.700	Local	108.603273	65,421.20	117.000475	70,479.57	5,058.37
	Original Face:	600,000.000	Base	108.603273	65,421.20	117.000475	70,479.57	5,058.37
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5					3.500000	01 Dec 2047	
		78,518.440	Local	106.601341	83,701.71	106.448836	83,581.97	-119.74
	Original Face:	300,000.000	Base	106.601341	83,701.71	106.448836	83,581.97	-119.74
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032	
		127,792.020	Local	104.680222	133,772.97	105.655606	135,019.43	1,246.46
	Original Face:	400,000.000	Base	104.680222	133,772.97	105.655606	135,019.43	1,246.46
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032	
		66,911.770	Local	105.097309	70,322.47	105.653501	70,694.63	372.16
	Original Face:	200,000.000	Base	105.097309	70,322.47	105.653501	70,694.63	372.16
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038	
		411,086.500	Local	108.322949	445,301.02	108.277133	445,112.68	-188.34

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	Original Face:	900,000.000	Base	108.322949	445,301.02	108.277133	445,112.68	-188.34
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046	
		242,113.140	Local	108.713732	263,210.23	107.966215	261,400.39	-1,809.84
	Original Face:	400,000.000	Base	108.713732	263,210.23	107.966215	261,400.39	-1,809.84
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049	
		0.000	Local	0.000000	15.77	0.000000	0.00	-15.77
			Base	0.000000	15.77	0.000000	0.00	-15.77
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5					3.500000	01 Apr 2033	
		224,317.270	Local	108.280477	242,891.81	107.853033	241,932.98	-958.83
	Original Face:	400,000.000	Base	108.280477	242,891.81	107.853033	241,932.98	-958.83
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047	
		52,571.980	Local	109.159195	57,387.15	108.673087	57,131.59	-255.56
	Original Face:	100,000.000	Base	109.159195	57,387.15	108.673087	57,131.59	-255.56
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5					2.500000	01 Sep 2050	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051	
		196,510.850	Local	100.169202	196,843.35	101.642348	199,738.24	2,894.89
	Original Face:	200,000.000	Base	100.169202	196,843.35	101.642348	199,738.24	2,894.89
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		578,815.190	Local	100.920035	584,140.49	100.306674	580,590.27	-3,550.22
	Original Face:	600,000.000	Base	100.920035	584,140.49	100.306674	580,590.27	-3,550.22
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5					3.500000	01 Feb 2051	
		373,319.510	Local	107.722123	402,147.70	107.484092	401,259.09	-888.61
	Original Face:	400,000.000	Base	107.722123	402,147.70	107.484092	401,259.09	-888.61
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051	
		396,430.880	Local	104.452004	414,080.00	103.935832	412,033.73	-2,046.27

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Original Face:	400,000.000	Base	104.452004	414,080.00	103.935832	412,033.73	-2,046.27	0.02
3132DV6A8	FED HM LN PC POOL SD8065 FR 05/50 FIXED 4.5				4.500000	01 May 2050		
	139,149.760	Local	108.860576	151,479.23	108.274347	150,663.49	-815.74	0.01
Original Face:	300,000.000	Base	108.860576	151,479.23	108.274347	150,663.49	-815.74	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
	25,916.950	Local	104.324467	27,037.72	108.114430	28,019.96	982.24	0.00
Original Face:	100,000.000	Base	104.324467	27,037.72	108.114430	28,019.96	982.24	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
	23,843.250	Local	108.034811	25,759.01	110.107742	26,253.26	494.25	0.00
Original Face:	100,000.000	Base	108.034811	25,759.01	110.107742	26,253.26	494.25	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
	13,236.370	Local	104.319538	13,808.12	107.240598	14,194.76	386.64	0.00
Original Face:	100,000.000	Base	104.319538	13,808.12	107.240598	14,194.76	386.64	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
	35,532.550	Local	104.329439	37,070.91	108.125439	38,419.73	1,348.82	0.00
Original Face:	100,000.000	Base	104.329439	37,070.91	108.125439	38,419.73	1,348.82	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043		
	30,574.690	Local	101.960314	31,174.05	110.108343	33,665.28	2,491.23	0.00
Original Face:	100,000.000	Base	101.960314	31,174.05	110.108343	33,665.28	2,491.23	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044		
	65,029.910	Local	105.837345	68,825.93	111.536861	72,532.32	3,706.39	0.00
Original Face:	200,000.000	Base	105.837345	68,825.93	111.536861	72,532.32	3,706.39	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
	330,200.510	Local	105.821063	349,421.69	111.884954	369,444.69	20,023.00	0.02
Original Face:	1,000,000.000	Base	105.821063	349,421.69	111.884954	369,444.69	20,023.00	0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044		
	282,499.090	Local	105.832167	298,974.91	111.390434	314,676.96	15,702.05	0.02
Original Face:	800,000.000	Base	105.832167	298,974.91	111.390434	314,676.96	15,702.05	0.02
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.000000	01 Apr 2043		
	71,576.490	Local	102.397114	73,292.26	110.108830	78,812.04	5,519.78	0.00

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Original Face:	200,000.000	Base	102.397114		73,292.26	110.108830	78,812.04	5,519.78
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043	
	43,073.990	Local	105.821146		45,581.39	111.454438	48,007.87	2,426.48
Original Face:	100,000.000	Base	105.821146		45,581.39	111.454438	48,007.87	2,426.48
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043	
	137,543.300	Local	105.108086		144,569.13	109.202412	150,200.60	5,631.47
Original Face:	500,000.000	Base	105.108086		144,569.13	109.202412	150,200.60	5,631.47
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043	
	28,963.600	Local	102.628333		29,724.86	111.706970	32,354.36	2,629.50
Original Face:	100,000.000	Base	102.628333		29,724.86	111.706970	32,354.36	2,629.50
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043	
	32,438.150	Local	102.628294		33,290.72	111.707600	36,235.88	2,945.16
Original Face:	100,000.000	Base	102.628294		33,290.72	111.707600	36,235.88	2,945.16
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043	
	69,051.240	Local	102.938267		71,080.15	112.683477	77,809.34	6,729.19
Original Face:	200,000.000	Base	102.938267		71,080.15	112.683477	77,809.34	6,729.19
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043	
	59,281.720	Local	102.734536		60,902.80	111.708097	66,222.48	5,319.68
Original Face:	200,000.000	Base	102.734536		60,902.80	111.708097	66,222.48	5,319.68
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044	
	21,969.730	Local	108.277708		23,788.32	110.935610	24,372.25	583.93
Original Face:	100,000.000	Base	108.277708		23,788.32	110.935610	24,372.25	583.93
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045	
	150,018.170	Local	103.617015		155,444.35	110.217128	165,345.72	9,901.37
Original Face:	482,939.000	Base	103.617015		155,444.35	110.217128	165,345.72	9,901.37
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046	
	0.000	Local	0.000000		11.58	0.000000	0.00	-11.58
		Base	0.000000		11.58	0.000000	0.00	-11.58
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046	
	57,894.490	Local	103.646962		60,005.88	108.808558	62,994.16	2,988.28

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Original Face:	323,530.000	Base	103.646962		60,005.88	108.808558	62,994.16	2,988.28
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046	
	70,189.250	Local	100.665501		70,656.36	108.291985	76,009.33	5,352.97
Original Face:	200,000.000	Base	100.665501		70,656.36	108.291985	76,009.33	5,352.97
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047	
	50,744.800	Local	105.948747		53,763.48	109.579737	55,606.02	1,842.54
Original Face:	108,935.000	Base	105.948747		53,763.48	109.579737	55,606.02	1,842.54
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047	
	219,059.120	Local	105.956369		232,107.09	109.639114	240,174.48	8,067.39
Original Face:	902,639.000	Base	105.956369		232,107.09	109.639114	240,174.48	8,067.39
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046	
	694,525.320	Local	97.596761		677,834.22	107.423872	746,085.99	68,251.77
Original Face:	1,500,000.000	Base	97.596761		677,834.22	107.423872	746,085.99	68,251.77
3132XC5A4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048	
	529,260.300	Local	109.093250		577,387.26	109.686778	580,528.57	3,141.31
Original Face:	1,400,000.000	Base	109.093250		577,387.26	109.686778	580,528.57	3,141.31
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 2048	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048	
	25,845.050	Local	104.086972		26,901.33	110.127292	28,462.45	1,561.12
Original Face:	100,000.000	Base	104.086972		26,901.33	110.127292	28,462.45	1,561.12
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048	
	53,598.250	Local	101.288475		54,288.85	106.921243	57,307.92	3,019.07
Original Face:	100,000.000	Base	101.288475		54,288.85	106.921243	57,307.92	3,019.07
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047	
	1,116,609.650	Local	97.287693		1,086,323.77	107.340840	1,198,578.18	112,254.41

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	Original Face:	2,200,000.000	Base	97.287693	1,086,323.77	107.340840	1,198,578.18	112,254.41
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047	
		529,226.540	Local	95.951082	507,798.59	107.631446	569,614.18	61,815.59
	Original Face:	800,000.000	Base	95.951082	507,798.59	107.631446	569,614.18	61,815.59
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023	
		364,435.130	Local	102.130983	372,201.18	107.875753	393,137.14	20,935.96
	Original Face:	83,014,648.000	Base	102.130983	372,201.18	107.875753	393,137.14	20,935.96
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050	
		55,474.680	Local	105.673057	58,621.79	107.615019	59,699.09	1,077.30
	Original Face:	100,000.000	Base	105.673057	58,621.79	107.615019	59,699.09	1,077.30
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050	
		50,463.650	Local	104.353926	52,660.80	104.933143	52,953.09	292.29
	Original Face:	100,000.000	Base	104.353926	52,660.80	104.933143	52,953.09	292.29
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3					3.000000	01 Mar 2050	
		0.000	Local	0.000000	0.26	0.000000	0.00	-0.26
			Base	0.000000	0.26	0.000000	0.00	-0.26
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050	
		198,242.890	Local	107.656522	213,421.40	108.100070	214,300.70	879.30
	Original Face:	300,000.000	Base	107.656522	213,421.40	108.100070	214,300.70	879.30
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050	
		88,604.310	Local	105.880448	93,814.64	105.087615	93,112.16	-702.48
	Original Face:	100,000.000	Base	105.880448	93,814.64	105.087615	93,112.16	-702.48
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050	
		86,206.570	Local	106.484251	91,796.42	105.504288	90,951.63	-844.79
	Original Face:	100,000.000	Base	106.484251	91,796.42	105.504288	90,951.63	-844.79
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050	
		186,389.320	Local	107.214067	199,835.57	104.214750	194,245.16	-5,590.41
	Original Face:	200,000.000	Base	107.214067	199,835.57	104.214750	194,245.16	-5,590.41
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050	
		181,501.470	Local	106.878523	193,986.09	104.193632	189,112.97	-4,873.12

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	Original Face:	200,000.000	Base	106.878523	193,986.09	104.193632	189,112.97	-4,873.12
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050	
		85,861.770	Local	105.948270	90,969.06	104.571855	89,787.25	-1,181.81
	Original Face:	100,000.000	Base	105.948270	90,969.06	104.571855	89,787.25	-1,181.81
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051	
		186,381.450	Local	106.194570	197,926.98	103.784561	193,435.17	-4,491.81
	Original Face:	200,000.000	Base	106.194570	197,926.98	103.784561	193,435.17	-4,491.81
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		98,480.460	Local	103.434773	101,863.04	100.551315	99,023.40	-2,839.64
	Original Face:	100,000.000	Base	103.434773	101,863.04	100.551315	99,023.40	-2,839.64
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051	
		97,079.730	Local	103.601720	100,576.27	101.018991	98,068.96	-2,507.31
	Original Face:	100,000.000	Base	103.601720	100,576.27	101.018991	98,068.96	-2,507.31
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051	
		94,777.750	Local	103.525247	98,118.90	100.883490	95,615.10	-2,503.80
	Original Face:	100,000.000	Base	103.525247	98,118.90	100.883490	95,615.10	-2,503.80
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051	
		96,202.650	Local	103.525225	99,594.01	100.883495	97,052.60	-2,541.41
	Original Face:	100,000.000	Base	103.525225	99,594.01	100.883495	97,052.60	-2,541.41
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2					2.000000	01 Feb 2051	
		98,613.640	Local	100.908475	99,509.52	100.964787	99,565.05	55.53
	Original Face:	100,000.000	Base	100.908475	99,509.52	100.964787	99,565.05	55.53
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051	
		578,614.540	Local	103.288949	597,644.88	100.802189	583,256.12	-14,388.76
	Original Face:	600,000.000	Base	103.288949	597,644.88	100.802189	583,256.12	-14,388.76
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		389,853.880	Local	100.107674	390,273.65	101.057536	393,976.73	3,703.08
	Original Face:	400,000.000	Base	100.107674	390,273.65	101.057536	393,976.73	3,703.08
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		29,598.130	Local	99.876985	29,561.72	100.802184	29,835.56	273.84

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	Original Face:	30,000.000	Base	99.876985	29,561.72	100.802184	29,835.56	273.84
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		96,508.770	Local	100.615260	97,102.55	100.674456	97,159.68	57.13
	Original Face:	100,000.000	Base	100.615260	97,102.55	100.674456	97,159.68	57.13
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		97,419.190	Local	100.876757	98,273.32	101.018958	98,411.85	138.53
	Original Face:	100,000.000	Base	100.876757	98,273.32	101.018958	98,411.85	138.53
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		194,659.290	Local	100.569128	195,767.15	100.551332	195,732.51	-34.64
	Original Face:	200,000.000	Base	100.569128	195,767.15	100.551332	195,732.51	-34.64
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051	
		98,789.260	Local	100.138466	98,926.05	100.754035	99,534.17	608.12
	Original Face:	100,000.000	Base	100.138466	98,926.05	100.754035	99,534.17	608.12
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		192,640.860	Local	100.553735	193,707.58	100.873670	194,323.91	616.33
	Original Face:	200,000.000	Base	100.553735	193,707.58	100.873670	194,323.91	616.33
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		96,540.750	Local	100.569128	97,090.19	101.146779	97,647.86	557.67
	Original Face:	100,000.000	Base	100.569128	97,090.19	101.146779	97,647.86	557.67
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051	
		191,312.140	Local	100.538366	192,342.10	100.964819	193,157.96	815.86
	Original Face:	200,000.000	Base	100.538366	192,342.10	100.964819	193,157.96	815.86
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051	
		191,529.270	Local	103.368577	197,981.08	104.892450	200,899.74	2,918.66
	Original Face:	200,000.000	Base	103.368577	197,981.08	104.892450	200,899.74	2,918.66
3133AJJ95	FED HM LN PC POOL QC0288 FR 04/51 FIXED 2					2.000000	01 Apr 2051	
		192,974.020	Local	100.640065	194,209.18	100.278145	193,510.77	-698.41
	Original Face:	200,000.000	Base	100.640065	194,209.18	100.278145	193,510.77	-698.41
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2					2.000000	01 Apr 2051	
		197,668.440	Local	100.338415	198,337.38	100.620231	198,894.44	557.06

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Original Face:	200,000.000	Base	100.338415	198,337.38	100.620231	198,894.44	557.06	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
	98,622.730	Local	100.445901	99,062.49	100.626657	99,240.76	178.27	0.01
Original Face:	100,000.000	Base	100.445901	99,062.49	100.626657	99,240.76	178.27	0.01
3133AKQD5	FED HM LN PC POOL QC1352 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
	196,320.130	Local	101.033353	198,348.81	100.278145	196,866.18	-1,482.63	0.01
Original Face:	200,000.000	Base	101.033353	198,348.81	100.278145	196,866.18	-1,482.63	0.01
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
	97,479.290	Local	105.707951	103,043.36	105.230434	102,577.88	-465.48	0.01
Original Face:	100,000.000	Base	105.707951	103,043.36	105.230434	102,577.88	-465.48	0.01
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051		
	99,906.170	Local	104.430607	104,332.62	103.887525	103,790.05	-542.57	0.01
Original Face:	100,000.000	Base	104.430607	104,332.62	103.887525	103,790.05	-542.57	0.01
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5				2.500000	01 Apr 2041		
	96,053.710	Local	104.262886	100,148.37	104.084232	99,976.77	-171.60	0.01
Original Face:	100,000.000	Base	104.262886	100,148.37	104.084232	99,976.77	-171.60	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
	319,021.100	Local	101.807078	324,786.06	106.984835	341,304.20	16,518.14	0.02
Original Face:	500,000.000	Base	101.807078	324,786.06	106.984835	341,304.20	16,518.14	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5				3.500000	01 May 2050		
	303,424.560	Local	107.943688	327,527.66	107.901920	327,400.93	-126.73	0.02
Original Face:	480,000.000	Base	107.943688	327,527.66	107.901920	327,400.93	-126.73	0.02
3133KHPT1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
	42,540.650	Local	105.792342	45,004.75	108.035907	45,959.18	954.43	0.00
Original Face:	100,000.000	Base	105.792342	45,004.75	108.035907	45,959.18	954.43	0.00
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
	148,336.440	Local	104.777592	155,423.35	106.419816	157,859.37	2,436.02	0.01
Original Face:	300,000.000	Base	104.777592	155,423.35	106.419816	157,859.37	2,436.02	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
	4,919,500.090	Local	107.027098	5,265,198.19	105.784281	5,204,057.80	-61,140.39	0.30

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Original Face:	5,800,000.000	Base	107.027098	5,265,198.19	105.784281	5,204,057.80	-61,140.39	0.28
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050		
	1,006,566.110	Local	106.950267	1,076,525.14	105.774940	1,064,694.70	-11,830.44	0.06
Original Face:	1,300,000.000	Base	106.950267	1,076,525.14	105.774940	1,064,694.70	-11,830.44	0.06
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
	649,539.480	Local	104.492352	678,719.08	103.705817	673,610.22	-5,108.86	0.04
Original Face:	700,000.000	Base	104.492352	678,719.08	103.705817	673,610.22	-5,108.86	0.04
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2				2.000000	01 Nov 2050		
	468,092.420	Local	100.322958	469,604.16	100.623226	471,009.69	1,405.53	0.03
Original Face:	500,000.000	Base	100.322958	469,604.16	100.623226	471,009.69	1,405.53	0.03
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
	838,279.830	Local	106.543428	893,132.07	103.801229	870,144.77	-22,987.30	0.05
Original Face:	900,000.000	Base	106.543428	893,132.07	103.801229	870,144.77	-22,987.30	0.05
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2				2.000000	01 Jun 2051		
	197,540.690	Local	101.175672	199,863.12	100.829353	199,179.00	-684.12	0.01
Original Face:	200,000.000	Base	101.175672	199,863.12	100.829353	199,179.00	-684.12	0.01
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
	858,463.660	Local	103.219949	886,105.75	100.829300	865,582.90	-20,522.85	0.05
Original Face:	900,000.000	Base	103.219949	886,105.75	100.829300	865,582.90	-20,522.85	0.05
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2				2.000000	01 May 2051		
	1,948,812.100	Local	100.761457	1,963,651.46	100.829270	1,964,973.01	1,321.55	0.11
Original Face:	2,000,000.000	Base	100.761457	1,963,651.46	100.829270	1,964,973.01	1,321.55	0.11
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2				2.000000	01 May 2051		
	393,747.780	Local	100.719153	396,579.43	100.964777	397,546.57	967.14	0.02
Original Face:	400,000.000	Base	100.719153	396,579.43	100.964777	397,546.57	967.14	0.02
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
	1,583,521.700	Local	104.576102	1,655,985.27	103.935896	1,645,847.47	-10,137.80	0.09
Original Face:	1,600,000.000	Base	104.576102	1,655,985.27	103.935896	1,645,847.47	-10,137.80	0.09
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2				2.000000	01 Sep 2041		
	1,394,137.220	Local	102.894171	1,434,485.94	101.698160	1,417,811.90	-16,674.04	0.08

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	Original Face:	1,400,000.000	Base	102.894171	1,434,485.94	101.698160	1,417,811.90	-16,674.04
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019	
		0.000	Local	0.000000	22,536.00	0.000000	0.00	0.00
			Base	0.000000	22,536.00	0.000000	0.00	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030	
		760,000.000	Local	125.231087	951,756.26	142.627321	1,083,967.64	132,211.38
			Base	125.231087	951,756.26	142.627321	1,083,967.64	132,211.38
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.464000	25 Apr 2040	
		113,960.950	Local	15.308647	17,445.88	6.872640	7,832.13	-9,613.75
	Original Face:	1,000,000.000	Base	15.308647	17,445.88	6.872640	7,832.13	-9,613.75
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.464000	25 Oct 2041	
		117,195.960	Local	0.000009	0.01	18.851130	22,092.76	22,092.75
	Original Face:	1,000,000.000	Base	0.000009	0.01	18.851130	22,092.76	22,092.75
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039	
		6,104.840	Local	110.951311	6,773.40	109.195010	6,666.18	-107.22
	Original Face:	200,000.000	Base	110.951311	6,773.40	109.195010	6,666.18	-107.22
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042	
		30,457.290	Local	113.385925	34,534.28	121.942530	37,140.39	2,606.11
	Original Face:	400,000.000	Base	113.385925	34,534.28	121.942530	37,140.39	2,606.11
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042	
		47,021.120	Local	110.148886	51,793.24	116.668650	54,858.91	3,065.67
	Original Face:	600,000.000	Base	110.148886	51,793.24	116.668650	54,858.91	3,065.67
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.564000	25 Mar 2042	
		44,312.480	Local	0.000023	0.01	16.171430	7,165.96	7,165.95
	Original Face:	300,000.000	Base	0.000023	0.01	16.171430	7,165.96	7,165.95
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.514000	25 Jul 2042	
		8,586.830	Local	42.608157	3,658.69	17.971630	1,543.19	-2,115.50
	Original Face:	100,000.000	Base	42.608157	3,658.69	17.971630	1,543.19	-2,115.50
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.564000	25 Feb 2041	
		3,087.250	Local	246.535914	7,611.18	1.933300	59.69	-7,551.49

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	Original Face:	100,000.000	Base	246.535914	7,611.18	1.933300	59.69	-7,551.49
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039	
		16,064.240	Local	315.094271	50,617.50	0.152840	24.55	-50,592.95
	Original Face:	1,100,000.000	Base	315.094271	50,617.50	0.152840	24.55	-50,592.95
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.514207	25 Sep 2022	
		3,255,669.810	Local	2.051986	66,805.88	0.179790	5,853.37	-60,952.51
	Original Face:	10,375,000.000	Base	2.051986	66,805.88	0.179790	5,853.37	-60,952.51
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042	
		83,021.670	Local	114.680830	95,209.94	118.804300	98,633.31	3,423.37
	Original Face:	700,000.000	Base	114.680830	95,209.94	118.804300	98,633.31	3,423.37
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042	
		198,135.830	Local	110.759947	219,455.14	114.070390	226,014.31	6,559.17
	Original Face:	1,200,000.000	Base	110.759947	219,455.14	114.070390	226,014.31	6,559.17
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.692250	25 Aug 2044	
		120,669.820	Local	17.065311	20,592.68	5.687460	6,863.05	-13,729.63
	Original Face:	800,000.000	Base	17.065311	20,592.68	5.687460	6,863.05	-13,729.63
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.576629	25 Dec 2024	
		6,029,742.730	Local	2.840962	171,302.69	1.454740	87,717.08	-83,585.61
	Original Face:	9,885,000.000	Base	2.840962	171,302.69	1.454740	87,717.08	-83,585.61
3136APB68	FANNIE MAE FNR 2015 55 IO					1.432897	25 Aug 2055	
		20,070.040	Local	5.298345	1,063.38	4.266030	856.19	-207.19
	Original Face:	100,000.000	Base	5.298345	1,063.38	4.266030	856.19	-207.19
3136APT2	FANNIE MAE FNR 2015 56 AS					6.064000	25 Aug 2045	
		161,537.950	Local	16.313529	26,352.54	23.752920	38,369.98	12,017.44
	Original Face:	400,000.000	Base	16.313529	26,352.54	23.752920	38,369.98	12,017.44
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027	
		99,549.850	Local	101.489605	101,032.75	107.314390	106,831.31	5,798.56
	Original Face:	100,000.000	Base	101.489605	101,032.75	107.314390	106,831.31	5,798.56
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027	
		100,000.000	Local	107.724050	107,724.05	108.536580	108,536.58	812.53

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	Original Face:	100,000.000	Base	107.724050	107,724.05	108.536580	108,536.58	812.53
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.224904	25 Apr 2028	
		97,818.180	Local	104.624427	102,341.71	109.345840	106,960.11	4,618.40
	Original Face:	100,000.000	Base	104.624427	102,341.71	109.345840	106,960.11	4,618.40
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031	
		100,000.000	Local	102.841840	102,841.84	115.279240	115,279.24	12,437.40
	Original Face:	100,000.000	Base	102.841840	102,841.84	115.279240	115,279.24	12,437.40
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
			Base	0.000000	0.02	0.000000	0.00	-0.02
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029	
		140,000.000	Local	101.128421	141,579.79	110.461530	154,646.14	13,066.35
	Original Face:	140,000.000	Base	101.128421	141,579.79	110.461530	154,646.14	13,066.35
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029	
		220,000.000	Local	101.995950	224,391.09	111.845760	246,060.67	21,669.58
	Original Face:	220,000.000	Base	101.995950	224,391.09	111.845760	246,060.67	21,669.58
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031	
		199,826.770	Local	100.546358	200,918.54	108.081380	215,975.53	15,056.99
	Original Face:	200,000.000	Base	100.546358	200,918.54	108.081380	215,975.53	15,056.99
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037	
		93,157.680	Local	102.331638	95,329.78	104.268980	97,134.56	1,804.78
	Original Face:	100,000.000	Base	102.331638	95,329.78	104.268980	97,134.56	1,804.78
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050	
		307,588.130	Local	99.474258	305,971.01	92.573450	284,744.94	-21,226.07
	Original Face:	300,000.000	Base	99.474258	305,971.01	92.573450	284,744.94	-21,226.07
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.560230	25 Sep 2034	
		1,291,499.960	Local	9.851070	127,226.57	10.225480	132,062.07	4,835.50

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	Original Face:	1,300,000.000	Base	9.851070	127,226.57	10.225480	132,062.07	4,835.50
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050	
		373,828.070	Local	11.385643	42,562.73	14.589420	54,539.35	11,976.62
	Original Face:	400,000.000	Base	11.385643	42,562.73	14.589420	54,539.35	11,976.62
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050	
		361,516.240	Local	11.131788	40,243.22	16.038050	57,980.16	17,736.94
	Original Face:	400,000.000	Base	11.131788	40,243.22	16.038050	57,980.16	17,736.94
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050	
		268,653.360	Local	12.782971	34,341.88	15.177000	40,773.52	6,431.64
	Original Face:	300,000.000	Base	12.782971	34,341.88	15.177000	40,773.52	6,431.64
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050	
		1,265,355.030	Local	11.491121	145,403.48	13.411380	169,701.57	24,298.09
	Original Face:	1,400,000.000	Base	11.491121	145,403.48	13.411380	169,701.57	24,298.09
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051	
		855,982.390	Local	11.900129	101,863.01	14.510460	124,206.98	22,343.97
	Original Face:	900,000.000	Base	11.900129	101,863.01	14.510460	124,206.98	22,343.97
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051	
		676,920.640	Local	13.220584	89,492.86	14.721230	99,651.04	10,158.18
	Original Face:	700,000.000	Base	13.220584	89,492.86	14.721230	99,651.04	10,158.18
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027	
		149,336.240	Local	9.927798	14,825.80	5.504930	8,220.86	-6,604.94
	Original Face:	1,400,000.000	Base	9.927798	14,825.80	5.504930	8,220.86	-6,604.94
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041	
		92,878.460	Local	45.994604	42,719.08	9.650640	8,963.37	-33,755.71
	Original Face:	800,000.000	Base	45.994604	42,719.08	9.650640	8,963.37	-33,755.71
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041	
		164,098.110	Local	45.625583	74,870.72	13.882897	22,781.57	-52,089.15
	Original Face:	1,600,000.000	Base	45.625583	74,870.72	13.882897	22,781.57	-52,089.15
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039	
		46,999.900	Local	17.137058	8,054.40	14.590360	6,857.45	-1,196.95

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	Original Face:	700,000.000	Base	17.137058	8,054.40	14.590360	6,857.45	-1,196.95
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033	
		8,955.120	Local	104.412671	9,350.28	113.752981	10,186.72	836.44
	Original Face:	700,000.000	Base	104.412671	9,350.28	113.752981	10,186.72	836.44
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038	
		26,553.560	Local	106.045291	28,158.80	114.155074	30,312.24	2,153.44
	Original Face:	861,059.000	Base	106.045291	28,158.80	114.155074	30,312.24	2,153.44
3137AGE55	FREDDIE MAC FHR 3947 SG					5.866250	15 Oct 2041	
		151,307.570	Local	111.577887	168,825.79	15.723140	23,790.30	-145,035.49
	Original Face:	1,300,000.000	Base	111.577887	168,825.79	15.723140	23,790.30	-145,035.49
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.546340	25 Oct 2021	
		1,113.670	Local	54.021389	601.62	0.003700	0.04	-601.58
	Original Face:	119,000.000	Base	54.021389	601.62	0.003700	0.04	-601.58
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.916250	15 Aug 2042	
		106,098.960	Local	48.784069	51,759.39	16.615990	17,629.39	-34,130.00
	Original Face:	500,000.000	Base	48.784069	51,759.39	16.615990	17,629.39	-34,130.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027	
		457,786.140	Local	3.659193	16,751.28	4.600750	21,061.60	4,310.32
	Original Face:	3,000,000.000	Base	3.659193	16,751.28	4.600750	21,061.60	4,310.32
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043	
		87,680.540	Local	88.871533	77,923.04	104.037110	91,220.30	13,297.26
	Original Face:	200,000.000	Base	88.871533	77,923.04	104.037110	91,220.30	13,297.26
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027	
		86,135.110	Local	17.965868	15,474.92	4.752580	4,093.64	-11,381.28
	Original Face:	700,000.000	Base	17.965868	15,474.92	4.752580	4,093.64	-11,381.28
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.866250	15 Feb 2044	
		58,950.050	Local	22.287716	13,138.62	17.599440	10,374.88	-2,763.74
	Original Face:	200,000.000	Base	22.287716	13,138.62	17.599440	10,374.88	-2,763.74
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.916250	15 May 2044	
		112,948.580	Local	26.680318	30,135.04	18.516330	20,913.93	-9,221.11

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	Original Face:	400,000.000	Base	26.680318	30,135.04	18.516330	20,913.93	-9,221.11 0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.671646	15 Apr 2041	
		214,075.170	Local	24.922577	53,353.05	5.761400	12,333.73	-41,019.32 0.00
	Original Face:	1,600,000.000	Base	24.922577	53,353.05	5.761400	12,333.73	-41,019.32 0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050	
		182,162.030	Local	11.048762	20,126.65	12.861230	23,428.28	3,301.63 0.00
	Original Face:	200,000.000	Base	11.048762	20,126.65	12.861230	23,428.28	3,301.63 0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051	
		768,706.110	Local	14.248050	109,525.63	15.886060	122,117.11	12,591.48 0.01
	Original Face:	800,000.000	Base	14.248050	109,525.63	15.886060	122,117.11	12,591.48 0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048	
		120,367.250	Local	96.532645	116,193.69	103.418520	124,482.03	8,288.34 0.01
	Original Face:	1,100,000.000	Base	96.532645	116,193.69	103.418520	124,482.03	8,288.34 0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					1.015448	25 Jun 2029	
		997,698.450	Local	5.695752	56,826.43	6.073180	60,592.02	3,765.59 0.00
	Original Face:	1,000,000.000	Base	5.695752	56,826.43	6.073180	60,592.02	3,765.59 0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.436683	25 Jul 2026	
		1,038,430.480	Local	9.327203	96,856.52	5.203710	54,036.91	-42,819.61 0.00
	Original Face:	1,040,000.000	Base	9.327203	96,856.52	5.203710	54,036.91	-42,819.61 0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028	
		7,580,000.000	Local	15.397011	1,167,093.47	15.554910	1,179,062.18	11,968.71 0.07
	Original Face:	7,580,000.000	Base	15.397011	1,167,093.47	15.554910	1,179,062.18	11,968.71 0.06
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050	
		248,812.100	Local	10.942309	27,225.79	13.368450	33,262.32	6,036.53 0.00
	Original Face:	300,000.000	Base	10.942309	27,225.79	13.368450	33,262.32	6,036.53 0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050	
		552,970.010	Local	10.905004	60,301.40	14.773080	81,690.70	21,389.30 0.00
	Original Face:	600,000.000	Base	10.905004	60,301.40	14.773080	81,690.70	21,389.30 0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050	
		190,277.190	Local	9.838053	18,719.57	14.423730	27,445.07	8,725.50 0.00

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	Original Face:	200,000.000	Base	9.838053	18,719.57	14.423730	27,445.07	8,725.50
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.446528	25 Jul 2035	
		389,619.500	Local	3.768056	14,681.08	14.515180	56,553.97	41,872.89
	Original Face:	390,000.000	Base	4.680384	18,235.69	14.515180	56,553.97	38,318.28
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050	
		472,493.810	Local	11.436914	54,038.71	12.970600	61,285.28	7,246.57
	Original Face:	500,000.000	Base	11.436914	54,038.71	12.970600	61,285.28	7,246.57
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					3.986000	25 Dec 2027	
		299,554.030	Local	106.116526	317,876.33	101.060020	302,729.36	-15,146.97
	Original Face:	720,000.000	Base	106.116526	317,876.33	101.060020	302,729.36	-15,146.97
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
			Base	0.000000	-0.01	0.000000	0.00	0.01
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					9.436000	25 Apr 2028	
		1,507,753.530	Local	99.997553	1,507,716.63	112.638520	1,698,311.26	190,594.63
	Original Face:	1,530,000.000	Base	99.997553	1,507,716.63	112.638520	1,698,311.26	190,594.63
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					5.634380	25 Jul 2028	
		717,220.330	Local	108.933998	781,296.78	104.880720	752,225.85	-29,070.93
	Original Face:	1,110,000.000	Base	108.933998	781,296.78	104.880720	752,225.85	-29,070.93
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.586000	25 Mar 2030	
		890,000.000	Local	100.943315	898,395.50	102.558720	912,772.61	14,377.11
	Original Face:	890,000.000	Base	100.943315	898,395.50	102.558720	912,772.61	14,377.11
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.536000	25 Mar 2030	
		850,000.000	Local	100.000000	850,000.00	105.720510	898,624.34	48,624.34
	Original Face:	850,000.000	Base	100.000000	850,000.00	105.720510	898,624.34	48,624.34
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033	
		10,130.920	Local	104.441058	10,580.84	113.613599	11,510.10	929.26
	Original Face:	700,000.000	Base	104.441058	10,580.84	113.613599	11,510.10	929.26
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041	
		96,230.880	Local	104.726290	100,779.03	111.755431	107,543.23	6,764.20

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	Original Face:	1,400,000.000	Base	104.726290	100,779.03	111.755431	107,543.23	6,764.20
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042	
		19,880.290	Local	107.806476	21,432.24	110.608272	21,989.25	557.01
	Original Face:	100,000.000	Base	107.806476	21,432.24	110.608272	21,989.25	557.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042	
		125,117.660	Local	107.806220	134,884.62	107.366929	134,334.99	-549.63
	Original Face:	500,000.000	Base	107.806220	134,884.62	107.366929	134,334.99	-549.63
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039	
		35,364.780	Local	109.624463	38,768.45	117.422275	41,526.13	2,757.68
	Original Face:	300,000.000	Base	109.624463	38,768.45	117.422275	41,526.13	2,757.68
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043	
		31,222.750	Local	102.735698	32,076.91	111.670025	34,866.45	2,789.54
	Original Face:	100,000.000	Base	102.735698	32,076.91	111.670025	34,866.45	2,789.54
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040	
		106,791.550	Local	107.546281	114,850.34	116.989325	124,934.71	10,084.37
	Original Face:	900,000.000	Base	107.546281	114,850.34	116.989325	124,934.71	10,084.37
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044	
		26,549.770	Local	106.775765	28,348.72	110.762397	29,407.16	1,058.44
	Original Face:	100,000.000	Base	106.775765	28,348.72	110.762397	29,407.16	1,058.44
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038	
		166,066.870	Local	107.990348	179,336.19	113.950940	189,234.76	9,898.57
	Original Face:	800,000.000	Base	107.990348	179,336.19	113.950940	189,234.76	9,898.57
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046	
		44,150.470	Local	101.456859	44,793.68	106.511750	47,025.44	2,231.76
	Original Face:	100,000.000	Base	101.456859	44,793.68	106.511750	47,025.44	2,231.76
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028	
		270,000.000	Local	98.662178	266,387.88	109.028019	294,375.65	27,987.77
	Original Face:	270,000.000	Base	98.662178	266,387.88	109.028019	294,375.65	27,987.77
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042	
		23,634.050	Local	107.975992	25,519.10	110.597684	26,138.71	619.61

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	Original Face:	100,000.000	Base	107.975992	25,519.10	110.597684	26,138.71	619.61
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043	
		33,129.340	Local	102.861995	34,077.50	111.666595	36,994.41	2,916.91
	Original Face:	100,000.000	Base	102.861995	34,077.50	111.666595	36,994.41	2,916.91
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043	
		23,000.810	Local	102.737512	23,630.46	110.614735	25,442.29	1,811.83
	Original Face:	100,000.000	Base	102.737512	23,630.46	110.614735	25,442.29	1,811.83
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042	
		38,599.940	Local	106.445684	41,087.97	110.243262	42,553.83	1,465.86
	Original Face:	200,000.000	Base	106.445684	41,087.97	110.243262	42,553.83	1,465.86
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043	
		23,968.290	Local	108.322663	25,963.09	110.092054	26,387.18	424.09
	Original Face:	100,000.000	Base	108.322663	25,963.09	110.092054	26,387.18	424.09
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042	
		19,606.790	Local	107.880586	21,151.92	110.415535	21,648.94	497.02
	Original Face:	100,000.000	Base	107.880586	21,151.92	110.415535	21,648.94	497.02
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043	
		28,032.290	Local	102.412896	28,708.68	110.079412	30,857.78	2,149.10
	Original Face:	100,000.000	Base	102.412896	28,708.68	110.079412	30,857.78	2,149.10
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044	
		56,524.740	Local	106.339277	60,108.00	111.420933	62,980.39	2,872.39
	Original Face:	551,126.000	Base	106.339277	60,108.00	111.420933	62,980.39	2,872.39
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045	
		190,307.390	Local	109.295288	207,997.01	112.336678	213,785.00	5,787.99
	Original Face:	600,000.000	Base	109.295288	207,997.01	112.336678	213,785.00	5,787.99
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045	
		115,074.460	Local	109.514248	126,022.93	113.252393	130,324.58	4,301.65
	Original Face:	300,000.000	Base	109.514248	126,022.93	113.252393	130,324.58	4,301.65
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045	
		31,763.330	Local	109.506686	34,782.97	113.251769	35,972.53	1,189.56

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	Original Face:	100,000.000	Base	109.506686	34,782.97	113.251769	35,972.53	1,189.56
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045	
		79,904.330	Local	105.959877	84,666.53	110.702553	88,456.13	3,789.60
	Original Face:	300,000.000	Base	105.959877	84,666.53	110.702553	88,456.13	3,789.60
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045	
		214,028.930	Local	109.287777	233,907.46	112.337871	240,435.54	6,528.08
	Original Face:	700,000.000	Base	109.287777	233,907.46	112.337871	240,435.54	6,528.08
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045	
		744,502.160	Local	106.326378	791,602.18	111.646573	831,211.15	39,608.97
	Original Face:	1,900,000.000	Base	106.326378	791,602.18	111.646573	831,211.15	39,608.97
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045	
		806,675.700	Local	103.889768	838,053.51	107.064837	863,666.02	25,612.51
	Original Face:	3,800,000.000	Base	103.889768	838,053.51	107.064837	863,666.02	25,612.51
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045	
		188,288.600	Local	102.809065	193,577.75	108.557208	204,400.85	10,823.10
	Original Face:	500,000.000	Base	102.809065	193,577.75	108.557208	204,400.85	10,823.10
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046	
		705,655.210	Local	98.470389	694,861.43	106.574678	752,049.77	57,188.34
	Original Face:	1,700,000.000	Base	98.470389	694,861.43	106.574678	752,049.77	57,188.34
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046	
		172,965.160	Local	95.827692	165,748.52	107.635257	186,171.49	20,422.97
	Original Face:	300,000.000	Base	95.827692	165,748.52	107.635257	186,171.49	20,422.97
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046	
		39,755.530	Local	101.456527	40,334.58	106.561959	42,364.27	2,029.69
	Original Face:	100,000.000	Base	101.456527	40,334.58	106.561959	42,364.27	2,029.69
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047	
		397,970.710	Local	106.862432	425,281.18	106.541366	424,003.43	-1,277.75
	Original Face:	1,100,000.000	Base	106.862432	425,281.18	106.541366	424,003.43	-1,277.75
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037	
		117,247.980	Local	106.960649	125,409.20	107.707623	126,285.01	875.81

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Original Face:	400,000.000	Base	106.960649		125,409.20	107.707623	126,285.01	875.81
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047	
	297,708.000	Local	107.257370		319,313.77	108.625941	323,388.12	4,074.35
Original Face:	1,000,000.000	Base	107.257370		319,313.77	108.625941	323,388.12	4,074.35
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047	
	239,719.190	Local	110.142154		264,031.88	109.145878	261,643.61	-2,388.27
Original Face:	900,000.000	Base	110.142154		264,031.88	109.145878	261,643.61	-2,388.27
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043	
	29,127.870	Local	102.651001		29,900.05	111.670495	32,527.24	2,627.19
Original Face:	100,000.000	Base	102.651001		29,900.05	111.670495	32,527.24	2,627.19
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043	
	61,286.910	Local	102.861720		63,040.77	111.670536	68,439.42	5,398.65
Original Face:	200,000.000	Base	102.861720		63,040.77	111.670536	68,439.42	5,398.65
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043	
	31,432.470	Local	102.740065		32,293.74	111.105683	34,923.26	2,629.52
Original Face:	100,000.000	Base	102.740065		32,293.74	111.105683	34,923.26	2,629.52
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043	
	68,577.420	Local	102.864675		70,541.94	111.670811	76,580.96	6,039.02
Original Face:	200,000.000	Base	102.864675		70,541.94	111.670811	76,580.96	6,039.02
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043	
	54,089.260	Local	102.683620		55,540.81	110.594075	59,819.52	4,278.71
Original Face:	200,000.000	Base	102.683620		55,540.81	110.594075	59,819.52	4,278.71
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043	
	1,599,382.930	Local	105.774149		1,691,733.69	112.645860	1,801,638.66	109,904.97
Original Face:	4,898,873.000	Base	105.774149		1,691,733.69	112.645860	1,801,638.66	109,904.97
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043	
	92,723.090	Local	106.300620		98,565.22	110.603053	102,554.57	3,989.35
Original Face:	715,719.000	Base	106.300620		98,565.22	110.603053	102,554.57	3,989.35
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044	
	9,396.880	Local	106.627306		10,019.64	108.123061	10,160.19	140.55

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	Original Face:	498,051.000	Base	106.627306	10,019.64	108.123061	10,160.19	140.55
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045	
		132,397.380	Local	107.359927	142,141.73	108.019008	143,014.34	0.01
	Original Face:	600,000.000	Base	107.359927	142,141.73	108.019008	143,014.34	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045	
		398,163.110	Local	103.596513	412,483.10	109.860257	437,423.02	0.02
	Original Face:	982,188.000	Base	103.596513	412,483.10	109.860257	437,423.02	0.02
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035	
		240,632.460	Local	108.246311	260,475.76	113.979860	274,272.54	0.02
	Original Face:	2,000,000.000	Base	108.246311	260,475.76	113.979860	274,272.54	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036	
		56,058.090	Local	109.231317	61,232.99	116.265590	65,176.27	0.00
	Original Face:	300,000.000	Base	109.231317	61,232.99	116.265590	65,176.27	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					6.346250	15 Feb 2037	
		127,531.680	Local	6.777626	8,643.62	20.125120	25,665.90	0.00
	Original Face:	2,100,000.000	Base	6.777626	8,643.62	20.125120	25,665.90	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041	
		67,718.050	Local	105.620924	71,524.43	115.098700	77,942.60	0.00
	Original Face:	100,000.000	Base	105.620924	71,524.43	115.098700	77,942.60	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					6.146250	15 Jan 2040	
		5,391.750	Local	56.913618	3,068.64	19.438940	1,048.10	0.00
	Original Face:	100,000.000	Base	56.913618	3,068.64	19.438940	1,048.10	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034	
		1,211.160	Local	108.249117	1,311.07	114.543681	1,387.31	0.00
	Original Face:	100,000.000	Base	108.249117	1,311.07	114.543681	1,387.31	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046	
		103,126.740	Local	95.860133	98,857.43	107.623229	110,988.33	0.01
	Original Face:	200,000.000	Base	95.860133	98,857.43	107.623229	110,988.33	0.01
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046	
		44,405.640	Local	101.456031	45,052.20	106.664067	47,364.86	0.00

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	Original Face:	100,000.000	Base	101.456031	45,052.20	106.664067	47,364.86	2,312.66
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046	
		42,704.460	Local	101.456452	43,326.43	106.508259	45,483.78	2,157.35
	Original Face:	100,000.000	Base	101.456452	43,326.43	106.508259	45,483.78	2,157.35
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046	
		179,083.660	Local	108.072490	193,540.17	107.808473	193,067.36	-472.81
	Original Face:	400,000.000	Base	108.072490	193,540.17	107.808473	193,067.36	-472.81
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046	
		134,096.940	Local	106.664037	143,033.21	106.767469	143,171.91	138.70
	Original Face:	400,000.000	Base	106.664037	143,033.21	106.767469	143,171.91	138.70
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056	
		601,485.130	Local	101.976368	613,372.69	112.879547	678,953.69	65,581.00
	Original Face:	1,200,000.000	Base	101.976368	613,372.69	112.879547	678,953.69	65,581.00
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056	
		373,906.800	Local	111.803853	418,042.21	118.947379	444,752.34	26,710.13
	Original Face:	800,000.000	Base	111.803853	418,042.21	118.947379	444,752.34	26,710.13
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057	
		671,061.140	Local	101.855770	683,514.49	111.240713	746,493.20	62,978.71
	Original Face:	1,300,000.000	Base	101.855770	683,514.49	111.240713	746,493.20	62,978.71
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046	
		377,288.310	Local	108.125266	407,943.99	112.783929	425,520.58	17,576.59
	Original Face:	1,100,000.000	Base	108.125266	407,943.99	112.783929	425,520.58	17,576.59
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057	
		394,134.270	Local	101.980843	401,941.45	112.879842	444,898.14	42,956.69
	Original Face:	700,000.000	Base	101.980843	401,941.45	112.879842	444,898.14	42,956.69
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057	
		420,776.250	Local	104.480816	439,630.46	111.777762	470,334.28	30,703.82
	Original Face:	800,000.000	Base	104.480816	439,630.46	111.777762	470,334.28	30,703.82
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058	
		54,459.090	Local	113.795897	61,972.21	112.730172	61,391.83	-580.38

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	Original Face:	100,000.000	Base	113.795897	61,972.21	112.730172	61,391.83	-580.38
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047	
		113,519.980	Local	106.973803	121,436.64	107.842216	122,422.46	985.82
	Original Face:	400,000.000	Base	106.973803	121,436.64	107.842216	122,422.46	985.82
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047	
		240,532.470	Local	106.555818	256,301.34	106.398590	255,923.16	-378.18
	Original Face:	700,000.000	Base	106.555818	256,301.34	106.398590	255,923.16	-378.18
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037	
		35,288.580	Local	98.159660	34,639.15	105.028390	37,063.03	2,423.88
	Original Face:	100,000.000	Base	98.159660	34,639.15	105.028390	37,063.03	2,423.88
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048	
		28,276.920	Local	107.362895	30,358.92	107.625882	30,433.28	74.36
	Original Face:	100,000.000	Base	107.362895	30,358.92	107.625882	30,433.28	74.36
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048	
		204,838.550	Local	109.209087	223,702.31	110.464693	226,274.28	2,571.97
	Original Face:	500,000.000	Base	109.209087	223,702.31	110.464693	226,274.28	2,571.97
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
			Base	0.000000	-3.15	0.000000	0.00	3.15
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
			Base	0.000000	0.18	0.000000	0.00	-0.18
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048	
		281,253.280	Local	109.462162	307,865.92	109.850105	308,957.02	1,091.10
	Original Face:	700,000.000	Base	109.462162	307,865.92	109.850105	308,957.02	1,091.10
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
			Base	0.000000	0.01	0.000000	0.00	-0.01
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

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			Base	0.000000	0.01	0.000000	0.00	0.00
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 2031	
	0.000	Local		0.000000	0.01	0.000000	0.00	0.00
		Base		0.000000	0.01	0.000000	0.00	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	0.00
		Base		0.000000	0.01	0.000000	0.00	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029	
	116,378.560	Local		100.557981	117,027.93	109.691574	127,657.47	0.01
Original Face:	120,000.000	Base		100.557981	117,027.93	109.691574	127,657.47	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	0.00
		Base		0.000000	0.01	0.000000	0.00	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	0.00
		Base		0.000000	0.01	0.000000	0.00	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029	
	500,000.000	Local		101.714608	508,573.04	107.815364	539,076.82	0.03
Original Face:	500,000.000	Base		101.714608	508,573.04	107.815364	539,076.82	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 2031	
	0.000	Local		0.000000	0.01	0.000000	0.00	0.00
		Base		0.000000	0.01	0.000000	0.00	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	0.00
		Base		0.000000	0.01	0.000000	0.00	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	0.00
		Base		0.000000	0.01	0.000000	0.00	0.00
3140HVM1	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	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	0.000000	0.01	0.000000	0.00	0.00
3140HVN14	FNMA POOL BL3994 FN 09/31 FIXED 2.67					2.670000	01 Sep 2031	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26					2.260000	01 Feb 2030	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXL14	FNMA POOL BL5742 FN 02/32 FIXED 2.32					2.320000	01 Feb 2032	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3					2.300000	01 Feb 2030	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030	
	291,561.200	Local	103.058805	300,479.49	104.774410	305,481.53	5,002.04	0.02
Original Face:	300,000.000	Base	103.058805	300,479.49	104.774410	305,481.53	5,002.04	0.02
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 2030	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 2032	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21					1.210000	01 Nov 2030	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047	
	611,631.500	Local	97.302644	595,133.62	107.310282	656,343.49	61,209.87	0.04
Original Face:	1,200,000.000	Base	97.302644	595,133.62	107.310282	656,343.49	61,209.87	0.04
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041	
	127,229.950	Local	119.665307	152,250.11	118.176707	150,356.17	-1,893.94	0.01

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	Original Face:	300,000.000	Base	119.665307	152,250.11	118.176707	150,356.17	-1,893.94
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR					4.000000	01 Dec 2047	
		47,736.910	Local	107.066084	51,110.04	107.807595	51,464.01	353.97
	Original Face:	200,000.000	Base	107.066084	51,110.04	107.807595	51,464.01	353.97
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048	
		1,490,465.560	Local	108.774103	1,621,240.55	108.354343	1,614,984.17	-6,256.38
	Original Face:	3,300,000.000	Base	108.774103	1,621,240.55	108.354343	1,614,984.17	-6,256.38
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048	
		52,286.900	Local	105.049926	54,927.35	110.728071	57,896.28	2,968.93
	Original Face:	200,000.000	Base	105.049926	54,927.35	110.728071	57,896.28	2,968.93
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043	
		96,156.470	Local	101.897803	97,981.33	108.511296	104,340.63	6,359.30
	Original Face:	200,000.000	Base	101.897803	97,981.33	108.511296	104,340.63	6,359.30
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046	
		34,452.950	Local	101.926627	35,116.73	108.630407	37,426.38	2,309.65
	Original Face:	76,672.600	Base	101.926627	35,116.73	108.630407	37,426.38	2,309.65
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048	
		226,289.380	Local	109.382124	247,520.13	109.420985	247,608.07	87.94
	Original Face:	700,000.000	Base	109.382124	247,520.13	109.420985	247,608.07	87.94
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047	
		1,817,510.450	Local	100.953616	1,834,842.52	106.922528	1,943,328.12	108,485.60
	Original Face:	5,200,000.000	Base	100.953616	1,834,842.52	106.922528	1,943,328.12	108,485.60
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048	
		675,420.360	Local	100.238580	677,031.78	106.280766	717,841.93	40,810.15
	Original Face:	1,900,000.000	Base	100.238580	677,031.78	106.280766	717,841.93	40,810.15
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5					5.000000	01 Dec 2048	
		208,536.670	Local	106.633807	222,370.59	110.285492	229,985.69	7,615.10
	Original Face:	766,000.000	Base	106.633807	222,370.59	110.285492	229,985.69	7,615.10
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048	
		201,860.680	Local	109.156667	220,344.39	110.114157	222,277.19	1,932.80

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	Original Face:	500,000.000	Base	109.156667	220,344.39	110.114157	222,277.19	1,932.80
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049	
		683,249.770	Local	101.972649	696,727.89	107.789756	736,473.26	39,745.37
	Original Face:	1,000,000.000	Base	101.972649	696,727.89	107.789756	736,473.26	39,745.37
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049	
		187,045.040	Local	105.072778	196,533.42	104.850508	196,117.67	-415.75
	Original Face:	500,000.000	Base	105.072778	196,533.42	104.850508	196,117.67	-415.75
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3					3.000000	01 Jan 2050	
		42,301.880	Local	101.404051	42,895.82	105.579944	44,662.30	1,766.48
	Original Face:	100,000.000	Base	101.404051	42,895.82	105.579944	44,662.30	1,766.48
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3					3.000000	01 Aug 2050	
		145,153.020	Local	106.358772	154,382.97	105.558658	153,221.58	-1,161.39
	Original Face:	200,000.000	Base	106.358772	154,382.97	105.558658	153,221.58	-1,161.39
3140KHFP2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050	
		168,327.970	Local	107.025654	180,154.11	106.075239	178,554.30	-1,599.81
	Original Face:	200,000.000	Base	107.025654	180,154.11	106.075239	178,554.30	-1,599.81
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050	
		86,519.790	Local	99.815499	86,360.16	100.801029	87,212.84	852.68
	Original Face:	100,000.000	Base	99.815499	86,360.16	100.801029	87,212.84	852.68
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050	
		182,742.330	Local	105.932561	193,583.63	103.718351	189,537.33	-4,046.30
	Original Face:	200,000.000	Base	105.932561	193,583.63	103.718351	189,537.33	-4,046.30
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050	
		139,324.420	Local	106.845440	148,861.79	106.685865	148,639.46	-222.33
	Original Face:	200,000.000	Base	106.845440	148,861.79	106.685865	148,639.46	-222.33
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050	
		86,824.540	Local	99.784715	86,637.62	100.801035	87,520.03	882.41
	Original Face:	100,000.000	Base	99.784715	86,637.62	100.801035	87,520.03	882.41
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050	
		188,170.990	Local	106.939534	201,229.18	103.993517	195,685.63	-5,543.55
								0.01

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Original Face:	200,000.000	Base	106.939534		201,229.18	103.993517	195,685.63	-5,543.55
3140KRR5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050	
	548,032.180	Local	105.795309		579,792.34	103.710339	568,366.03	-11,426.31
Original Face:	600,000.000	Base	105.795309		579,792.34	103.710339	568,366.03	-11,426.31
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051	
	192,665.520	Local	100.338364		193,317.43	100.337175	193,315.14	-2.29
Original Face:	200,000.000	Base	100.338364		193,317.43	100.337175	193,315.14	-2.29
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051	
	284,546.640	Local	103.456200		294,381.14	100.491182	285,944.28	-8,436.86
Original Face:	300,000.000	Base	103.456200		294,381.14	100.491182	285,944.28	-8,436.86
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
	284,177.600	Local	100.107676		284,483.59	100.992125	286,997.00	2,513.41
Original Face:	300,000.000	Base	100.107676		284,483.59	100.992125	286,997.00	2,513.41
3140KXAB2	FNMA POOL BR0001 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050	
	93,114.190	Local	104.156681		96,984.65	103.621547	96,486.36	-498.29
Original Face:	100,000.000	Base	104.156681		96,984.65	103.621547	96,486.36	-498.29
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051	
	96,440.640	Local	105.444282		101,691.14	103.719169	100,027.43	-1,663.71
Original Face:	100,000.000	Base	105.444282		101,691.14	103.719169	100,027.43	-1,663.71
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
	95,035.200	Local	103.357009		98,225.54	101.278357	96,250.09	-1,975.45
Original Face:	100,000.000	Base	103.357009		98,225.54	101.278357	96,250.09	-1,975.45
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
	186,947.730	Local	103.234653		192,994.84	101.017655	188,850.21	-4,144.63
Original Face:	200,000.000	Base	103.234653		192,994.84	101.017655	188,850.21	-4,144.63
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
	95,514.400	Local	103.257593		98,625.87	100.873640	96,348.85	-2,277.02

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	Original Face:	100,000.000	Base	103.257593	98,625.87	100.873640	96,348.85	-2,277.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		380,094.490	Local	103.410531	393,057.73	101.159435	384,501.44	-8,556.29
	Original Face:	400,000.000	Base	103.410531	393,057.73	101.159435	384,501.44	-8,556.29
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2					2.000000	01 Jan 2051	
		187,397.880	Local	103.419094	193,805.19	100.553664	188,435.43	-5,369.76
	Original Face:	200,000.000	Base	103.419094	193,805.19	100.553664	188,435.43	-5,369.76
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		96,170.520	Local	103.311950	99,355.64	100.449902	96,603.19	-2,752.45
	Original Face:	100,000.000	Base	103.311950	99,355.64	100.449902	96,603.19	-2,752.45
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		96,336.300	Local	103.035948	99,261.02	100.278145	96,604.25	-2,656.77
	Original Face:	100,000.000	Base	103.035948	99,261.02	100.278145	96,604.25	-2,656.77
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		94,551.190	Local	103.754665	98,101.27	101.728716	96,185.71	-1,915.56
	Original Face:	100,000.000	Base	103.754665	98,101.27	101.728716	96,185.71	-1,915.56
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		191,115.160	Local	103.601708	197,998.57	101.642273	194,253.79	-3,744.78
	Original Face:	200,000.000	Base	103.601708	197,998.57	101.642273	194,253.79	-3,744.78
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		95,489.680	Local	99.830798	95,328.11	101.278363	96,710.38	1,382.27
	Original Face:	100,000.000	Base	99.830798	95,328.11	101.278363	96,710.38	1,382.27
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		391,004.150	Local	100.076672	391,303.94	100.307664	392,207.13	903.19
	Original Face:	400,000.000	Base	100.076672	391,303.94	100.307664	392,207.13	903.19
3140L2EY5	FNMA POOL BR3750 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		763,402.180	Local	103.135243	787,336.69	100.278145	765,525.54	-21,811.15
	Original Face:	800,000.000	Base	103.135243	787,336.69	100.278145	765,525.54	-21,811.15
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		98,477.320	Local	103.548188	101,971.48	100.551325	99,020.25	-2,951.23

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	Original Face:	100,000.000	Base	103.548188	101,971.48	100.551325	99,020.25	-2,951.23
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		293,845.190	Local	103.403942	303,847.51	100.449902	295,167.21	-8,680.30
	Original Face:	300,000.000	Base	103.403942	303,847.51	100.449902	295,167.21	-8,680.30
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051	
		190,739.570	Local	103.548168	197,507.33	100.551308	191,791.13	-5,716.20
	Original Face:	200,000.000	Base	103.548168	197,507.33	100.551308	191,791.13	-5,716.20
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		193,608.520	Local	99.953855	193,519.18	100.278145	194,147.03	627.85
	Original Face:	200,000.000	Base	99.953855	193,519.18	100.278145	194,147.03	627.85
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		96,006.510	Local	99.753902	95,770.24	100.935072	96,904.24	1,134.00
	Original Face:	100,000.000	Base	99.753902	95,770.24	100.935072	96,904.24	1,134.00
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		96,584.680	Local	99.884630	96,473.25	101.278405	97,819.42	1,346.17
	Original Face:	100,000.000	Base	99.884630	96,473.25	101.278405	97,819.42	1,346.17
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		96,292.100	Local	100.674697	96,941.78	100.873664	97,133.37	191.59
	Original Face:	100,000.000	Base	100.674697	96,941.78	100.873664	97,133.37	191.59
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		196,510.060	Local	101.058032	198,589.20	100.964782	198,405.95	-183.25
	Original Face:	200,000.000	Base	101.058032	198,589.20	100.964782	198,405.95	-183.25
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		97,426.560	Local	100.690038	98,098.84	100.873631	98,277.71	178.87
	Original Face:	100,000.000	Base	100.690038	98,098.84	100.873631	98,277.71	178.87
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		97,355.040	Local	100.858713	98,191.04	100.624104	97,962.64	-228.40
	Original Face:	100,000.000	Base	100.858713	98,191.04	100.624104	97,962.64	-228.40
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		195,325.590	Local	99.961546	195,250.48	100.278145	195,868.88	618.40

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	Original Face:	200,000.000	Base	99.961546	195,250.48	100.278145	195,868.88	618.40
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		191,112.610	Local	101.012037	193,046.74	100.551314	192,166.24	0.01
	Original Face:	200,000.000	Base	101.012037	193,046.74	100.551314	192,166.24	0.01
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		97,702.030	Local	100.736024	98,421.14	100.551325	98,240.69	0.01
	Original Face:	100,000.000	Base	100.736024	98,421.14	100.551325	98,240.69	0.01
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		98,628.500	Local	100.736035	99,354.44	100.551322	99,172.26	0.01
	Original Face:	100,000.000	Base	100.736035	99,354.44	100.551322	99,172.26	0.01
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		96,360.350	Local	100.705363	97,040.04	100.497103	96,839.36	0.01
	Original Face:	100,000.000	Base	100.705363	97,040.04	100.497103	96,839.36	0.01
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		586,312.720	Local	100.935412	591,797.16	100.558291	589,586.05	0.03
	Original Face:	600,000.000	Base	100.935412	591,797.16	100.558291	589,586.05	0.03
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2					2.000000	01 Mar 2051	
		197,559.790	Local	100.292246	198,137.15	100.306675	198,165.66	0.01
	Original Face:	200,000.000	Base	100.292246	198,137.15	100.306675	198,165.66	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051	
		192,747.610	Local	103.368721	199,240.74	104.892491	202,177.77	0.01
	Original Face:	200,000.000	Base	103.368721	199,240.74	104.892491	202,177.77	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		98,400.420	Local	100.876815	99,263.21	101.642272	100,016.42	0.01
	Original Face:	100,000.000	Base	100.876815	99,263.21	101.642272	100,016.42	0.01
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051	
		296,713.840	Local	103.191934	306,184.75	103.610816	307,427.63	0.02
	Original Face:	300,000.000	Base	103.191934	306,184.75	103.610816	307,427.63	0.02
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		96,599.250	Local	100.092299	96,688.41	101.429417	97,980.06	0.01

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	Original Face:	100,000.000	Base	100.092299	96,688.41	101.429417	97,980.06	1,291.65
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		191,916.090	Local	100.169011	192,240.45	101.278435	194,369.61	2,129.16
	Original Face:	200,000.000	Base	100.169011	192,240.45	101.278435	194,369.61	2,129.16
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		96,268.150	Local	100.092305	96,357.01	100.679502	96,922.29	565.28
	Original Face:	100,000.000	Base	100.092305	96,357.01	100.679502	96,922.29	565.28
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		96,624.090	Local	100.092234	96,713.21	100.626662	97,229.60	516.39
	Original Face:	100,000.000	Base	100.092234	96,713.21	100.626662	97,229.60	516.39
3140L7RA2	FNMA POOL BR8580 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		97,422.010	Local	101.156741	98,548.93	100.278145	97,692.98	-855.95
	Original Face:	100,000.000	Base	101.156741	98,548.93	100.278145	97,692.98	-855.95
3140L7TN2	FNMA POOL BR8656 FN 04/51 FIXED 2					2.000000	01 Apr 2051	
		389,026.470	Local	100.023073	389,116.23	100.278145	390,108.53	992.30
	Original Face:	400,000.000	Base	100.023073	389,116.23	100.278145	390,108.53	992.30
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051	
		99,720.810	Local	104.144872	103,854.11	103.887773	103,597.73	-256.38
	Original Face:	100,000.000	Base	104.144872	103,854.11	103.887773	103,597.73	-256.38
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5					4.500000	01 May 2048	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048	
		372,833.100	Local	104.178309	388,411.22	110.088651	410,446.93	22,035.71
	Original Face:	1,500,000.000	Base	104.178309	388,411.22	110.088651	410,446.93	22,035.71
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048	
		257,374.060	Local	108.779677	279,970.67	110.067908	283,286.24	3,315.57
	Original Face:	700,000.000	Base	108.779677	279,970.67	110.067908	283,286.24	3,315.57
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048	
		387,442.540	Local	109.137621	422,845.57	110.612979	428,561.74	5,716.17

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Original Face:	1,100,000.000	Base	109.137621		422,845.57	110.612979	428,561.74	5,716.17
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5					5.000000	01 Aug 2048	
	0.000	Local	0.000000		6.96	0.000000	0.00	0.00
		Base	0.000000		6.96	0.000000	0.00	0.00
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048	
	337,839.810	Local	108.783710		367,514.68	109.747434	370,770.52	3,255.84
Original Face:	900,000.000	Base	108.783710		367,514.68	109.747434	370,770.52	3,255.84
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050	
	194,200.100	Local	109.946941		213,517.07	110.826880	215,225.91	1,708.84
Original Face:	300,000.000	Base	109.946941		213,517.07	110.826880	215,225.91	1,708.84
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049	
	55,438.920	Local	108.747573		60,288.48	108.748398	60,288.94	0.46
Original Face:	100,000.000	Base	108.747573		60,288.48	108.748398	60,288.94	0.46
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050	
	252,046.350	Local	101.885621		256,798.99	105.711076	266,440.91	9,641.92
Original Face:	400,000.000	Base	101.885621		256,798.99	105.711076	266,440.91	9,641.92
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050	
	1,267,345.060	Local	106.427400		1,348,802.40	106.534766	1,350,163.09	1,360.69
Original Face:	2,700,000.000	Base	106.427400		1,348,802.40	106.534766	1,350,163.09	1,360.69
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050	
	0.000	Local	0.000000		24.76	0.000000	0.00	-24.76

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			Base	0.000000	24.76	0.000000	0.00	-24.76
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QG5Y9	FNMA POOL CA8962 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051	
	94,947.920	Local	105.194521	99,880.01	105.150459	99,838.17	-41.84	0.01
Original Face:	100,000.000	Base	105.194521	99,880.01	105.150459	99,838.17	-41.84	0.01
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5					1.500000	01 Dec 2035	
	186,086.510	Local	102.789509	191,277.41	101.286967	188,481.38	-2,796.03	0.01
Original Face:	200,000.000	Base	102.789509	191,277.41	101.286967	188,481.38	-2,796.03	0.01
3140QGMJ3	FNMA POOL CA8460 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051	
	0.000	Local	0.000000	6.25	0.000000	0.00	-6.25	0.00
		Base	0.000000	6.25	0.000000	0.00	-6.25	0.00
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051	
	470,878.200	Local	106.179229	499,974.84	103.715613	488,374.21	-11,600.63	0.03
Original Face:	500,000.000	Base	106.179229	499,974.84	103.715613	488,374.21	-11,600.63	0.03
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041	
	485,098.520	Local	105.063132	509,659.70	105.563050	512,084.79	2,425.09	0.03
Original Face:	500,000.000	Base	105.063132	509,659.70	105.563050	512,084.79	2,425.09	0.03
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041	
	97,368.630	Local	104.878471	102,118.73	105.378129	102,605.24	486.51	0.01
Original Face:	100,000.000	Base	104.878471	102,118.73	105.378129	102,605.24	486.51	0.01
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041	
	483,105.900	Local	104.647619	505,558.82	104.577046	505,217.88	-340.94	0.03
Original Face:	500,000.000	Base	104.647619	505,558.82	104.577046	505,217.88	-340.94	0.03
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041	
	1,073,723.590	Local	104.409364	1,121,067.97	104.084111	1,117,575.65	-3,492.32	0.06
Original Face:	1,100,000.000	Base	104.409364	1,121,067.97	104.084111	1,117,575.65	-3,492.32	0.06
3140QKTB4	FNMA POOL CB0545 FN 05/51 FIXED 3.5					3.500000	01 May 2051	
	0.000	Local	0.000000	7.71	0.000000	0.00	-7.71	0.00

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			Base	0.000000	7.71	0.000000	0.00	-7.71
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040	
	264,161.580	Local	108.263518	285,990.62	108.593998	286,863.62	873.00	0.02
Original Face:	400,000.000	Base	108.263518	285,990.62	108.593998	286,863.62	873.00	0.02
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR					3.500000	01 Feb 2040	
	117,409.400	Local	107.605507	126,338.98	107.600552	126,333.16	-5.82	0.01
Original Face:	200,000.000	Base	107.605507	126,338.98	107.600552	126,333.16	-5.82	0.01
3140X42J4	FNMA POOL FM1676 FN 10/49 FIXED VAR					3.000000	01 Oct 2049	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR					5.000000	01 Sep 2049	
	827,809.560	Local	111.807660	925,554.50	111.714935	924,786.91	-767.59	0.05
Original Face:	1,900,000.000	Base	111.807660	925,554.50	111.714935	924,786.91	-767.59	0.05
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR					3.500000	01 Aug 2049	
	41,745.340	Local	107.113081	44,714.72	107.446167	44,853.77	139.05	0.00
Original Face:	100,000.000	Base	107.113081	44,714.72	107.446167	44,853.77	139.05	0.00
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049	
	0.000	Local	0.000000	10.04	0.000000	0.00	-10.04	0.00
		Base	0.000000	10.04	0.000000	0.00	-10.04	0.00
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR					3.500000	01 Dec 2049	
	55,883.970	Local	104.065173	58,155.75	107.574060	60,116.66	1,960.91	0.00
Original Face:	100,000.000	Base	104.065173	58,155.75	107.574060	60,116.66	1,960.91	0.00
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048	
	208,182.260	Local	107.157762	223,083.45	108.048094	224,936.96	1,853.51	0.01

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Original Face:	600,000.000	Base	107.157762		223,083.45	108.048094	224,936.96	1,853.51
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050	
	0.000	Local	0.000000		9.38	0.000000	0.00	0.00
		Base	0.000000		9.38	0.000000	0.00	0.00
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048	
	47,499.170	Local	106.588326		50,628.57	107.453487	51,039.51	410.94
Original Face:	100,000.000	Base	106.588326		50,628.57	107.453487	51,039.51	410.94
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049	
	1,811,823.210	Local	110.391948		2,000,106.93	110.385417	1,999,988.61	-118.32
Original Face:	3,400,000.000	Base	110.391948		2,000,106.93	110.385417	1,999,988.61	-118.32
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050	
	390,671.530	Local	104.911346		409,858.76	108.202280	422,715.50	12,856.74
Original Face:	500,000.000	Base	104.911346		409,858.76	108.202280	422,715.50	12,856.74
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR					4.500000	01 Nov 2049	
	224,168.380	Local	108.262017		242,689.21	109.372307	245,178.13	2,488.92
Original Face:	500,000.000	Base	108.262017		242,689.21	109.372307	245,178.13	2,488.92
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR					4.000000	01 Feb 2048	
	46,828.470	Local	108.866615		50,980.57	108.960669	51,024.61	44.04
Original Face:	100,000.000	Base	108.866615		50,980.57	108.960669	51,024.61	44.04
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038	
	599,172.130	Local	105.310123		630,988.91	103.425221	619,695.10	-11,293.81
Original Face:	1,200,000.000	Base	105.310123		630,988.91	103.425221	619,695.10	-11,293.81
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049	
	0.000	Local	0.000000		86.26	0.000000	0.00	-86.26
		Base	0.000000		86.26	0.000000	0.00	-86.26
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048	
	266,477.900	Local	105.646416		281,524.35	106.432186	283,618.25	2,093.90

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	Original Face:	710,000.000	Base	105.646416	281,524.35	106.432186	283,618.25	2,093.90
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047	
		588,168.020	Local	106.583287	626,888.81	107.291485	631,054.20	4,165.39
	Original Face:	1,320,000.000	Base	106.583287	626,888.81	107.291485	631,054.20	4,165.39
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR					3.500000	01 Oct 2047	
		50,473.650	Local	107.736492	54,378.54	108.851295	54,941.22	562.68
	Original Face:	100,000.000	Base	107.736492	54,378.54	108.851295	54,941.22	562.68
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048	
		816,018.740	Local	106.606356	869,927.84	107.364460	876,114.11	6,186.27
	Original Face:	1,680,000.000	Base	106.606356	869,927.84	107.364460	876,114.11	6,186.27
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050	
		264,683.940	Local	105.971322	280,489.07	105.737066	279,869.03	-620.04
	Original Face:	400,000.000	Base	105.971322	280,489.07	105.737066	279,869.03	-620.04
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050	
		0.000	Local	0.000000	27.93	0.000000	0.00	-27.93
			Base	0.000000	27.93	0.000000	0.00	-27.93
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR					4.500000	01 Jul 2049	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050	
		95,644.720	Local	105.194317	100,612.81	105.137599	100,558.56	-54.25
	Original Face:	100,000.000	Base	105.194317	100,612.81	105.137599	100,558.56	-54.25
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050	
		274,829.550	Local	106.862788	293,690.52	103.800964	285,275.72	-8,414.80
	Original Face:	300,000.000	Base	106.862788	293,690.52	103.800964	285,275.72	-8,414.80
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048	
		227,718.190	Local	106.769622	243,133.85	107.820789	245,527.55	2,393.70
	Original Face:	400,000.000	Base	106.769622	243,133.85	107.820789	245,527.55	2,393.70
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051	
		1,141,906.210	Local	100.030763	1,142,257.49	100.883494	1,151,994.88	9,737.39

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	Original Face:	1,200,000.000	Base	100.030763	1,142,257.49	100.883494	1,151,994.88	9,737.39
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051	
		0.000	Local	0.000000	0.01	0.000000	0.00	0.00
			Base	0.000000	0.01	0.000000	0.00	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051	
		561,425.540	Local	106.574386	598,335.82	103.801080	582,765.77	-15,570.05
	Original Face:	600,000.000	Base	106.574386	598,335.82	103.801080	582,765.77	-15,570.05
3140X9GA7	FNMA POOL FM5592 FN 12/50 FIXED VAR					4.000000	01 Dec 2050	
		79,000.560	Local	108.876456	86,013.01	109.087590	86,179.81	166.80
	Original Face:	100,000.000	Base	108.876456	86,013.01	109.087590	86,179.81	166.80
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR					2.500000	01 Feb 2051	
		176,227.350	Local	105.475211	185,876.17	103.472883	182,347.52	-3,528.65
	Original Face:	200,000.000	Base	105.475211	185,876.17	103.472883	182,347.52	-3,528.65
3140X9LZ6	FNMA POOL FM5743 FN 02/51 FIXED VAR					2.500000	01 Feb 2051	
		187,776.930	Local	104.415937	196,069.04	103.909201	195,117.51	-951.53
	Original Face:	200,000.000	Base	104.415937	196,069.04	103.909201	195,117.51	-951.53
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038	
		363,121.440	Local	105.635090	383,583.66	105.758744	384,032.67	449.01
	Original Face:	500,000.000	Base	105.635090	383,583.66	105.758744	384,032.67	449.01
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037	
		77,070.210	Local	107.522842	82,868.08	106.825855	82,330.91	-537.17
	Original Face:	100,000.000	Base	107.522842	82,868.08	106.825855	82,330.91	-537.17
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048	
		508,250.800	Local	108.156278	549,705.15	108.089479	549,365.64	-339.51
	Original Face:	820,000.000	Base	108.156278	549,705.15	108.089479	549,365.64	-339.51
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051	
		185,638.910	Local	105.658727	196,143.71	103.909300	192,896.09	-3,247.62
	Original Face:	200,000.000	Base	105.658727	196,143.71	103.909300	192,896.09	-3,247.62
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051	
		774,103.740	Local	103.501497	801,208.96	100.624116	778,935.05	-22,273.91

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Original Face:	800,000.000	Base	103.501497	801,208.96	100.624116	778,935.05	-22,273.91	0.04
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
	465,264.240	Local	106.071894	493,514.59	103.715542	482,551.33	-10,963.26	0.03
Original Face:	500,000.000	Base	106.071894	493,514.59	103.715542	482,551.33	-10,963.26	0.03
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
	367,584.490	Local	105.918359	389,339.46	103.854653	381,753.60	-7,585.86	0.02
Original Face:	400,000.000	Base	105.918359	389,339.46	103.854653	381,753.60	-7,585.86	0.02
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR				3.500000	01 Aug 2039		
	144,770.590	Local	107.339681	155,396.29	106.721384	154,501.18	-895.11	0.01
Original Face:	200,000.000	Base	107.339681	155,396.29	106.721384	154,501.18	-895.11	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
	365,539.290	Local	105.402516	385,287.61	104.938465	383,591.32	-1,696.29	0.02
Original Face:	500,000.000	Base	105.402516	385,287.61	104.938465	383,591.32	-1,696.29	0.02
3140XA5B4	FNMA POOL FM7141 FN 02/47 FIXED VAR				4.000000	01 Feb 2047		
	78,079.860	Local	108.671878	84,850.85	108.843110	84,984.55	133.70	0.00
Original Face:	100,000.000	Base	108.671878	84,850.85	108.843110	84,984.55	133.70	0.00
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR				2.500000	01 Sep 2050		
	190,239.670	Local	105.522366	200,745.40	105.047719	199,842.43	-902.97	0.01
Original Face:	200,000.000	Base	105.522366	200,745.40	105.047719	199,842.43	-902.97	0.01
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
	97,038.130	Local	101.502708	98,496.33	100.638040	97,657.27	-839.06	0.01
Original Face:	100,000.000	Base	101.502708	98,496.33	100.638040	97,657.27	-839.06	0.01
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
	482,085.420	Local	100.692176	485,422.30	100.624116	485,094.19	-328.11	0.03
Original Face:	500,000.000	Base	100.692176	485,422.30	100.624116	485,094.19	-328.11	0.03
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
	96,050.640	Local	100.909947	96,924.65	100.898947	96,914.08	-10.57	0.01
Original Face:	100,000.000	Base	100.909947	96,924.65	100.898947	96,914.08	-10.57	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
	585,719.840	Local	100.569122	589,053.30	100.497124	588,631.59	-421.71	0.03

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	Original Face:	600,000.000	Base	100.569122	589,053.30	100.497124	588,631.59	-421.71
3140XAF5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051	
		195,298.910	Local	103.910124	202,935.34	104.436685	203,963.71	1,028.37
	Original Face:	200,000.000	Base	103.910124	202,935.34	104.436685	203,963.71	1,028.37
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051	
		582,309.270	Local	100.307646	584,100.72	100.411194	584,703.69	602.97
	Original Face:	600,000.000	Base	100.307646	584,100.72	100.411194	584,703.69	602.97
3140XAT51	FNMA POOL FM6871 FN 04/51 FIXED VAR					2.500000	01 Apr 2051	
		196,709.380	Local	103.459022	203,513.60	104.145823	204,864.60	1,351.00
	Original Face:	200,000.000	Base	103.459022	203,513.60	104.145823	204,864.60	1,351.00
3140XB6G0	FNMA POOL FM8070 FN 10/47 FIXED VAR					3.500000	01 Oct 2047	
		181,760.530	Local	107.218751	194,881.37	107.269415	194,973.46	92.09
	Original Face:	200,000.000	Base	107.218751	194,881.37	107.269415	194,973.46	92.09
3140XBDJ6	FNMA POOL FM7304 FN 05/51 FIXED VAR					2.500000	01 May 2051	
		198,305.600	Local	103.319483	204,888.32	103.674594	205,592.53	704.21
	Original Face:	200,000.000	Base	103.319483	204,888.32	103.674594	205,592.53	704.21
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR					2.500000	01 Jun 2051	
		1,466,535.240	Local	104.039571	1,525,776.97	103.810842	1,522,422.58	-3,354.39
	Original Face:	1,500,000.000	Base	104.039571	1,525,776.97	103.810842	1,522,422.58	-3,354.39
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051	
		395,627.480	Local	103.366086	408,944.64	104.041966	411,618.61	2,673.97
	Original Face:	400,000.000	Base	103.366086	408,944.64	104.041966	411,618.61	2,673.97
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051	
		98,829.700	Local	103.241991	102,033.75	103.657061	102,443.96	410.21
	Original Face:	100,000.000	Base	103.241991	102,033.75	103.657061	102,443.96	410.21
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051	
		194,946.480	Local	103.428059	201,629.36	103.813730	202,381.21	751.85
	Original Face:	200,000.000	Base	103.428059	201,629.36	103.813730	202,381.21	751.85
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049	
		1,375,947.660	Local	107.911806	1,484,809.97	107.965728	1,485,551.91	741.94

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	Original Face:	1,600,000.000	Base	107.911806	1,484,809.97	107.965728	1,485,551.91	741.94
3140XB62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051	
		198,648.190	Local	104.479386	207,546.41	104.032905	206,659.48	-886.93
	Original Face:	200,000.000	Base	104.479386	207,546.41	104.032905	206,659.48	-886.93
3140XB38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050	
		183,633.600	Local	107.218750	196,889.65	107.065705	196,608.61	-281.04
	Original Face:	200,000.000	Base	107.218750	196,889.65	107.065705	196,608.61	-281.04
3140XCDQ8	FNMA POOL FM8210 FN 04/50 FIXED VAR					3.000000	01 Apr 2050	
		1,171,401.610	Local	106.074764	1,242,561.49	106.059940	1,242,387.84	-173.65
	Original Face:	1,251,000.000	Base	106.074764	1,242,561.49	106.059940	1,242,387.84	-173.65
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR					3.500000	01 Jun 2049	
		453,873.640	Local	106.504680	483,396.67	106.695677	484,263.55	866.88
	Original Face:	500,000.000	Base	106.504680	483,396.67	106.695677	484,263.55	866.88
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050	
		819,877.720	Local	105.720975	866,782.72	105.682423	866,466.64	-316.08
	Original Face:	850,000.000	Base	105.720975	866,782.72	105.682423	866,466.64	-316.08
3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051	
		99,285.110	Local	106.458703	105,697.64	106.320456	105,560.38	-137.26
	Original Face:	100,000.000	Base	106.458703	105,697.64	106.320456	105,560.38	-137.26
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035	
		17,956.080	Local	108.703960	19,518.97	116.626130	20,941.48	1,422.51
	Original Face:	500,000.000	Base	108.703960	19,518.97	116.626130	20,941.48	1,422.51
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035	
		25,962.570	Local	104.775760	27,202.48	113.744029	29,530.87	2,328.39
	Original Face:	900,000.000	Base	104.775760	27,202.48	113.744029	29,530.87	2,328.39
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037	
		38,734.150	Local	109.144489	42,276.19	117.137847	45,372.35	3,096.16
	Original Face:	600,000.000	Base	109.144489	42,276.19	117.137847	45,372.35	3,096.16
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044	
		271,253.390	Local	107.474631	291,528.58	111.665411	302,896.21	11,367.63

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Original Face:	1,200,000.000	Base	107.474631		291,528.58	111.665411	302,896.21	11,367.63
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR					3.500000	01 Dec 2037	
	103,512.340	Local	108.262155		112,064.69	108.423476	112,231.68	166.99
Original Face:	200,000.000	Base	108.262155		112,064.69	108.423476	112,231.68	166.99
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047	
	1,724,692.640	Local	98.463901		1,698,199.66	107.013475	1,845,653.53	147,453.87
Original Face:	3,200,000.000	Base	98.463901		1,698,199.66	107.013475	1,845,653.53	147,453.87
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037	
	274.720	Local	110.177635		302.68	103.284068	283.74	-18.94
Original Face:	100,000.000	Base	110.177635		302.68	103.284068	283.74	-18.94
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037	
	2,944.390	Local	110.373286		3,249.82	117.730091	3,466.43	216.61
Original Face:	100,000.000	Base	110.373286		3,249.82	117.730091	3,466.43	216.61
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038	
	5,444.070	Local	110.582707		6,020.20	119.934882	6,529.34	509.14
Original Face:	500,000.000	Base	110.582707		6,020.20	119.934882	6,529.34	509.14
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038	
	26,293.290	Local	106.036255		27,880.42	114.377540	30,073.62	2,193.20
Original Face:	1,300,984.000	Base	106.036255		27,880.42	114.377540	30,073.62	2,193.20
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038	
	29,425.810	Local	105.694321		31,101.41	114.406514	33,665.04	2,563.63
Original Face:	1,313,542.000	Base	105.694321		31,101.41	114.406514	33,665.04	2,563.63
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033	
	8,910.960	Local	108.004188		9,624.21	117.181392	10,441.99	817.78
Original Face:	200,000.000	Base	108.004188		9,624.21	117.181392	10,441.99	817.78
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038	
	4,306.370	Local	110.418984		4,755.05	110.627554	4,764.03	8.98

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Original Face:	100,000.000	Base	110.418984		4,755.05	110.627554	4,764.03	8.98
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038	
	13,823.780	Local	105.869234		14,635.13	116.769594	16,141.97	1,506.84
Original Face:	491,391.000	Base	105.869234		14,635.13	116.769594	16,141.97	1,506.84
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043	
	45,054.220	Local	102.560382		46,207.78	110.596550	49,828.41	3,620.63
Original Face:	200,000.000	Base	102.560382		46,207.78	110.596550	49,828.41	3,620.63
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031	
	17,049.940	Local	103.060891		17,571.82	109.118491	18,604.64	1,032.82
Original Face:	200,000.000	Base	103.060891		17,571.82	109.118491	18,604.64	1,032.82
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041	
	93,879.100	Local	104.726281		98,316.09	112.187743	105,320.84	7,004.75
Original Face:	700,000.000	Base	104.726281		98,316.09	112.187743	105,320.84	7,004.75
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031	
	50,682.590	Local	103.047082		52,226.93	109.118326	55,303.99	3,077.06
Original Face:	600,000.000	Base	103.047082		52,226.93	109.118326	55,303.99	3,077.06
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031	
	14,915.050	Local	103.033647		15,367.52	109.363062	16,311.56	944.04
Original Face:	200,000.000	Base	103.033647		15,367.52	109.363062	16,311.56	944.04
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043	
	61,983.790	Local	106.792760		66,194.20	111.092777	68,859.51	2,665.31
Original Face:	200,000.000	Base	106.792760		66,194.20	111.092777	68,859.51	2,665.31
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031	
	25,030.840	Local	104.013050		26,035.34	109.124688	27,314.83	1,279.49
Original Face:	200,000.000	Base	104.013050		26,035.34	109.124688	27,314.83	1,279.49
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031	
	26,588.020	Local	104.029258		27,659.32	109.124582	29,014.07	1,354.75
Original Face:	200,000.000	Base	104.029258		27,659.32	109.124582	29,014.07	1,354.75
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042	
	39,418.470	Local	105.485322		41,580.70	109.831853	43,294.04	1,713.34

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	Original Face:	200,000.000	Base	105.485322	41,580.70	109.831853	43,294.04	1,713.34
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042	
		16,214.190	Local	106.670885	17,295.82	110.263392	17,878.32	582.50
	Original Face:	100,000.000	Base	106.670885	17,295.82	110.263392	17,878.32	582.50
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042	
		89,353.580	Local	105.736110	94,479.00	109.195776	97,570.34	3,091.34
	Original Face:	400,000.000	Base	105.736110	94,479.00	109.195776	97,570.34	3,091.34
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043	
		32,329.640	Local	102.412925	33,109.73	110.079297	35,588.24	2,478.51
	Original Face:	100,000.000	Base	102.412925	33,109.73	110.079297	35,588.24	2,478.51
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043	
		92,294.350	Local	106.791261	98,562.30	111.092994	102,532.56	3,970.26
	Original Face:	300,000.000	Base	106.791261	98,562.30	111.092994	102,532.56	3,970.26
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043	
		56,266.900	Local	106.797602	60,091.70	111.355608	62,656.35	2,564.65
	Original Face:	200,000.000	Base	106.797602	60,091.70	111.355608	62,656.35	2,564.65
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043	
		58,969.380	Local	106.763086	62,957.53	110.763393	65,316.49	2,358.96
	Original Face:	200,000.000	Base	106.763086	62,957.53	110.763393	65,316.49	2,358.96
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036	
		224,062.790	Local	105.571166	236,545.70	105.827868	237,120.87	575.17
	Original Face:	900,000.000	Base	105.571166	236,545.70	105.827868	237,120.87	575.17
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036	
		698,803.490	Local	105.725150	738,811.04	105.837327	739,594.93	783.89
	Original Face:	2,400,000.000	Base	105.725150	738,811.04	105.837327	739,594.93	783.89
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034	
		104,075.010	Local	107.787287	112,179.63	108.241507	112,652.36	472.73
	Original Face:	500,000.000	Base	107.787287	112,179.63	108.241507	112,652.36	472.73
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035	
		64,232.350	Local	107.834261	69,264.48	107.997601	69,369.40	104.92

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	Original Face:	300,000.000	Base	107.834261	69,264.48	107.997601	69,369.40	104.92
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035	
		26,956.940	Local	105.874109	28,540.42	106.241423	28,639.44	99.02
	Original Face:	100,000.000	Base	105.874109	28,540.42	106.241423	28,639.44	99.02
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036	
		290,122.880	Local	105.584317	306,324.26	105.975130	307,458.10	1,133.84
	Original Face:	1,100,000.000	Base	105.584317	306,324.26	105.975130	307,458.10	1,133.84
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
			Base	0.000000	-0.02	0.000000	0.00	0.00
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048	
		126,384.600	Local	104.541004	132,123.73	110.180985	139,251.80	7,128.07
	Original Face:	600,000.000	Base	104.541004	132,123.73	110.180985	139,251.80	7,128.07
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036	
		387,271.080	Local	105.939183	410,271.82	105.949068	410,310.10	38.28
	Original Face:	1,300,000.000	Base	105.939183	410,271.82	105.949068	410,310.10	38.28
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036	
		1,538,176.990	Local	105.940864	1,629,558.00	106.071507	1,631,567.51	2,009.51
	Original Face:	4,700,000.000	Base	105.940864	1,629,558.00	106.071507	1,631,567.51	2,009.51
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036	
		1,167,173.790	Local	105.765524	1,234,467.47	105.977614	1,236,942.93	2,475.46
	Original Face:	3,400,000.000	Base	105.765524	1,234,467.47	105.977614	1,236,942.93	2,475.46
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047	
		491,741.690	Local	107.647222	529,346.27	108.038701	531,271.33	1,925.06
	Original Face:	2,400,000.000	Base	107.647222	529,346.27	108.038701	531,271.33	1,925.06
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047	
		624,416.440	Local	106.847752	667,174.93	107.856847	673,475.88	6,300.95
	Original Face:	2,800,000.000	Base	106.847752	667,174.93	107.856847	673,475.88	6,300.95
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047	
		249,795.380	Local	107.187439	267,749.27	107.814289	269,315.11	1,565.84

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	Original Face:	1,000,000.000	Base	107.187439	267,749.27	107.814289	269,315.11	1,565.84
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047	
		490,836.420	Local	105.903820	519,814.52	106.486501	522,674.53	2,860.01
	Original Face:	1,900,000.000	Base	105.903820	519,814.52	106.486501	522,674.53	2,860.01
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4					4.000000	01 Jan 2048	
		137,404.050	Local	107.314733	147,454.79	108.153697	148,607.56	1,152.77
	Original Face:	500,000.000	Base	107.314733	147,454.79	108.153697	148,607.56	1,152.77
31418CUA0	FNMA POOL MA3276 FN 02/48 FIXED 3.5					3.500000	01 Feb 2048	
		155,317.360	Local	106.441740	165,322.50	106.491618	165,399.97	77.47
	Original Face:	600,000.000	Base	106.441740	165,322.50	106.491618	165,399.97	77.47
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
			Base	0.000000	0.40	0.000000	0.00	-0.40
31418CV27	FNMA POOL MA3332 FN 04/48 FIXED 3.5					3.500000	01 Apr 2048	
		652,456.570	Local	106.413291	694,300.51	106.291900	693,508.48	-792.03
	Original Face:	2,510,000.000	Base	106.413291	694,300.51	106.291900	693,508.48	-792.03
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048	
		0.000	Local	0.000000	-65.41	0.000000	0.00	65.41
			Base	0.000000	-65.41	0.000000	0.00	65.41
31418DLT7	FNMA POOL MA3937 FN 02/50 FIXED 3					3.000000	01 Feb 2050	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050	
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01
			Base	0.000000	0.01	0.000000	0.00	-0.01
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039	
		35,842.680	Local	110.149715	39,480.61	117.431431	42,090.57	2,609.96
	Original Face:	900,000.000	Base	110.149715	39,480.61	117.431431	42,090.57	2,609.96
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025	
		179,492.740	Local	100.197468	179,847.18	99.607100	178,787.51	-1,059.67

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		Base	100.197468	179,847.18	99.607100	178,787.51	-1,059.67	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
	1,510,000.000	Local	119.316364	1,801,677.09	136.606136	2,062,752.65	261,075.56	0.12
		Base	119.316364	1,801,677.09	136.606136	2,062,752.65	261,075.56	0.11
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4				4.400000	15 Jul 2027		
	310,000.000	Local	100.178842	310,554.41	109.708910	340,097.62	29,543.21	0.02
		Base	100.178842	310,554.41	109.708910	340,097.62	29,543.21	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047		
	200,000.000	Local	102.755270	205,510.54	121.925437	243,850.87	38,340.33	0.01
		Base	102.755270	205,510.54	121.925437	243,850.87	38,340.33	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026		
	120,000.000	Local	100.109892	120,131.87	98.894536	118,673.44	-1,458.43	0.01
		Base	100.109892	120,131.87	98.894536	118,673.44	-1,458.43	0.01
33903RAY5	FLEETCOR TECHNOLOGS OPT CO LLC 2021 TERM LOAN B4					28 Apr 2028		
	279,300.000	Local	99.250000	277,205.25	99.678600	278,402.33	1,197.08	0.02
		Base	99.250000	277,205.25	99.678600	278,402.33	1,197.08	0.02
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024		
	302,905.440	Local	100.234674	303,616.28	99.236100	300,591.55	-3,024.73	0.02
		Base	100.234674	303,616.28	99.236100	300,591.55	-3,024.73	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030		
	420,000.000	Local	99.954048	419,807.00	113.495060	476,679.25	56,872.25	0.03
Original Face:	420,000.000	Base	99.954048	419,807.00	113.495060	476,679.25	56,872.25	0.03
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025		
	200,000.000	Local	100.000000	200,000.00	108.625000	217,250.00	17,250.00	0.01
		Base	100.000000	200,000.00	108.625000	217,250.00	17,250.00	0.01
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027		
	400,000.000	Local	99.132425	396,529.70	106.099990	424,399.96	27,870.26	0.02
		Base	99.132425	396,529.70	106.099990	424,399.96	27,870.26	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030		
	460,000.000	Local	100.684091	463,146.82	104.000000	478,400.00	15,253.18	0.03

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		Base	100.684091	463,146.82	104.000000	478,400.00	15,253.18	0.03
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9				2.900000	16 Feb 2028		
	200,000.000	Local	100.000000	200,000.00	99.875000	199,750.00	-250.00	0.01
		Base	100.000000	200,000.00	99.875000	199,750.00	-250.00	0.01
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031		
	300,000.000	Local	100.000000	300,000.00	100.625000	301,875.00	1,875.00	0.02
		Base	100.000000	300,000.00	100.625000	301,875.00	1,875.00	0.02
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875				5.875000	02 Aug 2021		
	0.000	Local	0.000000	-9,396.00	0.000000	0.00	9,396.00	0.00
		Base	0.000000	-9,396.00	0.000000	0.00	9,396.00	0.00
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339				3.339000	28 Mar 2022		
	200,000.000	Local	98.219190	196,438.38	100.563000	201,126.00	4,687.62	0.01
		Base	98.219190	196,438.38	100.563000	201,126.00	4,687.62	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
	499,184.080	Local	100.173882	500,052.07	99.687500	497,624.13	-2,427.94	0.03
		Base	100.173882	500,052.07	99.687500	497,624.13	-2,427.94	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
	790,000.000	Local	121.482001	959,707.81	127.970948	1,010,970.49	51,262.68	0.06
		Base	121.482001	959,707.81	127.970948	1,010,970.49	51,262.68	0.05
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.350000	25 Aug 2033		
	690,000.000	Local	100.059948	690,413.64	102.447490	706,887.68	16,474.04	0.04
Original Face:	690,000.000	Base	100.059948	690,413.64	102.447490	706,887.68	16,474.04	0.04
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				1.936000	25 Feb 2050		
	823,841.990	Local	98.877824	814,597.03	100.796470	830,403.64	15,806.61	0.05
Original Face:	930,000.000	Base	98.877824	814,597.03	100.796470	830,403.64	15,806.61	0.05
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A				3.086000	25 Jun 2050		
	497,393.330	Local	100.000000	497,393.33	100.473630	499,749.13	2,355.80	0.03
Original Face:	1,750,000.000	Base	100.000000	497,393.33	100.473630	499,749.13	2,355.80	0.03
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				0.950000	25 Dec 2050		
	377,091.990	Local	100.000000	377,091.99	100.036680	377,230.31	138.32	0.02

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	Original Face:	940,000.000	Base	100.000000	377,091.99	100.036680	377,230.31	138.32
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					2.050000	25 Dec 2050	
		940,000.000	Local	100.000000	940,000.00	100.800520	947,524.89	0.05
	Original Face:	940,000.000	Base	100.000000	940,000.00	100.800520	947,524.89	0.05
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043	
		406,000.000	Local	96.073244	390,057.37	123.125000	499,887.50	0.03
			Base	96.073244	390,057.37	123.125000	499,887.50	0.03
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030	
		120,000.000	Local	100.000000	120,000.00	108.125000	129,750.00	0.01
			Base	100.000000	120,000.00	108.125000	129,750.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035	
		430,000.000	Local	115.883372	498,298.50	119.779447	515,051.62	0.03
			Base	115.883372	498,298.50	119.779447	515,051.62	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	103.125000	175,312.50	0.01
			Base	100.000000	170,000.00	103.125000	175,312.50	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042	
		48,941.150	Local	100.140414	49,009.87	106.607257	52,174.82	0.00
	Original Face:	200,000.000	Base	100.140414	49,009.87	106.607257	52,174.82	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042	
		118,200.280	Local	99.400551	117,491.73	105.969152	125,255.83	0.01
	Original Face:	800,000.000	Base	99.400551	117,491.73	105.969152	125,255.83	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042	
		58,510.700	Local	102.001497	59,681.79	105.976249	62,007.45	0.00
	Original Face:	300,000.000	Base	102.001497	59,681.79	105.976249	62,007.45	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042	
		59,867.190	Local	102.376928	61,290.19	105.914385	63,407.97	0.00
	Original Face:	300,000.000	Base	102.376928	61,290.19	105.914385	63,407.97	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042	
		54,261.790	Local	102.377824	55,552.04	105.975784	57,504.36	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	Original Face:	300,000.000	Base	102.377824	55,552.04	105.975784	57,504.36	1,952.32
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045	
		15,240.040	Local	101.683066	15,496.54	106.728498	16,265.47	768.93
	Original Face:	100,000.000	Base	101.683066	15,496.54	106.728498	16,265.47	768.93
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5					3.500000	20 Apr 2046	
		219,910.420	Local	106.650608	234,535.80	106.027402	233,165.31	-1,370.49
	Original Face:	1,000,000.000	Base	106.650608	234,535.80	106.027402	233,165.31	-1,370.49
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046	
		47,322.380	Local	105.655210	49,998.56	105.214383	49,789.95	-208.61
	Original Face:	200,000.000	Base	105.655210	49,998.56	105.214383	49,789.95	-208.61
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047	
		31,495.480	Local	105.545050	33,241.92	105.324395	33,172.42	-69.50
	Original Face:	100,000.000	Base	105.545050	33,241.92	105.324395	33,172.42	-69.50
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5					3.500000	20 May 2047	
		398,686.190	Local	106.927268	426,304.25	105.899690	422,207.44	-4,096.81
	Original Face:	1,600,000.000	Base	106.927268	426,304.25	105.899690	422,207.44	-4,096.81
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046	
		112,386.360	Local	106.650949	119,861.12	106.243326	119,403.01	-458.11
	Original Face:	500,000.000	Base	106.650949	119,861.12	106.243326	119,403.01	-458.11
36179SEH6	GNMA II POOL MA3736 G2 06/46 FIXED 3.5					3.500000	20 Jun 2046	
		209,259.050	Local	106.651273	223,177.44	106.326363	222,497.54	-679.90
	Original Face:	900,000.000	Base	106.651273	223,177.44	106.326363	222,497.54	-679.90
36179SGL5	GNMA II POOL MA3803 G2 07/46 FIXED 3.5					3.500000	20 Jul 2046	
		116,757.940	Local	106.651599	124,524.21	106.128071	123,912.95	-611.26
	Original Face:	500,000.000	Base	106.651599	124,524.21	106.128071	123,912.95	-611.26
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046	
		286,755.810	Local	106.278363	304,759.38	105.287697	301,918.59	-2,840.79
	Original Face:	1,100,000.000	Base	106.278363	304,759.38	105.287697	301,918.59	-2,840.79
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046	
		76,860.280	Local	103.644626	79,661.55	106.243270	81,658.87	1,997.32

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	Original Face:	300,000.000	Base	103.644626	79,661.55	106.243270	81,658.87	1,997.32
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046	
		85,486.850	Local	102.699152	87,794.27	105.230395	89,958.15	2,163.88
	Original Face:	300,000.000	Base	102.699152	87,794.27	105.230395	89,958.15	2,163.88
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047	
		62,771.190	Local	105.573911	66,270.00	105.331604	66,117.90	-152.10
	Original Face:	200,000.000	Base	105.573911	66,270.00	105.331604	66,117.90	-152.10
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048	
		71,455.420	Local	104.475210	74,653.20	106.869483	76,364.04	1,710.84
	Original Face:	400,000.000	Base	104.475210	74,653.20	106.869483	76,364.04	1,710.84
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048	
		150,738.500	Local	108.073896	162,908.97	107.111673	161,458.53	-1,450.44
	Original Face:	800,000.000	Base	108.073896	162,908.97	107.111673	161,458.53	-1,450.44
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047	
		947,453.490	Local	107.236506	1,016,016.02	107.200348	1,015,673.44	-342.58
	Original Face:	4,400,000.000	Base	107.236506	1,016,016.02	107.200348	1,015,673.44	-342.58
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047	
		152,213.820	Local	108.027083	164,432.15	107.098013	163,017.98	-1,414.17
	Original Face:	680,000.000	Base	108.027083	164,432.15	107.098013	163,017.98	-1,414.17
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047	
		191,454.050	Local	109.599661	209,832.99	108.318721	207,380.58	-2,452.41
	Original Face:	1,000,000.000	Base	109.599661	209,832.99	108.318721	207,380.58	-2,452.41
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047	
		6,337.010	Local	97.911949	6,204.69	104.975835	6,652.33	447.64
	Original Face:	20,000.000	Base	97.911949	6,204.69	104.975835	6,652.33	447.64
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047	
		1,264,597.200	Local	106.317103	1,344,483.11	105.996054	1,340,423.13	-4,059.98
	Original Face:	4,800,000.000	Base	106.317103	1,344,483.11	105.996054	1,340,423.13	-4,059.98
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047	
		358,381.270	Local	103.236439	369,980.06	107.097566	383,817.62	13,837.56

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	Original Face:	1,500,000.000	Base	103.236439	369,980.06	107.097566	383,817.62	13,837.56
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047	
		11,707.280	Local	100.779002	11,798.48	105.206374	12,316.80	518.32
	Original Face:	40,000.000	Base	100.779002	11,798.48	105.206374	12,316.80	518.32
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047	
		27,804.890	Local	103.491652	28,775.74	105.908630	29,447.78	672.04
	Original Face:	100,000.000	Base	103.491652	28,775.74	105.908630	29,447.78	672.04
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047	
		271,329.030	Local	103.714538	281,407.65	107.094406	290,578.21	9,170.56
	Original Face:	1,100,000.000	Base	103.714538	281,407.65	107.094406	290,578.21	9,170.56
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047	
		32,790.000	Local	97.303812	31,905.92	104.997789	34,428.78	2,522.86
	Original Face:	106,490.000	Base	97.303812	31,905.92	104.997789	34,428.78	2,522.86
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047	
		120,668.220	Local	102.957075	124,236.47	107.091762	129,225.72	4,989.25
	Original Face:	500,000.000	Base	102.957075	124,236.47	107.091762	129,225.72	4,989.25
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
			Base	0.000000	0.01	0.000000	0.00	-0.01
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048	
		73,078.850	Local	97.301996	71,107.18	104.734068	76,538.45	5,431.27
	Original Face:	237,541.990	Base	97.301996	71,107.18	104.734068	76,538.45	5,431.27
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048	
		277,298.380	Local	103.269374	286,364.30	105.670545	293,022.71	6,658.41
	Original Face:	1,000,000.000	Base	103.269374	286,364.30	105.670545	293,022.71	6,658.41
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048	
		93,614.220	Local	104.293995	97,634.01	107.088375	100,249.95	2,615.94
	Original Face:	400,000.000	Base	104.293995	97,634.01	107.088375	100,249.95	2,615.94
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048	
		127,329.460	Local	103.892289	132,285.49	107.089932	136,357.03	4,071.54

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	Original Face:	600,000.000	Base	103.892289	132,285.49	107.089932	136,357.03	4,071.54
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048	
		76,183.600	Local	103.864257	79,127.53	107.093321	81,587.55	2,460.02
	Original Face:	400,000.000	Base	103.864257	79,127.53	107.093321	81,587.55	2,460.02
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048	
		364,049.220	Local	108.566869	395,236.84	107.162355	390,123.72	-5,113.12
	Original Face:	2,000,000.000	Base	108.566869	395,236.84	107.162355	390,123.72	-5,113.12
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048	
		0.130	Local	48,453.846154	62.99	106.718816	0.14	-62.85
	Original Face:	0.730	Base	48,453.846154	62.99	106.718816	0.14	-62.85
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048	
		158,918.440	Local	104.338269	165,812.75	107.348340	170,596.31	4,783.56
	Original Face:	913,336.000	Base	104.338269	165,812.75	107.348340	170,596.31	4,783.56
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048	
		0.190	Local	6,673.684211	12.68	107.079368	0.20	-12.48
	Original Face:	1.040	Base	6,673.684211	12.68	107.079368	0.20	-12.48
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048	
		242,838.070	Local	107.347686	260,681.05	106.717960	259,151.83	-1,529.22
	Original Face:	1,300,000.000	Base	107.347686	260,681.05	106.717960	259,151.83	-1,529.22
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048	
		96,789.860	Local	107.164201	103,724.08	106.784406	103,356.48	-367.60
	Original Face:	600,000.000	Base	107.164201	103,724.08	106.784406	103,356.48	-367.60
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049	
		297,395.970	Local	103.920282	309,054.73	107.083868	318,463.11	9,408.38
	Original Face:	1,880,001.000	Base	103.920282	309,054.73	107.083868	318,463.11	9,408.38
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049	
		115,189.240	Local	103.204197	118,880.13	105.716559	121,774.10	2,893.97
	Original Face:	500,000.000	Base	103.204197	118,880.13	105.716559	121,774.10	2,893.97
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049	
		37,858.700	Local	104.125393	39,420.52	106.708639	40,398.50	977.98

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Original Face:	200,000.010	Base	104.125393		39,420.52	106.708639	40,398.50	977.98
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049	
	65,400.390	Local	104.353812		68,247.80	106.874377	69,896.26	1,648.46
Original Face:	314,000.000	Base	104.353812		68,247.80	106.874377	69,896.26	1,648.46
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050	
	805,086.230	Local	106.140977		854,526.39	105.943894	852,939.70	-1,586.69
Original Face:	2,200,000.000	Base	106.140977		854,526.39	105.943894	852,939.70	-1,586.69
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050	
	166,702.200	Local	107.040105		178,438.21	106.821041	178,073.03	-365.18
Original Face:	500,000.000	Base	107.040105		178,438.21	106.821041	178,073.03	-365.18
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050	
	108,906.400	Local	107.137028		116,679.08	106.391381	115,867.02	-812.06
Original Face:	300,000.000	Base	107.137028		116,679.08	106.391381	115,867.02	-812.06
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050	
	1,433,130.820	Local	107.400735		1,539,193.04	106.391381	1,524,727.67	-14,465.37
Original Face:	3,300,000.000	Base	107.400735		1,539,193.04	106.391381	1,524,727.67	-14,465.37
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050	
	1,074,105.800	Local	106.093082		1,139,551.95	105.176019	1,129,701.72	-9,850.23
Original Face:	1,800,000.000	Base	106.093082		1,139,551.95	105.176019	1,129,701.72	-9,850.23
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 Jul 2050	
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01
		Base	0.000000		0.01	0.000000	0.00	-0.01
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050	
	2,476,151.540	Local	108.171001		2,678,477.90	107.054774	2,650,838.44	-27,639.46
Original Face:	4,100,000.000	Base	108.171001		2,678,477.90	107.054774	2,650,838.44	-27,639.46
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5					4.500000	20 Nov 2050	
	901,549.060	Local	106.676148		961,737.81	106.676987	961,745.37	7.56
Original Face:	1,362,979.000	Base	106.676148		961,737.81	106.676987	961,745.37	7.56
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050	
	83,264.270	Local	106.676225		88,823.18	107.052772	89,136.71	313.53

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Original Face:	121,713.000	Base	106.676225		88,823.18	107.052772	89,136.71	313.53
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051	
	178,245.530	Local	105.192125		187,500.26	104.564956	186,382.36	-1,117.90
Original Face:	180,000.000	Base	105.192125		187,500.26	104.564956	186,382.36	-1,117.90
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047	
	126,974.340	Local	103.616116		131,565.88	105.998500	134,590.90	3,025.02
Original Face:	300,000.000	Base	103.616116		131,565.88	105.998500	134,590.90	3,025.02
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047	
	119,408.630	Local	103.616121		123,726.59	107.949405	128,900.91	5,174.32
Original Face:	300,000.000	Base	103.616121		123,726.59	107.949405	128,900.91	5,174.32
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050	
	52,990.180	Local	105.160315		55,724.64	105.717318	56,019.80	295.16
Original Face:	100,000.000	Base	105.160315		55,724.64	105.717318	56,019.80	295.16
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049	
	59,242.040	Local	104.915513		62,154.09	107.750951	63,833.86	1,679.77
Original Face:	100,000.000	Base	104.915513		62,154.09	107.750951	63,833.86	1,679.77
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050	
	72,258.240	Local	105.663589		76,350.65	109.122559	78,850.04	2,499.39
Original Face:	100,000.000	Base	105.663589		76,350.65	109.122559	78,850.04	2,499.39
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050	
	61,867.230	Local	105.664469		65,371.68	108.555683	67,160.39	1,788.71
Original Face:	100,000.000	Base	105.664469		65,371.68	108.555683	67,160.39	1,788.71
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050	
	60,013.180	Local	106.791841		64,089.18	109.419730	65,666.26	1,577.08
Original Face:	100,000.000	Base	106.791841		64,089.18	109.419730	65,666.26	1,577.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050	
	263,396.240	Local	106.792781		281,288.17	108.496561	285,775.86	4,487.69
Original Face:	400,000.000	Base	106.792781		281,288.17	108.496561	285,775.86	4,487.69
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050	
	150,842.560	Local	106.367898		160,448.06	106.696773	160,944.14	496.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	Original Face:	200,000.000	Base	106.367898	160,448.06	106.696773	160,944.14	496.08
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050	
		192,402.500	Local	106.285843	204,496.62	104.695028	201,435.85	-3,060.77
	Original Face:	200,000.000	Base	106.285843	204,496.62	104.695028	201,435.85	-3,060.77
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050	
		620,758.330	Local	104.560524	649,068.16	104.586844	649,231.55	163.39
	Original Face:	1,300,000.000	Base	104.560524	649,068.16	104.586844	649,231.55	163.39
3617MQCZ7	GNMA II POOL BT1888 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050	
		187,954.780	Local	106.257888	199,716.78	103.276031	194,112.24	-5,604.54
	Original Face:	200,000.000	Base	106.257888	199,716.78	103.276031	194,112.24	-5,604.54
3617QYZP3	GNMA II POOL BZ4350 G2 03/51 FIXED 2.5					2.500000	20 Mar 2051	
		98,930.770	Local	103.469992	102,363.66	103.293467	102,189.02	-174.64
	Original Face:	100,000.000	Base	103.469992	102,363.66	103.293467	102,189.02	-174.64
3617WHHM0	GNMA II POOL CG3836 G2 09/47 FIXED 3					3.000000	20 Sep 2047	
		184,596.320	Local	105.072777	193,960.48	104.124608	192,210.19	-1,750.29
	Original Face:	200,000.000	Base	105.072777	193,960.48	104.124608	192,210.19	-1,750.29
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026	
		30,000.000	Local	100.673000	30,201.90	113.695000	34,108.50	3,906.60
			Base	100.673000	30,201.90	113.695000	34,108.50	3,906.60
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037	
		28,858.750	Local	106.924243	30,857.00	117.873789	34,016.90	3,159.90
	Original Face:	1,600,000.000	Base	106.924243	30,857.00	117.873789	34,016.90	3,159.90
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038	
		118,768.280	Local	107.646242	127,849.59	115.684122	137,396.04	9,546.45
	Original Face:	7,900,000.000	Base	107.646242	127,849.59	115.684122	137,396.04	9,546.45
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040	
		20,679.490	Local	106.009046	21,922.13	110.634666	22,878.68	956.55
	Original Face:	300,000.000	Base	106.009046	21,922.13	110.634666	22,878.68	956.55
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040	
		25,656.390	Local	106.045667	27,207.49	110.635645	28,385.11	1,177.62

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	Original Face:	400,000.000	Base	106.045667	27,207.49	110.635645	28,385.11	1,177.62
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040	
		7,587.630	Local	107.156517	8,130.64	116.539299	8,842.57	711.93
	Original Face:	222,231.000	Base	107.156517	8,130.64	116.539299	8,842.57	711.93
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040	
		14,707.020	Local	106.999243	15,736.40	117.263968	17,246.04	1,509.64
	Original Face:	302,944.000	Base	106.999243	15,736.40	117.263968	17,246.04	1,509.64
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040	
		14,118.250	Local	104.200591	14,711.30	114.072693	16,105.07	1,393.77
	Original Face:	200,000.000	Base	104.200591	14,711.30	114.072693	16,105.07	1,393.77
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041	
		8,951.990	Local	103.843503	9,296.06	112.043916	10,030.16	734.10
	Original Face:	100,000.000	Base	103.843503	9,296.06	112.043916	10,030.16	734.10
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041	
		16,568.160	Local	107.043087	17,735.07	117.248322	19,425.89	1,690.82
	Original Face:	347,788.000	Base	107.043087	17,735.07	117.248322	19,425.89	1,690.82
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041	
		202,753.880	Local	103.915871	210,693.46	111.279509	225,623.52	14,930.06
	Original Face:	2,800,000.000	Base	103.915871	210,693.46	111.279509	225,623.52	14,930.06
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041	
		27,073.000	Local	107.032874	28,977.01	117.304379	31,757.81	2,780.80
	Original Face:	437,880.000	Base	107.032874	28,977.01	117.304379	31,757.81	2,780.80
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040	
		9,544.580	Local	102.793942	9,811.25	115.652538	11,038.55	1,227.30
	Original Face:	100,000.000	Base	102.793942	9,811.25	115.652538	11,038.55	1,227.30
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040	
		19,002.920	Local	102.920183	19,557.84	115.799680	22,005.32	2,447.48
	Original Face:	200,000.000	Base	102.920183	19,557.84	115.799680	22,005.32	2,447.48
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.826000	20 Jul 2060	
		148,583.410	Local	104.029494	154,570.57	104.415920	155,144.73	574.16

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Original Face:	430,000.000	Base	104.029494		154,570.57	104.415920	155,144.73	574.16
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.781000	20 Nov 2060	
	103,538.480	Local	104.607408		108,308.92	104.122730	107,807.09	-501.83
Original Face:	500,000.000	Base	104.607408		108,308.92	104.122730	107,807.09	-501.83
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5					3.500000	20 Jan 2046	
	100,792.760	Local	106.434123		107,277.89	106.888785	107,736.16	458.27
Original Face:	500,000.000	Base	106.434123		107,277.89	106.888785	107,736.16	458.27
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048	
	625,184.390	Local	101.773301		636,270.79	108.484429	678,227.72	41,956.93
Original Face:	1,100,000.000	Base	101.773301		636,270.79	108.484429	678,227.72	41,956.93
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049	
	77,602.610	Local	102.542337		79,575.53	103.544416	80,353.17	777.64
Original Face:	500,000.000	Base	102.542337		79,575.53	103.544416	80,353.17	777.64
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048	
	643,335.630	Local	107.189036		689,585.26	106.962806	688,129.84	-1,455.42
Original Face:	1,900,000.000	Base	107.189036		689,585.26	106.962806	688,129.84	-1,455.42
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050	
	230,879.650	Local	103.105523		238,049.67	104.566244	241,422.18	3,372.51
Original Face:	300,000.000	Base	103.105523		238,049.67	104.566244	241,422.18	3,372.51
3622AANA8	GNMA II POOL 784985 G2 09/48 FIXED 3.5					3.500000	20 Sep 2048	
	81,010.600	Local	106.690939		86,430.97	106.004507	85,874.89	-556.08
Original Face:	200,000.000	Base	106.690939		86,430.97	106.004507	85,874.89	-556.08
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	381,684.840	Local	103.641965		395,585.67	101.447601	387,210.11	-8,375.56
Original Face:	400,000.000	Base	103.641965		395,585.67	101.447601	387,210.11	-8,375.56
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	471,586.540	Local	103.794987		489,483.19	101.476961	478,551.69	-10,931.50
Original Face:	500,000.000	Base	103.794987		489,483.19	101.476961	478,551.69	-10,931.50
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
	385,406.040	Local	103.978622		400,739.89	101.599215	391,569.51	-9,170.38

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	Original Face:	400,000.000	Base	103.978622	400,739.89	101.599215	391,569.51	-9,170.38
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050	
		472,529.750	Local	104.223461	492,486.86	101.477617	479,511.93	-12,974.93
	Original Face:	500,000.000	Base	104.223461	492,486.86	101.477617	479,511.93	-12,974.93
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051	
		287,734.480	Local	101.649493	292,480.64	101.477273	291,985.10	-495.54
	Original Face:	300,000.000	Base	101.649493	292,480.64	101.477273	291,985.10	-495.54
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051	
		98,734.120	Local	101.795286	100,506.68	101.478308	100,193.71	-312.97
	Original Face:	100,000.000	Base	101.795286	100,506.68	101.478308	100,193.71	-312.97
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040	
		30,199.650	Local	104.613497	31,592.91	112.971237	34,116.92	2,524.01
	Original Face:	500,000.000	Base	104.613497	31,592.91	112.971237	34,116.92	2,524.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041	
		31,217.990	Local	106.445290	33,230.08	111.739428	34,882.80	1,652.72
	Original Face:	400,000.000	Base	106.445290	33,230.08	111.739428	34,882.80	1,652.72
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046	
		90,000.000	Local	102.377556	92,139.80	105.693590	95,124.23	2,984.43
	Original Face:	90,000.000	Base	102.377556	92,139.80	105.693590	95,124.23	2,984.43
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.130208	10 Feb 2048	
		2,922,988.190	Local	3.812800	111,447.70	2.773260	81,062.06	-30,385.64
	Original Face:	4,130,000.000	Base	3.812800	111,447.70	2.773260	81,062.06	-30,385.64
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.157340	10 Apr 2047	
		1,406,840.090	Local	6.745339	94,896.14	2.040410	28,705.31	-66,190.83
	Original Face:	2,770,000.000	Base	6.745339	94,896.14	2.040410	28,705.31	-66,190.83
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					1.634000	15 Sep 2031	
		860,000.000	Local	100.000000	860,000.00	88.046040	757,195.94	-102,804.06
	Original Face:	860,000.000	Base	100.000000	860,000.00	88.046040	757,195.94	-102,804.06
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					1.234000	15 May 2026	
		510,000.000	Local	100.000000	510,000.00	100.099490	510,507.40	507.40

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Original Face:	510,000.000	Base	100.000000		510,000.00	100.099490	510,507.40	507.40
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025	
	50,000.000	Local	109.048080		54,524.04	108.504173	54,252.09	-271.95
		Base	109.048080		54,524.04	108.504173	54,252.09	-271.95
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040	
	20,000.000	Local	117.454050		23,490.81	121.645901	24,329.18	838.37
		Base	117.454050		23,490.81	121.645901	24,329.18	838.37
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050	
	440,000.000	Local	128.971105		567,472.86	126.551689	556,827.43	-10,645.43
		Base	128.971105		567,472.86	126.551689	556,827.43	-10,645.43
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025	
	110,000.000	Local	108.105518		118,916.07	107.299490	118,029.44	-886.63
		Base	108.105518		118,916.07	107.299490	118,029.44	-886.63
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027	
	60,000.000	Local	99.873800		59,924.28	109.699888	65,819.93	5,895.65
		Base	99.873800		59,924.28	109.699888	65,819.93	5,895.65
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030	
	130,000.000	Local	99.860477		129,818.62	111.061260	144,379.64	14,561.02
		Base	99.860477		129,818.62	111.061260	144,379.64	14,561.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039	
	150,000.000	Local	133.901147		200,851.72	148.745575	223,118.36	22,266.64
		Base	133.901147		200,851.72	148.745575	223,118.36	22,266.64
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032	
	370,000.000	Local	111.704938		413,308.27	136.756142	505,997.73	92,689.46
		Base	111.704938		413,308.27	136.756142	505,997.73	92,689.46
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043	
	50,000.000	Local	112.790260		56,395.13	134.429179	67,214.59	10,819.46
		Base	112.790260		56,395.13	134.429179	67,214.59	10,819.46
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038	
	30,000.000	Local	105.238400		31,571.52	119.106240	35,731.87	4,160.35

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			Base	105.238400	31,571.52	119.106240	35,731.87	4,160.35
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049	
	140,000.000	Local		94.307279	132,030.19	131.792449	184,509.43	52,479.24
		Base		94.307279	132,030.19	131.792449	184,509.43	52,479.24
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025	
	210,000.000	Local		99.921976	209,836.15	117.128258	245,969.34	36,133.19
		Base		99.921976	209,836.15	117.128258	245,969.34	36,133.19
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023	
	120,000.000	Local		99.936308	119,923.57	109.047332	130,856.80	10,933.23
		Base		99.936308	119,923.57	109.047332	130,856.80	10,933.23
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022	
	740,000.000	Local		100.478749	743,542.74	101.045866	747,739.41	4,196.67
		Base		100.478749	743,542.74	101.045866	747,739.41	4,196.67
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027	
	40,000.000	Local		100.732750	40,293.10	112.058655	44,823.46	4,530.36
		Base		100.732750	40,293.10	112.058655	44,823.46	4,530.36
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024	
	330,000.000	Local		100.876345	332,891.94	106.833439	352,550.35	19,658.41
		Base		100.876345	332,891.94	106.833439	352,550.35	19,658.41
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046	
	160,000.000	Local		102.418188	163,869.10	125.484813	200,775.70	36,906.60
		Base		102.418188	163,869.10	125.484813	200,775.70	36,906.60
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022	
	10,000.000	Local		99.878500	9,987.85	101.537237	10,153.72	165.87
		Base		99.878500	9,987.85	101.537237	10,153.72	165.87
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023	
	20,000.000	Local		100.818400	20,163.68	105.680000	21,136.00	972.32
		Base		100.818400	20,163.68	105.680000	21,136.00	972.32
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027	
	1,140,000.000	Local		100.015065	1,140,171.74	109.922012	1,253,110.94	112,939.20

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		Base	100.015065	1,140,171.74	109.922012	1,253,110.94	112,939.20	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024		
	440,000.000	Local	99.937127	439,723.36	107.121659	471,335.30	31,611.94	0.03
		Base	99.937127	439,723.36	107.121659	471,335.30	31,611.94	0.03
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1					15 Feb 2024		
	258,203.660	Local	100.206031	258,735.64	99.340900	256,501.84	-2,233.80	0.01
		Base	100.206031	258,735.64	99.340900	256,501.84	-2,233.80	0.01
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	540,000.000	Local	119.786450	646,846.83	142.873357	771,516.13	124,669.30	0.04
		Base	119.786450	646,846.83	142.873357	771,516.13	124,669.30	0.04
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	320,000.000	Local	100.381409	321,220.51	145.379760	465,215.23	143,994.72	0.03
		Base	100.381409	321,220.51	145.379760	465,215.23	143,994.72	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.000000	03 Mar 2024		
	1,040,000.000	Local	100.875268	1,049,102.79	107.710110	1,120,185.14	71,082.35	0.06
		Base	100.875268	1,049,102.79	107.710110	1,120,185.14	71,082.35	0.06
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023		
	180,000.000	Local	98.701961	177,663.53	103.600000	186,480.00	8,816.47	0.01
		Base	98.701961	177,663.53	103.600000	186,480.00	8,816.47	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029		
	2,500,000.000	Local	105.755790	2,643,894.74	110.577303	2,764,432.58	120,537.84	0.16
		Base	105.755790	2,643,894.74	110.577303	2,764,432.58	120,537.84	0.15
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	890,000.000	Local	107.548061	957,177.74	113.097284	1,006,565.83	49,388.09	0.06
		Base	107.548061	957,177.74	113.097284	1,006,565.83	49,388.09	0.05
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025		
	350,000.000	Local	104.549386	365,922.85	107.476133	376,166.47	10,243.62	0.02
		Base	104.549386	365,922.85	107.476133	376,166.47	10,243.62	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049		
	8,000.000	Local	80.249875	6,419.99	98.284996	7,862.80	1,442.81	0.00

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		Base	80.249875	6,419.99	98.284996	7,862.80	1,442.81	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026		
	570,000.000	Local	99.562989	567,509.04	108.020923	615,719.26	48,210.22	0.04
		Base	99.562989	567,509.04	108.020923	615,719.26	48,210.22	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	1,140,000.000	Local	117.087202	1,334,794.10	130.908243	1,492,353.97	157,559.87	0.08
		Base	117.087202	1,334,794.10	130.908243	1,492,353.97	157,559.87	0.08
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.562620	20 Jan 2040		
	7,342.010	Local	45.799311	3,362.59	4.450030	326.72	-3,035.87	0.00
Original Face:	258,000.000	Base	45.799311	3,362.59	4.450030	326.72	-3,035.87	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.087880	20 May 2060		
	185,452.650	Local	102.026943	189,211.67	101.360880	187,976.44	-1,235.23	0.01
Original Face:	670,000.000	Base	102.026943	189,211.67	101.360880	187,976.44	-1,235.23	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.419630	20 Oct 2060		
	464,830.630	Local	100.000000	464,830.63	100.007560	464,865.77	35.14	0.03
Original Face:	1,150,000.000	Base	100.000000	464,830.63	100.007560	464,865.77	35.14	0.03
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.589630	20 Mar 2061		
	61,621.370	Local	99.990377	61,615.44	100.342920	61,832.68	217.24	0.00
Original Face:	200,000.000	Base	99.990377	61,615.44	100.342920	61,832.68	217.24	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.515370	16 Apr 2042		
	877,402.340	Local	27.849299	244,350.40	21.010380	184,345.57	-60,004.83	0.01
Original Face:	4,700,000.000	Base	27.849299	244,350.40	21.010380	184,345.57	-60,004.83	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				0.540380	20 Oct 2064		
	1,323,693.900	Local	100.029353	1,324,082.44	100.287230	1,327,495.95	3,413.51	0.08
Original Face:	3,000,000.000	Base	100.029353	1,324,082.44	100.287230	1,327,495.95	3,413.51	0.07
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				6.392620	20 Apr 2040		
	17,567.110	Local	60.598129	10,645.34	19.591770	3,441.71	-7,203.63	0.00
Original Face:	300,000.000	Base	60.598129	10,645.34	19.591770	3,441.71	-7,203.63	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				5.962620	20 Mar 2042		
	1,100,337.070	Local	24.250890	266,841.53	21.982940	241,886.44	-24,955.09	0.01

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	Original Face:	4,800,000.000	Base	24.250890	266,841.53	21.982940	241,886.44	-24,955.09
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038	
		40,971.240	Local	49.942252	20,461.96	0.552790	226.48	-20,235.48
	Original Face:	1,500,000.000	Base	49.942252	20,461.96	0.552790	226.48	-20,235.48
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.278820	16 Mar 2047	
		1,333,462.090	Local	14.216753	189,575.01	1.164060	15,522.30	-174,052.71
	Original Face:	5,680,000.000	Base	14.216753	189,575.01	1.164060	15,522.30	-174,052.71
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.768150	16 Nov 2047	
		165,136.970	Local	102.653991	169,519.69	103.949560	171,659.15	2,139.46
	Original Face:	600,000.000	Base	102.653991	169,519.69	103.949560	171,659.15	2,139.46
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.319990	16 Jun 2048	
		7,157.620	Local	102.529612	7,338.68	106.702360	7,637.35	298.67
	Original Face:	100,000.000	Base	102.529612	7,338.68	106.702360	7,637.35	298.67
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.384480	16 Aug 2054	
		2,202,136.780	Local	15.121068	332,986.59	1.749580	38,528.14	-294,458.45
	Original Face:	9,230,000.000	Base	15.121068	332,986.59	1.749580	38,528.14	-294,458.45
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.512620	20 Aug 2044	
		77,311.520	Local	37.262778	28,808.42	16.091010	12,440.20	-16,368.22
	Original Face:	400,000.000	Base	37.262778	28,808.42	16.091010	12,440.20	-16,368.22
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044	
		380,559.960	Local	110.472539	420,414.25	14.352920	54,621.47	-365,792.78
	Original Face:	3,000,000.000	Base	110.472539	420,414.25	14.352920	54,621.47	-365,792.78
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060	
		71,077.820	Local	98.528134	70,031.65	102.197390	72,639.68	2,608.03
	Original Face:	250,000.000	Base	98.528134	70,031.65	102.197390	72,639.68	2,608.03
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.237380	20 May 2070	
		531,565.100	Local	103.228090	548,724.50	104.852740	557,360.57	8,636.07
	Original Face:	600,000.000	Base	103.228090	548,724.50	104.852740	557,360.57	8,636.07
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.337380	20 Apr 2070	
		312,839.480	Local	102.721667	321,353.93	103.077680	322,467.68	1,113.75

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Original Face:	400,000.000	Base	102.721667	321,353.93	103.077680	322,467.68	1,113.75	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F				0.587380	20 Jul 2070		
	251,660.070	Local	100.137360	252,005.75	100.756730	253,564.46	1,558.71	0.01
Original Face:	300,000.000	Base	100.137360	252,005.75	100.756730	253,564.46	1,558.71	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				0.537380	20 Jul 2070		
	1,241,794.290	Local	99.847232	1,239,897.23	100.584620	1,249,054.07	9,156.84	0.07
Original Face:	1,400,000.000	Base	99.847232	1,239,897.23	100.584620	1,249,054.07	9,156.84	0.07
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				0.537380	20 Jul 2070		
	2,677,334.000	Local	99.847170	2,673,242.24	100.539780	2,691,785.71	18,543.47	0.15
Original Face:	3,500,000.000	Base	99.847170	2,673,242.24	100.539780	2,691,785.71	18,543.47	0.15
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO				1.002930	16 Sep 2062		
	10,188,827.440	Local	8.552876	871,437.73	8.442730	860,215.19	-11,222.54	0.05
Original Face:	10,350,000.000	Base	8.552876	871,437.73	8.442730	860,215.19	-11,222.54	0.05
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A				3.000000	20 Oct 2049		
	6,339.570	Local	101.082250	6,408.18	100.374250	6,363.30	-44.88	0.00
Original Face:	200,000.000	Base	101.082250	6,408.18	100.374250	6,363.30	-44.88	0.00
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000	20 Apr 2050		
	359,128.760	Local	13.923850	50,004.55	13.098000	47,038.68	-2,965.87	0.00
Original Face:	400,000.000	Base	13.923850	50,004.55	13.098000	47,038.68	-2,965.87	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI				3.500000	20 Apr 2050		
	89,602.410	Local	14.194864	12,718.94	15.298160	13,707.52	988.58	0.00
Original Face:	100,000.000	Base	14.194864	12,718.94	15.298160	13,707.52	988.58	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050		
	659,651.350	Local	11.716867	77,290.47	13.465750	88,827.00	11,536.53	0.01
Original Face:	700,000.000	Base	11.716867	77,290.47	13.465750	88,827.00	11,536.53	0.00
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL				2.500000	20 Aug 2050		
	190,938.410	Local	11.452840	21,867.87	13.436900	25,656.20	3,788.33	0.00
Original Face:	200,000.000	Base	11.452840	21,867.87	13.436900	25,656.20	3,788.33	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050		
	281,919.210	Local	11.836657	33,369.81	13.460330	37,947.26	4,577.45	0.00

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	Original Face:	300,000.000	Base	11.836657	33,369.81	13.460330	37,947.26	4,577.45
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050	
		286,149.770	Local	11.867534	33,958.92	13.952070	39,923.82	5,964.90
	Original Face:	300,000.000	Base	11.867534	33,958.92	13.952070	39,923.82	5,964.90
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050	
		192,929.830	Local	11.920251	22,997.72	13.787320	26,599.85	3,602.13
	Original Face:	200,000.000	Base	11.920251	22,997.72	13.787320	26,599.85	3,602.13
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050	
		856,083.790	Local	12.405877	106,204.70	13.893750	118,942.14	12,737.44
	Original Face:	900,000.000	Base	12.405877	106,204.70	13.893750	118,942.14	12,737.44
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050	
		286,985.250	Local	12.090196	34,697.08	13.847650	39,740.71	5,043.63
	Original Face:	300,000.000	Base	12.090196	34,697.08	13.847650	39,740.71	5,043.63
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050	
		1,985,042.350	Local	9.771029	193,959.07	10.794030	214,266.07	20,307.00
	Original Face:	2,100,000.000	Base	9.771029	193,959.07	10.794030	214,266.07	20,307.00
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051	
		491,509.890	Local	18.923605	93,011.39	19.139720	94,073.62	1,062.23
	Original Face:	500,000.000	Base	18.923605	93,011.39	19.139720	94,073.62	1,062.23
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
			Base	0.000000	-0.01	0.000000	0.00	0.01
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027	
		1,741,051.360	Local	99.889456	1,739,126.73	98.347200	1,712,275.26	-26,851.47
			Base	99.889456	1,739,126.73	98.347200	1,712,275.26	-26,851.47
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025	
		110,000.000	Local	99.930945	109,924.04	100.232075	110,255.28	331.24
			Base	99.930945	109,924.04	100.232075	110,255.28	331.24
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025	
		180,000.000	Local	100.976200	181,757.16	113.318881	203,973.99	22,216.83

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		Base	100.976200	181,757.16	113.318881	203,973.99	22,216.83	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375000	01 Feb 2025		
	100,000.000	Local	105.382210	105,382.21	111.750000	111,750.00	6,367.79	0.01
		Base	105.382210	105,382.21	111.750000	111,750.00	6,367.79	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25				5.250000	15 Jun 2026		
	30,000.000	Local	100.405833	30,121.75	114.708780	34,412.63	4,290.88	0.00
		Base	100.405833	30,121.75	114.708780	34,412.63	4,290.88	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027		
	20,000.000	Local	97.144300	19,428.86	112.710417	22,542.08	3,113.22	0.00
		Base	97.144300	19,428.86	112.710417	22,542.08	3,113.22	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
	40,000.000	Local	102.516625	41,006.65	129.409748	51,763.90	10,757.25	0.00
		Base	102.516625	41,006.65	129.409748	51,763.90	10,757.25	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029		
	220,000.000	Local	112.893091	248,364.80	120.168750	264,371.25	16,006.45	0.02
		Base	112.893091	248,364.80	120.168750	264,371.25	16,006.45	0.01
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030		
	220,000.000	Local	99.369359	218,612.59	105.939000	233,065.80	14,453.21	0.01
		Base	99.369359	218,612.59	105.939000	233,065.80	14,453.21	0.01
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026		
	80,000.000	Local	100.000000	80,000.00	114.415000	91,532.00	11,532.00	0.01
		Base	100.000000	80,000.00	114.415000	91,532.00	11,532.00	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
	60,000.000	Local	101.483050	60,889.83	118.970000	71,382.00	10,492.17	0.00
		Base	101.483050	60,889.83	118.970000	71,382.00	10,492.17	0.00
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
	340,000.000	Local	99.639459	338,774.16	109.658623	372,839.32	34,065.16	0.02
		Base	99.639459	338,774.16	109.658623	372,839.32	34,065.16	0.02
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
	760,000.000	Local	100.000000	760,000.00	102.153353	776,365.48	16,365.48	0.04

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		Base	100.000000	760,000.00	102.153353	776,365.48	16,365.48	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
	1,080,000.000	Local	102.393853	1,105,853.61	102.444084	1,106,396.11	542.50	0.06
		Base	102.393853	1,105,853.61	102.444084	1,106,396.11	542.50	0.06
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
	30,000.000	Local	100.308967	30,092.69	109.477984	32,843.40	2,750.71	0.00
		Base	100.308967	30,092.69	109.477984	32,843.40	2,750.71	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024		
	20,000.000	Local	98.832550	19,766.51	105.428000	21,085.60	1,319.09	0.00
		Base	98.832550	19,766.51	105.428000	21,085.60	1,319.09	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
	90,000.000	Local	97.709667	87,938.70	108.300000	97,470.00	9,531.30	0.01
		Base	97.709667	87,938.70	108.300000	97,470.00	9,531.30	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375				5.375000	15 May 2025		
	200,000.000	Local	100.260825	200,521.65	104.688000	209,376.00	8,854.35	0.01
		Base	100.260825	200,521.65	104.688000	209,376.00	8,854.35	0.01
41151PAP0	HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B					19 Oct 2027		
	595,798.500	Local	99.523676	592,960.57	99.897700	595,189.00	2,228.43	0.03
		Base	99.523676	592,960.57	99.897700	595,189.00	2,228.43	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	120,000.000	Local	102.213017	122,655.62	130.335444	156,402.53	33,746.91	0.01
		Base	102.213017	122,655.62	130.335444	156,402.53	33,746.91	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				1.733750	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	99.879380	2,087,479.04	-2,520.96	0.12
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	99.879380	2,087,479.04	-2,520.96	0.11
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032		
	10,000.000	Local	124.765500	12,476.55	136.226148	13,622.61	1,146.06	0.00
		Base	124.765500	12,476.55	136.226148	13,622.61	1,146.06	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
	10,000.000	Local	122.757100	12,275.71	150.948106	15,094.81	2,819.10	0.00

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			Base	122.757100	12,275.71	150.948106	15,094.81	2,819.10
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025	
	80,000.000	Local		99.863500	79,890.80	99.916288	79,933.03	42.23
		Base		99.863500	79,890.80	99.916288	79,933.03	42.23
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035	
	1,010,000.000	Local		100.000000	1,010,000.00	98.750000	997,375.00	-12,625.00
Original Face:	1,010,000.000	Base		100.000000	1,010,000.00	98.750000	997,375.00	-12,625.00
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025	
	230,000.000	Local		100.360435	230,829.00	104.500000	240,350.00	9,521.00
		Base		100.360435	230,829.00	104.500000	240,350.00	9,521.00
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028	
	90,000.000	Local		100.205133	90,184.62	107.700000	96,930.00	6,745.38
		Base		100.205133	90,184.62	107.700000	96,930.00	6,745.38
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032	
	50,000.000	Local		100.000000	50,000.00	98.500000	49,250.00	-750.00
		Base		100.000000	50,000.00	98.500000	49,250.00	-750.00
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	103.377000	134,390.10	4,390.10
		Base		100.000000	130,000.00	103.377000	134,390.10	4,390.10
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026	
	472,666.750	Local		100.503255	475,045.47	99.100000	468,412.75	-6,632.72
		Base		100.503255	475,045.47	99.100000	468,412.75	-6,632.72
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047	
	40,000.000	Local		109.106650	43,642.66	117.399033	46,959.61	3,316.95
		Base		109.106650	43,642.66	117.399033	46,959.61	3,316.95
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028	
	30,000.000	Local		116.330467	34,899.14	114.318130	34,295.44	-603.70
		Base		116.330467	34,899.14	114.318130	34,295.44	-603.70
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027	
	180,000.000	Local		104.925461	188,865.83	106.077586	190,939.65	2,073.82

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			Base	104.925461	188,865.83	106.077586	190,939.65	2,073.82
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030	
	200,000.000	Local		99.515320	199,030.64	105.697330	211,394.66	12,364.02
		Base		99.515320	199,030.64	105.697330	211,394.66	12,364.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040	
	230,000.000	Local		101.990500	234,578.15	108.128502	248,695.55	14,117.40
		Base		101.990500	234,578.15	108.128502	248,695.55	14,117.40
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050	
	760,000.000	Local		107.457241	816,675.03	107.981299	820,657.87	3,982.84
		Base		107.457241	816,675.03	107.981299	820,657.87	3,982.84
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025	
	200,000.000	Local		99.992575	199,985.15	101.602611	203,205.22	3,220.07
		Base		99.992575	199,985.15	101.602611	203,205.22	3,220.07
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028	
	389,025.000	Local		99.066494	385,393.43	99.375000	386,593.59	1,200.16
		Base		99.066494	385,393.43	99.375000	386,593.59	1,200.16
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042	
	50,000.000	Local		101.355000	50,677.50	122.285598	61,142.80	10,465.30
		Base		101.355000	50,677.50	122.285598	61,142.80	10,465.30
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044	
	40,000.000	Local		104.478325	41,791.33	127.819185	51,127.67	9,336.34
		Base		104.478325	41,791.33	127.819185	51,127.67	9,336.34
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027	
	220,000.000	Local		101.046436	222,302.16	111.514651	245,332.23	23,030.07
		Base		101.046436	222,302.16	111.514651	245,332.23	23,030.07
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047	
	10,000.000	Local		103.130600	10,313.06	125.941005	12,594.10	2,281.04
		Base		103.130600	10,313.06	125.941005	12,594.10	2,281.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025	
	50,000.000	Local		108.827920	54,413.96	111.026899	55,513.45	1,099.49

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			Base	108.827920	54,413.96	111.026899	55,513.45	1,099.49
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026	
	143,078.410	Local	100.000000	143,078.41	99.229200	141,975.56	-1,102.85	0.01
		Base	100.000000	143,078.41	99.229200	141,975.56	-1,102.85	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047	
	200,000.000	Local	100.944530	201,889.06	124.472341	248,944.68	47,055.62	0.01
		Base	100.944530	201,889.06	124.472341	248,944.68	47,055.62	0.01
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028	
	260,000.000	Local	99.718750	259,268.75	108.407538	281,859.60	22,590.85	0.02
		Base	99.718750	259,268.75	108.407538	281,859.60	22,590.85	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048	
	590,000.000	Local	95.301927	562,281.37	111.163964	655,867.39	93,586.02	0.04
		Base	95.301927	562,281.37	111.163964	655,867.39	93,586.02	0.04
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025	
	100,000.000	Local	100.796950	100,796.95	109.412629	109,412.63	8,615.68	0.01
		Base	100.796950	100,796.95	109.412629	109,412.63	8,615.68	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040	
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050	
	350,000.000	Local	109.840929	384,443.25	130.478932	456,676.26	72,233.01	0.03
		Base	109.840929	384,443.25	130.478932	456,676.26	72,233.01	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028	
	290,000.000	Local	99.799755	289,419.29	99.549381	288,693.20	-726.09	0.02
		Base	99.799755	289,419.29	99.549381	288,693.20	-726.09	0.02
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051	
	140,000.000	Local	99.668929	139,536.50	99.747142	139,646.00	109.50	0.01
		Base	99.668929	139,536.50	99.747142	139,646.00	109.50	0.01
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024	
	640,000.000	Local	99.792434	638,671.58	106.063845	678,808.61	40,137.03	0.04

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			Base	99.792434	638,671.58	106.063845	678,808.61	40,137.03
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024	
	900,000.000	Local		99.885801	898,972.21	107.956484	971,608.36	0.06
		Base		99.885801	898,972.21	107.956484	971,608.36	0.05
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026	
	350,000.000	Local		96.027440	336,096.04	112.156071	392,546.25	0.02
		Base		96.027440	336,096.04	112.156071	392,546.25	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022	
	200,000.000	Local		99.973870	199,947.74	102.118286	204,236.57	0.01
		Base		99.973870	199,947.74	102.118286	204,236.57	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023	
	200,000.000	Local		99.929230	199,858.46	103.427916	206,855.83	0.01
		Base		99.929230	199,858.46	103.427916	206,855.83	0.01
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028	
	233,939.400	Local		99.783350	233,432.57	99.583300	232,964.57	0.01
		Base		99.783350	233,432.57	99.583300	232,964.57	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030	
	590,000.000	Local		102.309251	603,624.58	106.279000	627,046.10	0.04
		Base		102.309251	603,624.58	106.279000	627,046.10	0.03
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050	
	210,000.000	Local		109.108524	229,127.90	106.005600	222,611.76	0.01
		Base		109.108524	229,127.90	106.005600	222,611.76	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.595684	15 Aug 2049	
	1,030,000.000	Local		90.414998	931,274.48	101.352250	1,043,928.18	0.06
Original Face:	1,030,000.000	Base		90.414998	931,274.48	101.352250	1,043,928.18	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045	
	450,000.000	Local		100.784956	453,532.30	130.458828	587,064.73	0.03
		Base		100.784956	453,532.30	130.458828	587,064.73	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027	
	200,000.000	Local		103.335510	206,671.02	113.676918	227,353.84	0.01

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		Base	103.335510	206,671.02	113.676918	227,353.84	20,682.82	0.01
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4				1.016000	25 Dec 2035		
	1,330,000.000	Local	100.075877	1,331,009.16	100.104290	1,331,387.06	377.90	0.08
Original Face:	1,330,000.000	Base	100.075877	1,331,009.16	100.104290	1,331,387.06	377.90	0.07
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047		
	250,000.000	Local	102.346956	255,867.39	106.795010	266,987.53	11,120.14	0.02
Original Face:	250,000.000	Base	102.346956	255,867.39	106.795010	266,987.53	11,120.14	0.01
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				3.833750	15 May 2028		
	257,666.040	Local	98.971719	255,016.51	92.067470	237,226.60	-17,789.91	0.01
Original Face:	400,000.000	Base	98.971719	255,016.51	92.067470	237,226.60	-17,789.91	0.01
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029		
	960,000.000	Local	100.000000	960,000.00	108.839381	1,044,858.06	84,858.06	0.06
		Base	100.000000	960,000.00	108.839381	1,044,858.06	84,858.06	0.06
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
	260,000.000	Local	100.000000	260,000.00	113.660690	295,517.79	35,517.79	0.02
		Base	100.000000	260,000.00	113.660690	295,517.79	35,517.79	0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
	620,000.000	Local	109.627092	679,687.97	115.082764	713,513.14	33,825.17	0.04
		Base	109.627092	679,687.97	115.082764	713,513.14	33,825.17	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024		
	580,000.000	Local	100.000000	580,000.00	107.098841	621,173.28	41,173.28	0.04
		Base	100.000000	580,000.00	107.098841	621,173.28	41,173.28	0.03
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026		
	520,000.000	Local	100.000000	520,000.00	102.789858	534,507.26	14,507.26	0.03
		Base	100.000000	520,000.00	102.789858	534,507.26	14,507.26	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031		
	1,040,000.000	Local	104.660125	1,088,465.30	101.911844	1,059,883.18	-28,582.12	0.06
		Base	104.660125	1,088,465.30	101.911844	1,059,883.18	-28,582.12	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051		
	880,000.000	Local	108.195905	952,123.96	101.316373	891,584.08	-60,539.88	0.05

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		Base	108.195905	952,123.96	101.316373	891,584.08	-60,539.88	0.05
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024		
	860,000.000	Local	100.000000	860,000.00	101.682095	874,466.02	14,466.02	0.05
		Base	100.000000	860,000.00	101.682095	874,466.02	14,466.02	0.05
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048		
	104,717.220	Local	98.261251	102,896.45	101.745440	106,545.00	3,648.55	0.01
Original Face:	532,000.000	Base	98.261251	102,896.45	101.745440	106,545.00	3,648.55	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048		
	331,855.100	Local	98.727963	327,633.78	100.431760	333,287.92	5,654.14	0.02
Original Face:	1,700,000.000	Base	98.727963	327,633.78	100.431760	333,287.92	5,654.14	0.02
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028		
	224,264.260	Local	99.884636	224,005.54	98.916700	221,834.81	-2,170.73	0.01
		Base	99.884636	224,005.54	98.916700	221,834.81	-2,170.73	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037		
	610,000.000	Local	115.849162	706,679.89	114.797037	700,261.93	-6,417.96	0.04
		Base	115.849162	706,679.89	114.797037	700,261.93	-6,417.96	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	240,000.000	Local	99.914600	239,795.04	98.743663	236,984.79	-2,810.25	0.01
		Base	99.914600	239,795.04	98.743663	236,984.79	-2,810.25	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	480,000.000	Local	99.942329	479,723.18	97.978404	470,296.34	-9,426.84	0.03
		Base	99.942329	479,723.18	97.978404	470,296.34	-9,426.84	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
	50,000.000	Local	101.601380	50,800.69	132.354296	66,177.15	15,376.46	0.00
		Base	101.601380	50,800.69	132.354296	66,177.15	15,376.46	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030		
	600,000.000	Local	112.372045	674,232.27	117.875000	707,250.00	33,017.73	0.04
		Base	112.372045	674,232.27	117.875000	707,250.00	33,017.73	0.04
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 2028		
	400,000.000	Local	104.429455	417,717.82	109.733800	438,935.20	21,217.38	0.02

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		Base	104.429455	417,717.82	109.733800	438,935.20	21,217.38	0.02
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3				6.300000	23 Jan 2034		
	680,000.000	Local	99.991118	679,939.60	98.629000	670,677.20	-9,262.40	0.04
Original Face:	680,000.000	Base	99.991118	679,939.60	98.629000	670,677.20	-9,262.40	0.04
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5				5.500000	01 Mar 2044		
	20,000.000	Local	113.202500	22,640.50	124.581725	24,916.35	2,275.85	0.00
		Base	113.202500	22,640.50	124.581725	24,916.35	2,275.85	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4				5.400000	01 Sep 2044		
	10,000.000	Local	117.487400	11,748.74	124.271767	12,427.18	678.44	0.00
		Base	117.487400	11,748.74	124.271767	12,427.18	678.44	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025		
	160,000.000	Local	105.554875	168,887.80	110.404554	176,647.29	7,759.49	0.01
		Base	105.554875	168,887.80	110.404554	176,647.29	7,759.49	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
	130,000.000	Local	116.770777	151,802.01	127.991499	166,388.95	14,586.94	0.01
		Base	116.770777	151,802.01	127.991499	166,388.95	14,586.94	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046		
	80,000.000	Local	109.352013	87,481.61	121.100915	96,880.73	9,399.12	0.01
		Base	109.352013	87,481.61	121.100915	96,880.73	9,399.12	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.300000	01 Mar 2028		
	90,000.000	Local	107.769467	96,992.52	113.260892	101,934.80	4,942.28	0.01
		Base	107.769467	96,992.52	113.260892	101,934.80	4,942.28	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
	210,000.000	Local	113.973305	239,343.94	124.560758	261,577.59	22,233.65	0.01
		Base	113.973305	239,343.94	124.560758	261,577.59	22,233.65	0.01
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042		
	90,000.000	Local	106.667911	96,001.12	122.601375	110,341.24	14,340.12	0.01
		Base	106.667911	96,001.12	122.601375	110,341.24	14,340.12	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875				6.875000	26 Jan 2039		
	20,000.000	Local	122.812550	24,562.51	147.600337	29,520.07	4,957.56	0.00

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			Base	122.812550	24,562.51	147.600337	29,520.07	4,957.56
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046	
	90,000.000	Local		97.089767	87,380.79	113.769538	102,392.58	15,011.79
		Base		97.089767	87,380.79	113.769538	102,392.58	15,011.79
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026	
	176,000.000	Local		97.160040	171,001.67	105.327075	185,375.65	14,373.98
		Base		97.160040	171,001.67	105.327075	185,375.65	14,373.98
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045	
	260,000.000	Local		109.785488	285,442.27	125.241619	325,628.21	40,185.94
		Base		109.785488	285,442.27	125.241619	325,628.21	40,185.94
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625					4.625000	01 Oct 2039	
	10,000.000	Local		102.372300	10,237.23	116.334632	11,633.46	1,396.23
		Base		102.372300	10,237.23	116.334632	11,633.46	1,396.23
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049	
	160,000.000	Local		103.779644	166,047.43	121.695845	194,713.35	28,665.92
		Base		103.779644	166,047.43	121.695845	194,713.35	28,665.92
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031	
	70,000.000	Local		100.000000	70,000.00	112.931649	79,052.15	9,052.15
		Base		100.000000	70,000.00	112.931649	79,052.15	9,052.15
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5					5.500000	01 Jun 2050	
	130,000.000	Local		100.000000	130,000.00	131.648248	171,142.72	41,142.72
		Base		100.000000	130,000.00	131.648248	171,142.72	41,142.72
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027	
	770,000.000	Local		102.563418	789,738.32	110.625000	851,812.50	62,074.18
		Base		102.563418	789,738.32	110.625000	851,812.50	62,074.18
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A					1.253750	15 Jun 2039	
	1,900,000.000	Local		100.000000	1,900,000.00	100.124300	1,902,361.70	2,361.70
Original Face:	1,900,000.000	Base		100.000000	1,900,000.00	100.124300	1,902,361.70	2,361.70
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036	
	94,797.200	Local		93.295488	88,441.51	103.501726	98,116.74	9,675.23

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Original Face:	710,000.000	Base	93.295488	88,441.51	103.501726	98,116.74	9,675.23	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026	
	160,000.000	Local	99.785119	159,656.19	102.452000	163,923.20	4,267.01	0.01
		Base	99.785119	159,656.19	102.452000	163,923.20	4,267.01	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	109.925000	32,977.50	2,977.50	0.00
		Base	100.000000	30,000.00	109.925000	32,977.50	2,977.50	0.00
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023	
	0.000	Local	0.000000	-12.41	0.000000	0.00	12.41	0.00
		Base	0.000000	-12.41	0.000000	0.00	12.41	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024	
	860,000.000	Local	101.893270	876,282.12	102.660385	882,879.31	6,597.19	0.05
		Base	101.893270	876,282.12	102.660385	882,879.31	6,597.19	0.05
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025	
	1,060,000.000	Local	102.754322	1,089,195.81	100.505831	1,065,361.81	-23,834.00	0.06
		Base	102.754322	1,089,195.81	100.505831	1,065,361.81	-23,834.00	0.06
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020	
	311,556.720	Local	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00
		Base	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059	
	1,834,533.760	Local	98.505155	1,807,110.33	100.555130	1,844,717.81	37,607.48	0.10
Original Face:	2,150,000.000	Base	98.505155	1,807,110.33	100.555130	1,844,717.81	37,607.48	0.10
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059	
	879,065.920	Local	100.120469	880,124.92	100.409070	882,661.91	2,536.99	0.05
Original Face:	1,250,000.000	Base	100.120469	880,124.92	100.409070	882,661.91	2,536.99	0.05
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060	
	780,853.190	Local	100.619553	785,690.99	101.612240	793,442.42	7,751.43	0.05
Original Face:	880,000.000	Base	100.619553	785,690.99	101.612240	793,442.42	7,751.43	0.04
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017	
	790,000.000	Local	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00

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			Base	98.502795	778,172.08	0.001000	7.90	-778,164.18
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024	
	60,000.000	Local		100.000000	60,000.00	108.123000	64,873.80	0.00
		Base		100.000000	60,000.00	108.123000	64,873.80	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027	
	110,000.000	Local		95.933745	105,527.12	115.870000	127,457.00	0.01
		Base		95.933745	105,527.12	115.870000	127,457.00	0.01
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027	
	1,458,765.850	Local		98.270774	1,433,540.49	98.732100	1,440,270.16	0.08
		Base		98.270774	1,433,540.49	98.732100	1,440,270.16	0.08
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028	
	200,000.000	Local		100.000000	200,000.00	108.785230	217,570.46	0.01
		Base		100.000000	200,000.00	108.785230	217,570.46	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028	
	200,000.000	Local		99.754255	199,508.51	113.583715	227,167.43	0.01
		Base		99.754255	199,508.51	113.583715	227,167.43	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024	
	250,000.000	Local		99.797388	249,493.47	109.789130	274,472.83	0.02
		Base		99.797388	249,493.47	109.789130	274,472.83	0.01
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024	
	200,000.000	Local		99.923965	199,847.93	107.497784	214,995.57	0.01
		Base		99.923965	199,847.93	107.497784	214,995.57	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A					2.220000	20 Mar 2048	
	806,999.190	Local		99.991207	806,928.23	99.940600	806,519.83	0.05
Original Face:	910,000.000	Base		99.991207	806,928.23	99.940600	806,519.83	0.04
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023	
	40,000.000	Local		100.154025	40,061.61	103.131338	41,252.54	0.00
		Base		100.154025	40,061.61	103.131338	41,252.54	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026	
	270,000.000	Local		109.085481	294,530.80	109.889172	296,700.76	0.02

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		Base	109.085481	294,530.80	109.889172	296,700.76	2,169.96	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
	100,000.000	Local	105.632280	105,632.28	123.703076	123,703.08	18,070.80	0.01
		Base	105.632280	105,632.28	123.703076	123,703.08	18,070.80	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
	120,000.000	Local	99.577500	119,493.00	117.109634	140,531.56	21,038.56	0.01
		Base	99.577500	119,493.00	117.109634	140,531.56	21,038.56	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
	30,000.000	Local	116.014433	34,804.33	125.900000	37,770.00	2,965.67	0.00
		Base	116.014433	34,804.33	125.900000	37,770.00	2,965.67	0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029		
	70,000.000	Local	100.267886	70,187.52	102.250000	71,575.00	1,387.48	0.00
		Base	100.267886	70,187.52	102.250000	71,575.00	1,387.48	0.00
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A				1.584000	15 May 2023		
	470,000.000	Local	100.000000	470,000.00	100.030300	470,142.41	142.41	0.03
Original Face:	470,000.000	Base	100.000000	470,000.00	100.030300	470,142.41	142.41	0.03
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026		
	1,372,119.840	Local	100.333316	1,376,693.34	99.333300	1,362,971.92	-13,721.42	0.08
		Base	100.333316	1,376,693.34	99.333300	1,362,971.92	-13,721.42	0.07
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		
	50,000.000	Local	101.530340	50,765.17	111.549969	55,774.98	5,009.81	0.00
		Base	101.530340	50,765.17	111.549969	55,774.98	5,009.81	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
	180,000.000	Local	98.953650	178,116.57	112.382817	202,289.07	24,172.50	0.01
		Base	98.953650	178,116.57	112.382817	202,289.07	24,172.50	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
	250,000.000	Local	99.386996	248,467.49	115.352788	288,381.97	39,914.48	0.02
		Base	99.386996	248,467.49	115.352788	288,381.97	39,914.48	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029		
	640,000.000	Local	107.918569	690,678.84	115.921278	741,896.18	51,217.34	0.04

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		Base	107.918569	690,678.84	115.921278	741,896.18	51,217.34	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
	150,000.000	Local	98.775260	148,162.89	126.492034	189,738.05	41,575.16	0.01
		Base	98.775260	148,162.89	126.492034	189,738.05	41,575.16	0.01
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B					27 Jul 2028		
	1,240,000.000	Local	99.018252	1,227,826.32	100.000000	1,240,000.00	12,173.68	0.07
		Base	99.018252	1,227,826.32	100.000000	1,240,000.00	12,173.68	0.07
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025		
	150,000.000	Local	99.960260	149,940.39	105.568666	158,353.00	8,412.61	0.01
		Base	99.960260	149,940.39	105.568666	158,353.00	8,412.61	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
	90,000.000	Local	99.763367	89,787.03	108.587062	97,728.36	7,941.33	0.01
		Base	99.763367	89,787.03	108.587062	97,728.36	7,941.33	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
	500,000.000	Local	98.557772	492,788.86	95.320597	476,602.99	-16,185.87	0.03
		Base	98.557772	492,788.86	95.320597	476,602.99	-16,185.87	0.03
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	40,000.000	Local	120.803225	48,321.29	118.621235	47,448.49	-872.80	0.00
		Base	120.803225	48,321.29	118.621235	47,448.49	-872.80	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.386000	25 May 2037		
	1,146,231.600	Local	93.667261	1,073,643.75	93.001900	1,066,017.17	-7,626.58	0.06
Original Face:	10,140,000.000	Base	93.667261	1,073,643.75	93.001900	1,066,017.17	-7,626.58	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
	310,000.000	Local	102.695710	318,356.70	109.899492	340,688.43	22,331.73	0.02
		Base	102.695710	318,356.70	109.899492	340,688.43	22,331.73	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027		
	60,000.000	Local	108.090367	64,854.22	109.826650	65,895.99	1,041.77	0.00
		Base	108.090367	64,854.22	109.826650	65,895.99	1,041.77	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049		
	30,000.000	Local	111.336733	33,401.02	108.774204	32,632.26	-768.76	0.00

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			Base	111.336733	33,401.02	108.774204	32,632.26	-768.76 0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025	
	50,000.000	Local		99.674480	49,837.24	101.450108	50,725.05	887.81 0.00
		Base		99.674480	49,837.24	101.450108	50,725.05	887.81 0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030	
	350,000.000	Local		101.169877	354,094.57	100.827754	352,897.14	-1,197.43 0.02
		Base		101.169877	354,094.57	100.827754	352,897.14	-1,197.43 0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025	
	190,000.000	Local		106.624853	202,587.22	107.644270	204,524.11	1,936.89 0.01
		Base		106.624853	202,587.22	107.644270	204,524.11	1,936.89 0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027	
	190,000.000	Local		111.585289	212,012.05	110.423852	209,805.32	-2,206.73 0.01
		Base		111.585289	212,012.05	110.423852	209,805.32	-2,206.73 0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030	
	180,000.000	Local		99.357867	178,844.16	111.107306	199,993.15	21,148.99 0.01
		Base		99.357867	178,844.16	111.107306	199,993.15	21,148.99 0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050	
	710,000.000	Local		116.698172	828,557.02	118.931126	844,410.99	15,853.97 0.05
		Base		116.698172	828,557.02	118.931126	844,410.99	15,853.97 0.05
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030	
	200,000.000	Local		119.168870	238,337.74	122.775000	245,550.00	7,212.26 0.01
		Base		119.168870	238,337.74	122.775000	245,550.00	7,212.26 0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026	
	340,000.000	Local		99.607747	338,666.34	98.652028	335,416.90	-3,249.44 0.02
		Base		99.607747	338,666.34	98.652028	335,416.90	-3,249.44 0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030	
	190,000.000	Local		99.242995	188,561.69	96.587581	183,516.40	-5,045.29 0.01
		Base		99.242995	188,561.69	96.587581	183,516.40	-5,045.29 0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.016000	25 Jul 2035	
	1,072,434.190	Local		99.832963	1,070,642.83	100.005080	1,072,488.67	1,845.84 0.06

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Original Face:	2,200,000.000	Base	99.832963		1,070,642.83	100.005080	1,072,488.67	1,845.84
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066	
	760,000.000	Local	102.386053		778,134.00	128.250000	974,700.00	196,566.00
		Base	102.386053		778,134.00	128.250000	974,700.00	196,566.00
59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B						15 Apr 2028	
	269,325.000	Local	99.061428		266,797.19	100.078100	269,535.34	2,738.15
		Base	99.061428		266,797.19	100.078100	269,535.34	2,738.15
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025	
	70,000.000	Local	98.819386		69,173.57	105.923899	74,146.73	4,973.16
		Base	98.819386		69,173.57	105.923899	74,146.73	4,973.16
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026	
	1,190,000.000	Local	97.653737		1,162,079.47	106.182390	1,263,570.44	101,490.97
		Base	97.653737		1,162,079.47	106.182390	1,263,570.44	101,490.97
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036	
	10,000.000	Local	99.666100		9,966.61	114.356239	11,435.62	1,469.01
		Base	99.666100		9,966.61	114.356239	11,435.62	1,469.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022	
	330,000.000	Local	99.816997		329,396.09	100.560129	331,848.43	2,452.34
		Base	99.816997		329,396.09	100.560129	331,848.43	2,452.34
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024	
	370,000.000	Local	99.892849		369,603.54	105.229080	389,347.60	19,744.06
		Base	99.892849		369,603.54	105.229080	389,347.60	19,744.06
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027	
	1,660,000.000	Local	105.844269		1,757,014.87	110.552417	1,835,170.12	78,155.25
		Base	105.844269		1,757,014.87	110.552417	1,835,170.12	78,155.25
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050	
	3,000.000	Local	100.579000		3,017.37	96.218430	2,886.55	-130.82
		Base	100.579000		3,017.37	96.218430	2,886.55	-130.82
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060	
	10,000.000	Local	95.540600		9,554.06	96.451416	9,645.14	91.08

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			Base	95.540600	9,554.06	96.451416	9,645.14	91.08
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052	
	17,000.000	Local		97.246882	16,531.97	103.716227	17,631.76	1,099.79
		Base		97.246882	16,531.97	103.716227	17,631.76	1,099.79
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062	
	50,000.000	Local		95.529820	47,764.91	105.213242	52,606.62	4,841.71
		Base		95.529820	47,764.91	105.213242	52,606.62	4,841.71
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023	
	270,000.000	Local		100.000000	270,000.00	102.928000	277,905.60	7,905.60
		Base		100.000000	270,000.00	102.928000	277,905.60	7,905.60
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027	
	923,796.120	Local		99.002992	914,585.80	100.156200	925,239.09	10,653.29
		Base		99.002992	914,585.80	100.156200	925,239.09	10,653.29
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027	
	320,000.000	Local		98.934197	316,589.43	108.714750	347,887.20	31,297.77
Original Face:	320,000.000	Base		98.934197	316,589.43	108.714750	347,887.20	31,297.77
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.625263	25 Jun 2056	
	1,580,000.000	Local		99.722285	1,575,612.10	102.829760	1,624,710.21	49,098.11
Original Face:	1,580,000.000	Base		99.722285	1,575,612.10	102.829760	1,624,710.21	49,098.11
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059	
	1,090,000.000	Local		105.108698	1,145,684.81	105.436930	1,149,262.54	3,577.73
Original Face:	1,090,000.000	Base		105.108698	1,145,684.81	105.436930	1,149,262.54	3,577.73
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022	
	130,000.000	Local		100.053377	130,069.39	101.055321	131,371.92	1,302.53
		Base		100.053377	130,069.39	101.055321	131,371.92	1,302.53
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5					3.500000	01 May 2022	
	20,000.000	Local		100.014900	20,002.98	101.855173	20,371.03	368.05
		Base		100.014900	20,002.98	101.855173	20,371.03	368.05
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025	
	630,000.000	Local		100.547892	633,451.72	101.472380	639,275.99	5,824.27

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		Base	100.547892	633,451.72	101.472380	639,275.99	5,824.27	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
	10,000.000	Local	100.000000	10,000.00	115.365723	11,536.57	1,536.57	0.00
		Base	100.000000	10,000.00	115.365723	11,536.57	1,536.57	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
	20,000.000	Local	103.960000	20,792.00	103.097228	20,619.45	-172.55	0.00
		Base	103.960000	20,792.00	103.097228	20,619.45	-172.55	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031		
	1,780,000.000	Local	103.708149	1,846,005.05	110.104061	1,959,852.29	113,847.24	0.11
		Base	103.708149	1,846,005.05	110.104061	1,959,852.29	113,847.24	0.11
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026		
	830,000.000	Local	100.065460	830,543.32	103.265603	857,104.50	26,561.18	0.05
		Base	100.065460	830,543.32	103.265603	857,104.50	26,561.18	0.05
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				0.896000	25 Apr 2034		
	433,088.950	Local	99.400225	430,491.39	99.139420	429,361.87	-1,129.52	0.02
Original Face:	1,290,000.000	Base	99.400225	430,491.39	99.139420	429,361.87	-1,129.52	0.02
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				0.986000	25 Aug 2034		
	1,020,108.300	Local	99.281420	1,012,778.01	99.714040	1,017,191.20	4,413.19	0.06
Original Face:	1,800,000.000	Base	99.281420	1,012,778.01	99.714040	1,017,191.20	4,413.19	0.06
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029		
	570,000.000	Local	100.022937	570,130.74	110.564807	630,219.40	60,088.66	0.04
		Base	100.022937	570,130.74	110.564807	630,219.40	60,088.66	0.03
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B				4.494000	15 Mar 2052		
	1,550,000.000	Local	112.492735	1,743,637.39	113.148500	1,753,801.75	10,164.36	0.10
Original Face:	1,550,000.000	Base	112.492735	1,743,637.39	113.148500	1,753,801.75	10,164.36	0.10
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025		
	170,000.000	Local	100.358494	170,609.44	104.414930	177,505.38	6,895.94	0.01
		Base	100.358494	170,609.44	104.414930	177,505.38	6,895.94	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	450,000.000	Local	99.858198	449,361.89	101.505656	456,775.45	7,413.56	0.03

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			Base	99.858198	449,361.89	101.505656	456,775.45	7,413.56
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036	
	990,000.000	Local		102.632283	1,016,059.60	101.904680	1,008,856.33	-7,203.27
Original Face:	990,000.000	Base		102.632283	1,016,059.60	101.904680	1,008,856.33	-7,203.27
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.497183	15 Aug 2036	
	7,710,000.000	Local		3.183478	245,446.15	3.169890	244,398.52	-1,047.63
Original Face:	7,710,000.000	Base		3.183478	245,446.15	3.169890	244,398.52	-1,047.63
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036	
	1,140,000.000	Local		102.632546	1,170,011.02	100.000780	1,140,008.89	-30,002.13
Original Face:	1,140,000.000	Base		102.632546	1,170,011.02	100.000780	1,140,008.89	-30,002.13
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.683750	15 Oct 2031	
	1,970,000.000	Local		101.046023	1,990,606.66	101.827700	2,006,005.69	15,399.03
Original Face:	1,970,000.000	Base		101.046023	1,990,606.66	101.827700	2,006,005.69	15,399.03
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.380000	25 Jun 2065	
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01
		Base		0.000000	0.01	0.000000	0.00	-0.01
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					1.436000	25 Jun 2065	
	1,558,644.150	Local		101.729107	1,585,594.78	103.059870	1,606,336.63	20,741.85
Original Face:	1,690,000.000	Base		101.729107	1,585,594.78	103.059870	1,606,336.63	20,741.85
64072UAH5	CSC HOLDINGS LLC 2018 INCREMENTAL TERM B 3						15 Jan 2026	
	159,590.790	Local		98.440355	157,101.74	98.541700	157,263.48	161.74
		Base		98.440355	157,101.74	98.541700	157,263.48	161.74
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027	
	88,650.000	Local		100.293345	88,910.05	98.714300	87,510.23	-1,399.82
		Base		100.293345	88,910.05	98.714300	87,510.23	-1,399.82
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059	
	929,472.210	Local		100.000000	929,472.21	100.598010	935,030.55	5,558.34
Original Face:	1,140,000.000	Base		100.000000	929,472.21	100.598010	935,030.55	5,558.34
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059	
	808,770.420	Local		110.701359	895,319.85	107.884260	872,535.98	-22,783.87

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	Original Face:	890,000.000	Base	110.701359	895,319.85	107.884260	872,535.98	-22,783.87
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057	
		544,895.850	Local	102.440788	558,195.60	107.156460	583,891.10	25,695.50
	Original Face:	1,520,000.000	Base	102.440788	558,195.60	107.156460	583,891.10	25,695.50
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056	
		480,000.000	Local	100.000000	480,000.00	99.990600	479,954.88	-45.12
	Original Face:	480,000.000	Base	100.000000	480,000.00	99.990600	479,954.88	-45.12
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025	
		220,000.000	Local	99.923455	219,831.60	99.664042	219,260.89	-570.71
			Base	99.923455	219,831.60	99.664042	219,260.89	-570.71
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023	
		185,000.000	Local	100.671211	186,241.74	104.130750	192,641.89	6,400.15
			Base	100.671211	186,241.74	104.130750	192,641.89	6,400.15
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026	
		1,161,391.020	Local	99.343335	1,153,764.57	99.857100	1,159,731.39	5,966.82
			Base	99.343335	1,153,764.57	99.857100	1,159,731.39	5,966.82
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025	
		160,000.000	Local	104.275844	166,841.35	104.907859	167,852.57	1,011.22
			Base	104.275844	166,841.35	104.907859	167,852.57	1,011.22
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027	
		260,000.000	Local	107.139269	278,562.10	107.312711	279,013.05	450.95
			Base	107.139269	278,562.10	107.312711	279,013.05	450.95
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040	
		130,000.000	Local	99.408362	129,230.87	109.226435	141,994.37	12,763.50
			Base	99.408362	129,230.87	109.226435	141,994.37	12,763.50
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050	
		670,000.000	Local	108.711449	728,366.71	111.295850	745,682.20	17,315.49
			Base	108.711449	728,366.71	111.295850	745,682.20	17,315.49
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	103.626000	207,252.00	7,252.00

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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			Base	100.000000	200,000.00	103.626000	207,252.00	7,252.00
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	101.875000	203,750.00	3,750.00	0.01
		Base	100.000000	200,000.00	101.875000	203,750.00	3,750.00	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	104.018544	478,485.30	18,485.30	0.03
		Base	100.000000	460,000.00	104.018544	478,485.30	18,485.30	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	106.278027	1,009,641.26	59,641.26	0.06
		Base	100.000000	950,000.00	106.278027	1,009,641.26	59,641.26	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027	
	1,030,000.000	Local	100.000000	1,030,000.00	109.810469	1,131,047.83	101,047.83	0.06
		Base	100.000000	1,030,000.00	109.810469	1,131,047.83	101,047.83	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025	
	190,000.000	Local	97.442021	185,139.84	105.908013	201,225.22	16,085.38	0.01
		Base	97.442021	185,139.84	105.908013	201,225.22	16,085.38	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028	
	800,000.000	Local	103.204644	825,637.15	108.104049	864,832.39	39,195.24	0.05
		Base	103.204644	825,637.15	108.104049	864,832.39	39,195.24	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050	
	220,000.000	Local	126.894923	279,168.83	139.912603	307,807.73	28,638.90	0.02
		Base	126.894923	279,168.83	139.912603	307,807.73	28,638.90	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030	
	140,000.000	Local	99.678171	139,549.44	107.050355	149,870.50	10,321.06	0.01
		Base	99.678171	139,549.44	107.050355	149,870.50	10,321.06	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040	
	260,000.000	Local	101.594615	264,146.00	110.673678	287,751.56	23,605.56	0.02
		Base	101.594615	264,146.00	110.673678	287,751.56	23,605.56	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050	
	1,130,000.000	Local	109.120209	1,233,058.36	111.762649	1,262,917.93	29,859.57	0.07

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WESTERN ASSET MANAGEMENT COMPANY
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			Base	109.120209	1,233,058.36	111.762649	1,262,917.93	29,859.57
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060	
	180,000.000	Local		108.891806	196,005.25	116.090827	208,963.49	12,958.24
		Base		108.891806	196,005.25	116.090827	208,963.49	12,958.24
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061	
	1,054,093.510	Local		99.999810	1,054,091.51	100.287630	1,057,125.40	3,033.89
Original Face:	1,130,000.000	Base		99.999810	1,054,091.51	100.287630	1,057,125.40	3,033.89
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025	
	280,000.000	Local		98.631375	276,167.85	107.226000	300,232.80	24,064.95
		Base		98.631375	276,167.85	107.226000	300,232.80	24,064.95
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75					3.750000	23 Jun 2031	
	330,000.000	Local		99.379406	327,952.04	99.630000	328,779.00	826.96
		Base		99.379406	327,952.04	99.630000	328,779.00	826.96
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051	
	290,000.000	Local		98.247769	284,918.53	99.000000	287,100.00	2,181.47
		Base		98.247769	284,918.53	99.000000	287,100.00	2,181.47
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061	
	471,802.450	Local		99.998624	471,795.96	99.978980	471,703.28	-92.68
Original Face:	480,000.000	Base		99.998624	471,795.96	99.978980	471,703.28	-92.68
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050	
	995,322.160	Local		99.996168	995,284.02	100.797340	1,003,258.26	7,974.24
Original Face:	1,010,000.000	Base		99.996168	995,284.02	100.797340	1,003,258.26	7,974.24
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045	
	190,000.000	Local		83.918116	159,444.42	102.250000	194,275.00	34,830.58
		Base		83.918116	159,444.42	102.250000	194,275.00	34,830.58
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026	
	480,000.000	Local		101.798198	488,631.35	103.150000	495,120.00	6,488.65
		Base		101.798198	488,631.35	103.150000	495,120.00	6,488.65
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046	
	190,000.000	Local		88.720937	168,569.78	99.579000	189,200.10	20,630.32

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WESTERN ASSET MANAGEMENT COMPANY

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			Base	88.720937	168,569.78	99.579000	189,200.10	20,630.32
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047	
	620,000.000	Local		89.602835	555,537.58	95.090000	589,558.00	34,020.42
		Base		89.602835	555,537.58	95.090000	589,558.00	34,020.42
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027	
	230,000.000	Local		99.496426	228,841.78	99.923000	229,822.90	981.12
		Base		99.496426	228,841.78	99.923000	229,822.90	981.12
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048	
	260,000.000	Local		83.074800	215,994.48	95.750000	248,950.00	32,955.52
		Base		83.074800	215,994.48	95.750000	248,950.00	32,955.52
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026	
	230,000.000	Local		100.788770	231,814.17	102.094000	234,816.20	3,002.03
		Base		100.788770	231,814.17	102.094000	234,816.20	3,002.03
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024	
	660,000.000	Local		110.158936	727,048.98	113.000000	745,800.00	18,751.02
		Base		110.158936	727,048.98	113.000000	745,800.00	18,751.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026	
	230,000.000	Local		107.632035	247,553.68	111.000000	255,300.00	7,746.32
		Base		107.632035	247,553.68	111.000000	255,300.00	7,746.32
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031	
	140,000.000	Local		106.922907	149,692.07	130.025000	182,035.00	32,342.93
		Base		106.922907	149,692.07	130.025000	182,035.00	32,342.93
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031	
	40,000.000	Local		129.393000	51,757.20	133.327100	53,330.84	1,573.64
		Base		129.393000	51,757.20	133.327100	53,330.84	1,573.64
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036	
	320,000.000	Local		120.964544	387,086.54	125.812500	402,600.00	15,513.46
		Base		120.964544	387,086.54	125.812500	402,600.00	15,513.46
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044	
	80,000.000	Local		84.861313	67,889.05	100.481000	80,384.80	12,495.75

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		Base	84.861313	67,889.05	100.481000	80,384.80	12,495.75	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	350,000.000	Local	109.559629	383,458.70	125.500000	439,250.00	55,791.30	0.02
		Base	109.559629	383,458.70	125.500000	439,250.00	55,791.30	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	123.375000	468,825.00	88,825.00	0.03
		Base	100.000000	380,000.00	123.375000	468,825.00	88,825.00	0.03
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875				3.875000	15 Jan 2028		
	40,000.000	Local	100.232350	40,092.94	100.850000	40,340.00	247.06	0.00
		Base	100.232350	40,092.94	100.850000	40,340.00	247.06	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5				3.500000	15 Feb 2029		
	50,000.000	Local	100.000000	50,000.00	99.170000	49,585.00	-415.00	0.00
		Base	100.000000	50,000.00	99.170000	49,585.00	-415.00	0.00
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.200000	15 Oct 2017		
	0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	930,000.000	Local	99.956801	929,598.25	101.419030	943,196.98	13,598.73	0.05
		Base	99.956801	929,598.25	101.419030	943,196.98	13,598.73	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875				2.875000	25 Mar 2031		
	1,030,000.000	Local	100.281480	1,032,899.24	102.984761	1,060,743.04	27,843.80	0.06
		Base	100.281480	1,032,899.24	102.984761	1,060,743.04	27,843.80	0.06
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875				1.875000	11 May 2026		
	660,000.000	Local	99.899115	659,334.16	100.164000	661,082.40	1,748.24	0.04
		Base	99.899115	659,334.16	100.164000	661,082.40	1,748.24	0.04
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875				2.875000	11 May 2031		
	630,000.000	Local	98.855768	622,791.34	100.625000	633,937.50	11,146.16	0.04
		Base	98.855768	622,791.34	100.625000	633,937.50	11,146.16	0.03
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056				2.056000	05 Apr 2025		
	120,000.000	Local	99.999033	119,998.84	103.296336	123,955.60	3,956.76	0.01

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		Base	99.999033	119,998.84	103.296336	123,955.60	3,956.76	0.01
69355HAB4	PPD INC INITIAL TERM LOAN					13 Jan 2028		
	1,064,650.000	Local	99.971979	1,064,351.67	99.787500	1,062,387.62	-1,964.05	0.06
		Base	99.971979	1,064,351.67	99.787500	1,062,387.62	-1,964.05	0.06
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5				3.500000	01 Oct 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75				1.750000	16 Jun 2022		
	450,000.000	Local	99.997851	449,990.33	99.840134	449,280.60	-709.73	0.03
		Base	99.997851	449,990.33	99.840134	449,280.60	-709.73	0.02
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027		
	140,000.000	Local	100.090207	140,126.29	97.538570	136,554.00	-3,572.29	0.01
		Base	100.090207	140,126.29	97.538570	136,554.00	-3,572.29	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
	170,000.000	Local	99.907171	169,842.19	95.017751	161,530.18	-8,312.01	0.01
		Base	99.907171	169,842.19	95.017751	161,530.18	-8,312.01	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
	40,000.000	Local	99.523900	39,809.56	92.080282	36,832.11	-2,977.45	0.00
		Base	99.523900	39,809.56	92.080282	36,832.11	-2,977.45	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
	80,000.000	Local	99.384513	79,507.61	90.499278	72,399.42	-7,108.19	0.00
		Base	99.384513	79,507.61	90.499278	72,399.42	-7,108.19	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	108.335000	357,505.50	27,505.50	0.02
Original Face:	330,000.000	Base	100.000000	330,000.00	108.335000	357,505.50	27,505.50	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032		
	460,000.000	Local	99.814757	459,147.88	93.921000	432,036.60	-27,111.28	0.02
		Base	99.814757	459,147.88	93.921000	432,036.60	-27,111.28	0.02
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024		
	360,000.000	Local	99.708478	358,950.52	99.836700	359,412.12	461.60	0.02

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			Base	99.708478	358,950.52	99.836700	359,412.12	461.60
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022	
	11,000.000	Local	100.464364	11,051.08	103.593064	11,395.24	344.16	0.00
		Base	100.464364	11,051.08	103.593064	11,395.24	344.16	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024	
	40,000.000	Local	100.141350	40,056.54	109.111831	43,644.73	3,588.19	0.00
		Base	100.141350	40,056.54	109.111831	43,644.73	3,588.19	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023	
	20,000.000	Local	99.664500	19,932.90	104.546111	20,909.22	976.32	0.00
		Base	99.664500	19,932.90	104.546111	20,909.22	976.32	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028	
	50,000.000	Local	93.137340	46,568.67	104.625000	52,312.50	5,743.83	0.00
		Base	93.137340	46,568.67	104.625000	52,312.50	5,743.83	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023	
	250,000.000	Local	99.949036	249,872.59	101.655362	254,138.41	4,265.82	0.01
		Base	99.949036	249,872.59	101.655362	254,138.41	4,265.82	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025	
	260,000.000	Local	99.985065	259,961.17	102.511581	266,530.11	6,568.94	0.02
		Base	99.985065	259,961.17	102.511581	266,530.11	6,568.94	0.01
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030	
	500,000.000	Local	106.448812	532,244.06	102.378692	511,893.46	-20,350.60	0.03
		Base	106.448812	532,244.06	102.378692	511,893.46	-20,350.60	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026	
	128,278.850	Local	100.070892	128,369.79	99.546900	127,697.62	-672.17	0.01
		Base	100.070892	128,369.79	99.546900	127,697.62	-672.17	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035	
	510,000.000	Local	100.323335	511,649.01	94.693000	482,934.30	-28,714.71	0.03
		Base	100.323335	511,649.01	94.693000	482,934.30	-28,714.71	0.03
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042	
	50,000.000	Local	92.453560	46,226.78	118.734970	59,367.49	13,140.71	0.00

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			Base	92.453560	46,226.78	118.734970	59,367.49	13,140.71
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049	
	100,000.000	Local		104.398250	104,398.25	101.542455	101,542.46	-2,855.79
		Base		104.398250	104,398.25	101.542455	101,542.46	-2,855.79
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025	
	30,000.000	Local		104.029367	31,208.81	104.308000	31,292.40	83.59
		Base		104.029367	31,208.81	104.308000	31,292.40	83.59
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027	
	40,000.000	Local		106.751950	42,700.78	106.641814	42,656.73	-44.05
		Base		106.751950	42,700.78	106.641814	42,656.73	-44.05
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050	
	40,000.000	Local		123.339250	49,335.70	115.402051	46,160.82	-3,174.88
		Base		123.339250	49,335.70	115.402051	46,160.82	-3,174.88
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060	
	80,000.000	Local		118.957000	95,165.60	121.247296	96,997.84	1,832.24
		Base		118.957000	95,165.60	121.247296	96,997.84	1,832.24
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023	
	340,000.000	Local		99.894841	339,642.46	100.791995	342,692.78	3,050.32
		Base		99.894841	339,642.46	100.791995	342,692.78	3,050.32
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030	
	270,000.000	Local		99.625759	268,989.55	97.863443	264,231.30	-4,758.25
		Base		99.625759	268,989.55	97.863443	264,231.30	-4,758.25
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050	
	390,000.000	Local		131.187046	511,629.48	135.878000	529,924.20	18,294.72
		Base		131.187046	511,629.48	135.878000	529,924.20	18,294.72
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031	
	860,000.000	Local		102.433324	880,926.59	98.948000	850,952.80	-29,973.79
		Base		102.433324	880,926.59	98.948000	850,952.80	-29,973.79
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044	
	350,000.000	Local		91.040380	318,641.33	115.479000	404,176.50	85,535.17

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			Base	91.040380	318,641.33	115.479000	404,176.50	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024	
	482,000.000	Local	101.319436	488,359.68	111.375000	536,827.50	48,467.82	0.03
		Base	101.319436	488,359.68	111.375000	536,827.50	48,467.82	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027	
	240,000.000	Local	100.621879	241,492.51	120.654500	289,570.80	48,078.29	0.02
		Base	100.621879	241,492.51	120.654500	289,570.80	48,078.29	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025	
	3,353,000.000	Local	103.834579	3,481,573.42	111.740000	3,746,642.20	265,068.78	0.21
		Base	103.834579	3,481,573.42	111.740000	3,746,642.20	265,068.78	0.20
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029	
	220,000.000	Local	98.564159	216,841.15	111.640000	245,608.00	28,766.85	0.01
		Base	98.564159	216,841.15	111.640000	245,608.00	28,766.85	0.01
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051	
	610,000.000	Local	96.460090	588,406.55	93.055000	567,635.50	-20,771.05	0.03
		Base	96.460090	588,406.55	93.055000	567,635.50	-20,771.05	0.03
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044	
	40,000.000	Local	101.673775	40,669.51	79.954000	31,981.60	-8,687.91	0.00
		Base	101.673775	40,669.51	79.954000	31,981.60	-8,687.91	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045	
	300,000.000	Local	99.328753	297,986.26	85.011000	255,033.00	-42,953.26	0.01
		Base	99.328753	297,986.26	85.011000	255,033.00	-42,953.26	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026	
	20,000.000	Local	99.898400	19,979.68	108.760000	21,752.00	1,772.32	0.00
		Base	99.898400	19,979.68	108.760000	21,752.00	1,772.32	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030	
	280,000.000	Local	102.235293	286,258.82	105.490627	295,373.76	9,114.94	0.02
		Base	102.235293	286,258.82	105.490627	295,373.76	9,114.94	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025	
	430,000.000	Local	99.540733	428,025.15	99.597762	428,270.38	245.23	0.02

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			Base	99.540733	428,025.15	99.597762	428,270.38	245.23
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030	
	260,000.000	Local		99.903092	259,748.04	98.663878	256,526.08	-3,221.96
		Base		99.903092	259,748.04	98.663878	256,526.08	-3,221.96
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021	
	220,000.000	Local		99.998891	219,997.56	100.313143	220,688.91	691.35
		Base		99.998891	219,997.56	100.313143	220,688.91	691.35
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042	
	90,000.000	Local		98.707444	88,836.70	117.455539	105,709.99	16,873.29
		Base		98.707444	88,836.70	117.455539	105,709.99	16,873.29
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022	
	10,000.000	Local		99.730900	9,973.09	102.040049	10,204.00	230.91
		Base		99.730900	9,973.09	102.040049	10,204.00	230.91
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022	
	260,000.000	Local		99.536677	258,795.36	102.207083	265,738.42	6,943.06
		Base		99.536677	258,795.36	102.207083	265,738.42	6,943.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030	
	190,000.000	Local		99.462505	188,978.76	99.258675	188,591.48	-387.28
		Base		99.462505	188,978.76	99.258675	188,591.48	-387.28
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023	
	180,000.000	Local		99.821561	179,678.81	101.261508	182,270.71	2,591.90
		Base		99.821561	179,678.81	101.261508	182,270.71	2,591.90
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						11 Aug 2028	
	270,000.000	Local		99.500000	268,650.00	100.013900	270,037.53	1,387.53
		Base		99.500000	268,650.00	100.013900	270,037.53	1,387.53
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
		Base		0.000000	-0.02	0.000000	0.00	0.02
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026	
	668,913.500	Local		100.225869	670,424.37	99.359400	664,628.44	-5,795.93

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			Base	100.225869	670,424.37	99.359400	664,628.44	-5,795.93 0.04
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026	
	497,503.120	Local		98.642443	490,749.23	99.600000	495,513.11	4,763.88 0.03
		Base		98.642443	490,749.23	99.600000	495,513.11	4,763.88 0.03
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						28 Jul 2028	
	1,470,000.000	Local		99.500000	1,462,650.00	99.660700	1,465,012.29	2,362.29 0.08
		Base		99.500000	1,462,650.00	99.660700	1,465,012.29	2,362.29 0.08
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031	
	370,000.000	Local		99.985486	369,946.30	97.202866	359,650.60	-10,295.70 0.02
		Base		99.985486	369,946.30	97.202866	359,650.60	-10,295.70 0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026	
	90,000.000	Local		99.983522	89,985.17	98.688915	88,820.02	-1,165.15 0.01
		Base		99.983522	89,985.17	98.688915	88,820.02	-1,165.15 0.00
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026	
	130,000.000	Local		101.455831	131,892.58	108.176040	140,628.85	8,736.27 0.01
		Base		101.455831	131,892.58	108.176040	140,628.85	8,736.27 0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025	
	100,000.000	Local		99.938400	99,938.40	100.130922	100,130.92	192.52 0.01
		Base		99.938400	99,938.40	100.130922	100,130.92	192.52 0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027	
	50,000.000	Local		108.208700	54,104.35	107.596971	53,798.49	-305.86 0.00
		Base		108.208700	54,104.35	107.596971	53,798.49	-305.86 0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030	
	150,000.000	Local		99.791927	149,687.89	109.320754	163,981.13	14,293.24 0.01
		Base		99.791927	149,687.89	109.320754	163,981.13	14,293.24 0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050	
	630,000.000	Local		106.757151	672,570.05	93.483337	588,945.02	-83,625.03 0.03
		Base		106.757151	672,570.05	93.483337	588,945.02	-83,625.03 0.03
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051	
	250,000.000	Local		99.992256	249,980.64	90.813575	227,033.94	-22,946.70 0.01

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		Base	99.992256	249,980.64	90.813575	227,033.94	-22,946.70	0.01
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031		
	1,520,000.000	Local	100.000000	1,520,000.00	97.528310	1,482,430.31	-37,569.69	0.08
		Base	100.000000	1,520,000.00	97.528310	1,482,430.31	-37,569.69	0.08
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
	360,000.000	Local	99.725544	359,011.96	113.625000	409,050.00	50,038.04	0.02
		Base	99.725544	359,011.96	113.625000	409,050.00	50,038.04	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	1,600,000.000	Local	117.358443	1,877,735.08	128.462000	2,055,392.00	177,656.92	0.12
		Base	117.358443	1,877,735.08	128.462000	2,055,392.00	177,656.92	0.11
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
	420,000.000	Local	107.117195	449,892.22	121.874000	511,870.80	61,978.58	0.03
		Base	107.117195	449,892.22	121.874000	511,870.80	61,978.58	0.03
74730DAC7	QATAR PETROLEUM SR UNSECURED 144A 07/31 2.25				2.250000	12 Jul 2031		
	830,000.000	Local	98.957872	821,350.34	99.040000	822,032.00	681.66	0.05
		Base	98.957872	821,350.34	99.040000	822,032.00	681.66	0.04
74730DAD5	QATAR PETROLEUM SR UNSECURED 144A 07/51 3.3				3.300000	12 Jul 2051		
	540,000.000	Local	100.000000	540,000.00	101.000000	545,400.00	5,400.00	0.03
		Base	100.000000	540,000.00	101.000000	545,400.00	5,400.00	0.03
74730DAE3	QATAR PETROLEUM SR UNSECURED 144A 07/41 3.125				3.125000	12 Jul 2041		
	530,000.000	Local	99.633945	528,059.91	99.952000	529,745.60	1,685.69	0.03
		Base	99.633945	528,059.91	99.952000	529,745.60	1,685.69	0.03
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027		
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					21 Feb 2028		
	370,000.000	Local	99.250000	367,225.00	99.597200	368,509.64	1,284.64	0.02
		Base	99.250000	367,225.00	99.597200	368,509.64	1,284.64	0.02
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A				3.961387	15 Jan 2032		
	2,110,000.000	Local	104.055949	2,195,580.52	105.320910	2,222,271.20	26,690.68	0.13

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Original Face:	2,110,000.000	Base	104.055949	2,195,580.52	105.320910	2,222,271.20	26,690.68	0.12
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	99.851236	249,628.09	-371.91	0.01
		Base	100.000000	250,000.00	99.851236	249,628.09	-371.91	0.01
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
	170,000.000	Local	98.350524	167,195.89	105.580000	179,486.00	12,290.11	0.01
		Base	98.350524	167,195.89	105.580000	179,486.00	12,290.11	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		
	27,000.000	Local	100.283926	27,076.66	101.625000	27,438.75	362.09	0.00
		Base	100.283926	27,076.66	101.625000	27,438.75	362.09	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
	23,000.000	Local	96.402000	22,172.46	103.750000	23,862.50	1,690.04	0.00
		Base	96.402000	22,172.46	103.750000	23,862.50	1,690.04	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	1,020,000.000	Local	103.867161	1,059,445.04	100.868704	1,028,860.78	-30,584.26	0.06
		Base	103.867161	1,059,445.04	100.868704	1,028,860.78	-30,584.26	0.06
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024		
	130,000.000	Local	106.019762	137,825.69	106.147614	137,991.90	166.21	0.01
		Base	106.019762	137,825.69	106.147614	137,991.90	166.21	0.01
75605VAD4	REALPAGE, INC. 1ST LIEN TERM LOAN					24 Apr 2028		
	860,000.000	Local	100.021926	860,188.56	99.636400	856,873.04	-3,315.52	0.05
		Base	100.021926	860,188.56	99.636400	856,873.04	-3,315.52	0.05
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5				4.500000	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	106.396387	53,198.19	3,198.19	0.00
		Base	100.000000	50,000.00	106.396387	53,198.19	3,198.19	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
	540,655.610	Local	100.123352	541,322.52	99.812500	539,641.88	-1,680.64	0.03
		Base	100.123352	541,322.52	99.812500	539,641.88	-1,680.64	0.03
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
	140,000.000	Local	99.906036	139,868.45	104.702451	146,583.43	6,714.98	0.01

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	99.906036	139,868.45	104.702451	146,583.43	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037	
	166,774.360	Local	81.991249	136,740.38	56.765410	94,670.15	-42,070.23	0.01
Original Face:	420,000.000	Base	81.991249	136,740.38	56.765410	94,670.15	-42,070.23	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045	
	140,000.000	Local	107.076657	149,907.32	119.762847	167,667.99	17,760.67	0.01
		Base	107.076657	149,907.32	119.762847	167,667.99	17,760.67	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027	
	1,739,371.410	Local	99.751968	1,735,057.22	99.708300	1,734,297.66	-759.56	0.10
		Base	99.751968	1,735,057.22	99.708300	1,734,297.66	-759.56	0.09
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024	
	200,000.000	Local	100.000000	200,000.00	106.430102	212,860.20	12,860.20	0.01
		Base	100.000000	200,000.00	106.430102	212,860.20	12,860.20	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	107.900381	291,331.03	21,331.03	0.02
		Base	100.000000	270,000.00	107.900381	291,331.03	21,331.03	0.02
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023	
	480,000.000	Local	99.966683	479,840.08	101.923935	489,234.89	9,394.81	0.03
		Base	99.966683	479,840.08	101.923935	489,234.89	9,394.81	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025	
	300,000.000	Local	99.741073	299,223.22	100.154686	300,464.06	1,240.84	0.02
		Base	99.741073	299,223.22	100.154686	300,464.06	1,240.84	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					1.063380	15 Mar 2033	
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053	
	1,420,000.000	Local	99.947720	1,419,257.63	99.735210	1,416,239.98	-3,017.65	0.08
Original Face:	1,420,000.000	Base	99.947720	1,419,257.63	99.735210	1,416,239.98	-3,017.65	0.08
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A					2.310000	15 Jan 2053	
	610,000.000	Local	99.968338	609,806.86	101.279760	617,806.54	7,999.68	0.04

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	Original Face:	610,000.000	Base	99.968338	609,806.86	101.279760	617,806.54	7,999.68
78448YAE1	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A C 144A					2.990000	15 Jan 2053	
		460,000.000	Local	99.997980	459,990.71	99.605870	458,187.00	-1,803.71
	Original Face:	460,000.000	Base	99.997980	459,990.71	99.605870	458,187.00	-1,803.71
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A					2.230000	15 Sep 2037	
		1,130,000.000	Local	99.996871	1,129,964.64	102.422190	1,157,370.75	27,406.11
	Original Face:	1,130,000.000	Base	99.996871	1,129,964.64	102.422190	1,157,370.75	27,406.11
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023	
		170,000.000	Local	99.980629	169,967.07	104.267000	177,253.90	7,286.83
			Base	99.980629	169,967.07	104.267000	177,253.90	7,286.83
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028	
		150,000.000	Local	99.716127	149,574.19	112.442100	168,663.15	19,088.96
			Base	99.716127	149,574.19	112.442100	168,663.15	19,088.96
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028	
		200,000.000	Local	102.306980	204,613.96	110.436000	220,872.00	16,258.04
			Base	102.306980	204,613.96	110.436000	220,872.00	16,258.04
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025	
		360,000.000	Local	99.948325	359,813.97	107.676000	387,633.60	27,819.63
			Base	99.948325	359,813.97	107.676000	387,633.60	27,819.63
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8					3.800000	08 Jan 2026	
		270,000.000	Local	99.922630	269,791.10	103.070000	278,289.00	8,497.90
			Base	99.922630	269,791.10	103.070000	278,289.00	8,497.90
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.3					2.300000	08 Mar 2027	
		460,000.000	Local	99.781837	458,996.45	96.703000	444,833.80	-14,162.65
			Base	99.781837	458,996.45	96.703000	444,833.80	-14,162.65
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 2.85					2.850000	08 Mar 2029	
		500,000.000	Local	99.795548	498,977.74	96.238000	481,190.00	-17,787.74
			Base	99.795548	498,977.74	96.238000	481,190.00	-17,787.74
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025	
		40,000.000	Local	100.522725	40,209.09	110.134306	44,053.72	3,844.63

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			Base	100.522725	40,209.09	110.134306	44,053.72	3,844.63
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024	
	1,551,553.240	Local	97.512377	1,512,956.45	99.462500	1,543,213.64	30,257.19	0.09
		Base	97.512377	1,512,956.45	99.462500	1,543,213.64	30,257.19	0.08
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038	
	160,000.000	Local	120.193319	192,309.31	147.327172	235,723.48	43,414.17	0.01
		Base	120.193319	192,309.31	147.327172	235,723.48	43,414.17	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043	
	90,000.000	Local	104.657311	94,191.58	125.126534	112,613.88	18,422.30	0.01
		Base	104.657311	94,191.58	125.126534	112,613.88	18,422.30	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045	
	410,000.000	Local	100.701480	412,876.07	122.602919	502,671.97	89,795.90	0.03
		Base	100.701480	412,876.07	122.602919	502,671.97	89,795.90	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026	
	260,000.000	Local	105.417415	274,085.28	107.642083	279,869.42	5,784.14	0.02
		Base	105.417415	274,085.28	107.642083	279,869.42	5,784.14	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046	
	20,000.000	Local	92.893050	18,578.61	113.544023	22,708.80	4,130.19	0.00
		Base	92.893050	18,578.61	113.544023	22,708.80	4,130.19	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030	
	270,000.000	Local	99.947044	269,857.02	106.065506	286,376.87	16,519.85	0.02
		Base	99.947044	269,857.02	106.065506	286,376.87	16,519.85	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050	
	820,000.000	Local	101.830132	835,007.08	105.972525	868,974.71	33,967.63	0.05
		Base	101.830132	835,007.08	105.972525	868,974.71	33,967.63	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024	
	200,000.000	Local	101.087800	202,175.60	108.385822	216,771.64	14,596.04	0.01
		Base	101.087800	202,175.60	108.385822	216,771.64	14,596.04	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025	
	460,000.000	Local	100.741787	463,412.22	106.995558	492,179.57	28,767.35	0.03

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		Base	100.741787	463,412.22	106.995558	492,179.57	28,767.35	0.03	
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
		420,000.000	Local	100.337121	421,415.91	111.490818	468,261.44	46,845.53	0.03
Original Face:		420,000.000	Base	100.337121	421,415.91	111.490818	468,261.44	46,845.53	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
		62,331.630	Local	100.000000	62,331.63	107.775510	67,178.23	4,846.60	0.00
Original Face:		70,000.000	Base	100.000000	62,331.63	107.775510	67,178.23	4,846.60	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044			
		140,511.340	Local	100.000000	140,511.34	105.299740	147,958.08	7,446.74	0.01
Original Face:		160,000.000	Base	100.000000	140,511.34	105.299740	147,958.08	7,446.74	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028			
		80,909.000	Local	100.000000	80,909.00	107.323390	86,834.28	5,925.28	0.00
Original Face:		130,000.000	Base	100.000000	80,909.00	107.323390	86,834.28	5,925.28	0.00
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029			
		297,414.320	Local	100.000000	297,414.32	106.395650	316,435.90	19,021.58	0.02
Original Face:		390,000.000	Base	100.000000	297,414.32	106.395650	316,435.90	19,021.58	0.02
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A				2.300000	15 Jan 2053			
		470,000.000	Local	99.984326	469,926.33	100.164850	470,774.80	848.47	0.03
Original Face:		470,000.000	Base	99.984326	469,926.33	100.164850	470,774.80	848.47	0.03
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A				2.786475	10 Aug 2038			
		980,000.000	Local	96.332626	944,059.73	95.613270	937,010.05	-7,049.68	0.05
Original Face:		980,000.000	Base	96.332626	944,059.73	95.613270	937,010.05	-7,049.68	0.05
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026			
		1,510,000.000	Local	100.218961	1,513,306.31	99.250000	1,498,675.00	-14,631.31	0.09
			Base	100.218961	1,513,306.31	99.250000	1,498,675.00	-14,631.31	0.08
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		700,000.000	Local	106.890614	748,234.30	124.250000	869,750.00	121,515.70	0.05
			Base	106.890614	748,234.30	124.250000	869,750.00	121,515.70	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		140,000.000	Local	111.469371	156,057.12	141.318880	197,846.43	41,789.31	0.01

& Issue has redenominated but Local is not converted
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			Base	111.469371	156,057.12	141.318880	197,846.43	41,789.31
845467AQ2	SOUTHWESTERN ENERGY CO COMPANY GUAR 144A 02/29 5.375					5.375000	01 Feb 2029	
	10,000.000	Local		106.582500	10,658.25	106.981000	10,698.10	39.85
		Base		106.582500	10,658.25	106.981000	10,698.10	39.85
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030	
	50,000.000	Local		104.474160	52,237.08	107.956000	53,978.00	1,740.92
		Base		104.474160	52,237.08	107.956000	53,978.00	1,740.92
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025	
	4,000.000	Local		101.174500	4,046.98	102.500000	4,100.00	53.02
		Base		101.174500	4,046.98	102.500000	4,100.00	53.02
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029	
	10,000.000	Local		100.978700	10,097.87	107.500000	10,750.00	652.13
		Base		100.978700	10,097.87	107.500000	10,750.00	652.13
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025	
	294,000.000	Local		101.317262	297,872.75	112.150000	329,721.00	31,848.25
		Base		101.317262	297,872.75	112.150000	329,721.00	31,848.25
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028	
	10,000.000	Local		101.172900	10,117.29	128.000000	12,800.00	2,682.71
		Base		101.172900	10,117.29	128.000000	12,800.00	2,682.71
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032	
	220,000.000	Local		117.868368	259,310.41	149.386000	328,649.20	69,338.79
		Base		117.868368	259,310.41	149.386000	328,649.20	69,338.79
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025	
	90,000.000	Local		96.083900	86,475.51	116.898000	105,208.20	18,732.69
		Base		96.083900	86,475.51	116.898000	105,208.20	18,732.69
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738					4.738000	20 Mar 2025	
	236,250.000	Local		100.000000	236,250.00	106.800000	252,315.00	16,065.00
Original Face:	270,000.000	Base		100.000000	236,250.00	106.800000	252,315.00	16,065.00
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024	
	1,290,000.000	Local		103.816396	1,339,231.51	107.817800	1,390,849.62	51,618.11

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		Base	103.816396	1,339,231.51	107.817800	1,390,849.62	51,618.11	0.08
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B					08 Feb 2027		
	557,095.910	Local	98.905792	551,000.12	98.836500	550,614.10	-386.02	0.03
		Base	98.905792	551,000.12	98.836500	550,614.10	-386.02	0.03
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2				0.806000	25 Jul 2035		
	848,907.810	Local	98.599128	837,015.70	99.973540	848,683.19	11,667.49	0.05
Original Face:	930,000.000	Base	98.599128	837,015.70	99.973540	848,683.19	11,667.49	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				0.806000	25 Sep 2035		
	445,905.000	Local	94.770429	422,586.08	99.889710	445,413.21	22,827.13	0.03
Original Face:	1,370,000.000	Base	94.770429	422,586.08	99.889710	445,413.21	22,827.13	0.02
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3				5.300000	01 Apr 2044		
	20,000.000	Local	107.039500	21,407.90	115.642056	23,128.41	1,720.51	0.00
		Base	107.039500	21,407.90	115.642056	23,128.41	1,720.51	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4				5.400000	01 Oct 2047		
	40,000.000	Local	111.415475	44,566.19	118.919571	47,567.83	3,001.64	0.00
		Base	111.415475	44,566.19	118.919571	47,567.83	3,001.64	0.00
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A				2.460000	30 Jan 2052		
	585,515.150	Local	99.978650	585,390.14	99.827900	584,507.48	-882.66	0.03
Original Face:	600,000.000	Base	99.978650	585,390.14	99.827900	584,507.48	-882.66	0.03
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75				3.750000	15 Jan 2031		
	900,000.000	Local	103.378900	930,410.10	102.725000	924,525.00	-5,885.10	0.05
		Base	103.378900	930,410.10	102.725000	924,525.00	-5,885.10	0.05
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032		
	290,000.000	Local	98.654628	286,098.42	96.575000	280,067.50	-6,030.92	0.02
		Base	98.654628	286,098.42	96.575000	280,067.50	-6,030.92	0.02
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023		
	370,000.000	Local	99.934327	369,757.01	101.403600	375,193.32	5,436.31	0.02
		Base	99.934327	369,757.01	101.403600	375,193.32	5,436.31	0.02
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5				3.500000	15 Apr 2025		
	1,210,000.000	Local	103.734801	1,255,191.09	107.696088	1,303,122.66	47,931.57	0.07

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		Base	103.734801	1,255,191.09	107.696088	1,303,122.66	47,931.57	0.07
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75				3.750000	15 Apr 2027		
	50,000.000	Local	104.919400	52,459.70	110.115996	55,058.00	2,598.30	0.00
		Base	104.919400	52,459.70	110.115996	55,058.00	2,598.30	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875				3.875000	15 Apr 2030		
	1,170,000.000	Local	105.163679	1,230,415.05	110.590990	1,293,914.58	63,499.53	0.07
		Base	105.163679	1,230,415.05	110.590990	1,293,914.58	63,499.53	0.07
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041		
	40,000.000	Local	97.668225	39,067.29	96.546164	38,618.47	-448.82	0.00
		Base	97.668225	39,067.29	96.546164	38,618.47	-448.82	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031		
	300,000.000	Local	97.192090	291,576.27	100.849990	302,549.97	10,973.70	0.02
		Base	97.192090	291,576.27	100.849990	302,549.97	10,973.70	0.02
87264ACA1	T MOBILE USA INC SR SECURED 02/28 2.05				2.050000	15 Feb 2028		
	80,000.000	Local	102.312213	81,849.77	100.835082	80,668.07	-1,181.70	0.00
		Base	102.312213	81,849.77	100.835082	80,668.07	-1,181.70	0.00
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55				2.550000	15 Feb 2031		
	230,000.000	Local	103.934774	239,049.98	100.243782	230,560.70	-8,489.28	0.01
		Base	103.934774	239,049.98	100.243782	230,560.70	-8,489.28	0.01
87264ACE3	T MOBILE USA INC COMPANY GUAR 144A 04/31 3.5				3.500000	15 Apr 2031		
	430,000.000	Local	100.957156	434,115.77	105.463470	453,492.92	19,377.15	0.03
		Base	100.957156	434,115.77	105.463470	453,492.92	19,377.15	0.02
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A				0.780000	15 Jun 2026		
	470,000.000	Local	100.000000	470,000.00	100.030060	470,141.28	141.28	0.03
Original Face:	470,000.000	Base	100.000000	470,000.00	100.030060	470,141.28	141.28	0.03
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375				5.375000	01 Feb 2027		
	20,000.000	Local	101.257150	20,251.43	103.620000	20,724.00	472.57	0.00
		Base	101.257150	20,251.43	103.620000	20,724.00	472.57	0.00
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5				5.000000	15 Jan 2028		
	80,000.000	Local	105.088413	84,070.73	105.000000	84,000.00	-70.73	0.00

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			Base	105.088413	84,070.73	105.000000	84,000.00	-70.73
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026	
	30,000.000	Local		101.482367	30,444.71	104.437500	31,331.25	886.54
		Base		101.482367	30,444.71	104.437500	31,331.25	886.54
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027	
	70,000.000	Local		100.000000	70,000.00	107.823000	75,476.10	5,476.10
		Base		100.000000	70,000.00	107.823000	75,476.10	5,476.10
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029	
	40,000.000	Local		100.000000	40,000.00	111.750000	44,700.00	4,700.00
		Base		100.000000	40,000.00	111.750000	44,700.00	4,700.00
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031	
	230,000.000	Local		101.154661	232,655.72	107.875000	248,112.50	15,456.78
		Base		101.154661	232,655.72	107.875000	248,112.50	15,456.78
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4					4.000000	15 Jan 2032	
	30,000.000	Local		100.000000	30,000.00	103.345000	31,003.50	1,003.50
		Base		100.000000	30,000.00	103.345000	31,003.50	1,003.50
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025	
	290,000.000	Local		103.573883	300,364.26	104.279228	302,409.76	2,045.50
		Base		103.573883	300,364.26	104.279228	302,409.76	2,045.50
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039	
	16,000.000	Local		102.559688	16,409.55	150.305423	24,048.87	7,639.32
		Base		102.559688	16,409.55	150.305423	24,048.87	7,639.32
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044	
	160,000.000	Local		132.911738	212,658.78	129.868270	207,789.23	-4,869.55
		Base		132.911738	212,658.78	129.868270	207,789.23	-4,869.55
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040	
	10,000.000	Local		102.699600	10,269.96	129.527599	12,952.76	2,682.80
		Base		102.699600	10,269.96	129.527599	12,952.76	2,682.80
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024	
	200,000.000	Local		100.186900	200,373.80	107.720000	215,440.00	15,066.20

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		Base	100.186900	200,373.80	107.720000	215,440.00	15,066.20	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
	150,000.000	Local	103.142420	154,713.63	124.545252	186,817.88	32,104.25	0.01
		Base	103.142420	154,713.63	124.545252	186,817.88	32,104.25	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
	340,000.000	Local	123.787076	420,876.06	119.700349	406,981.19	-13,894.87	0.02
		Base	123.787076	420,876.06	119.700349	406,981.19	-13,894.87	0.02
88032WBB1	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/41 3.68				3.680000	22 Apr 2041		
	500,000.000	Local	99.972424	499,862.12	103.515850	517,579.25	17,717.13	0.03
		Base	99.972424	499,862.12	103.515850	517,579.25	17,717.13	0.03
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051		
	1,100,000.000	Local	99.965279	1,099,618.07	103.735496	1,141,090.46	41,472.39	0.06
		Base	99.965279	1,099,618.07	103.735496	1,141,090.46	41,472.39	0.06
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030		
	590,000.000	Local	100.675732	593,986.82	103.308257	609,518.72	15,531.90	0.03
		Base	100.675732	593,986.82	103.308257	609,518.72	15,531.90	0.03
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN					17 Dec 2026		
	658,177.500	Local	100.542658	661,749.15	99.763900	656,623.54	-5,125.61	0.04
		Base	100.542658	661,749.15	99.763900	656,623.54	-5,125.61	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
	70,000.000	Local	99.900843	69,930.59	100.125000	70,087.50	156.91	0.00
		Base	99.900843	69,930.59	100.125000	70,087.50	156.91	0.00
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	110,000.000	Local	97.585018	107,343.52	100.750000	110,825.00	3,481.48	0.01
		Base	97.585018	107,343.52	100.750000	110,825.00	3,481.48	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.700000	19 Jul 2019		
	0.000	Local	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
	450,000.000	Local	96.158693	432,714.12	99.404000	447,318.00	14,603.88	0.03

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		Base	96.158693	432,714.12	99.404000	447,318.00	14,603.88	0.02
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
	1,110,000.000	Local	93.281379	1,035,423.31	95.875000	1,064,212.50	28,789.19	0.06
		Base	93.281379	1,035,423.31	95.875000	1,064,212.50	28,789.19	0.06
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
	1,074,000.000	Local	90.513043	972,110.08	86.250000	926,325.00	-45,785.08	0.05
		Base	90.513043	972,110.08	86.250000	926,325.00	-45,785.08	0.05
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6				6.000000	15 Apr 2024		
	200,000.000	Local	102.216665	204,433.33	105.250000	210,500.00	6,066.67	0.01
		Base	102.216665	204,433.33	105.250000	210,500.00	6,066.67	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	109.375000	284,375.00	24,375.00	0.02
		Base	100.000000	260,000.00	109.375000	284,375.00	24,375.00	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030		
	180,000.000	Local	99.851772	179,733.19	98.946428	178,103.57	-1,629.62	0.01
		Base	99.851772	179,733.19	98.946428	178,103.57	-1,629.62	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				0.983000	11 Nov 2034		
	421,241.740	Local	99.951114	421,035.81	100.029460	421,365.84	330.03	0.02
Original Face:	520,000.000	Base	99.951114	421,035.81	100.029460	421,365.84	330.03	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029		
	160,000.000	Local	99.438338	159,101.34	103.663183	165,861.09	6,759.75	0.01
		Base	99.438338	159,101.34	103.663183	165,861.09	6,759.75	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05				3.050000	15 Apr 2030		
	60,000.000	Local	99.723000	59,833.80	107.969167	64,781.50	4,947.70	0.00
		Base	99.723000	59,833.80	107.969167	64,781.50	4,947.70	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050		
	700,000.000	Local	116.793889	817,557.22	113.915164	797,406.15	-20,151.07	0.05
		Base	116.793889	817,557.22	113.915164	797,406.15	-20,151.07	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
	330,000.000	Local	115.909448	382,501.18	148.338730	489,517.81	107,016.63	0.03

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		Base	115.909448	382,501.18	148.338730	489,517.81	107,016.63	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
	30,000.000	Local	120.831667	36,249.50	134.716622	40,414.99	4,165.49	0.00
		Base	120.831667	36,249.50	134.716622	40,414.99	4,165.49	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
	260,000.000	Local	118.121973	307,117.13	143.221522	372,375.96	65,258.83	0.02
		Base	118.121973	307,117.13	143.221522	372,375.96	65,258.83	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
	70,000.000	Local	123.805071	86,663.55	136.637291	95,646.10	8,982.55	0.01
		Base	123.805071	86,663.55	136.637291	95,646.10	8,982.55	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023		
	70,000.000	Local	99.959114	69,971.38	103.425000	72,397.50	2,426.12	0.00
		Base	99.959114	69,971.38	103.425000	72,397.50	2,426.12	0.00
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023		
	580,000.000	Local	99.957945	579,756.08	100.590806	583,426.67	3,670.59	0.03
		Base	99.957945	579,756.08	100.590806	583,426.67	3,670.59	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025		
	290,000.000	Local	99.996234	289,989.08	100.185778	290,538.76	549.68	0.02
		Base	99.996234	289,989.08	100.185778	290,538.76	549.68	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026		
	511,370.340	Local	100.323869	513,026.51	99.300000	507,790.75	-5,235.76	0.03
		Base	100.323869	513,026.51	99.300000	507,790.75	-5,235.76	0.03
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026		
	320,000.000	Local	109.137213	349,239.08	124.635809	398,834.59	49,595.51	0.02
		Base	109.137213	349,239.08	124.635809	398,834.59	49,595.51	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 2026		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025		
	393,984.940	Local	92.762485	365,470.22	98.697900	388,854.86	23,384.64	0.02

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			Base	92.762485	365,470.22	98.697900	388,854.86	23,384.64
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028	
	700,000.000	Local		99.533274	696,732.92	99.812500	698,687.50	1,954.58
		Base		99.533274	696,732.92	99.812500	698,687.50	1,954.58
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026	
	740,582.350	Local		99.977186	740,413.39	99.750000	738,730.89	-1,682.50
		Base		99.977186	740,413.39	99.750000	738,730.89	-1,682.50
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022	
	530,000.000	Local		99.963211	529,805.02	100.710299	533,764.58	3,959.56
		Base		99.963211	529,805.02	100.710299	533,764.58	3,959.56
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050	
	100,000.000	Local		102.603460	102,603.46	108.391000	108,391.00	5,787.54
Original Face:	100,000.000	Base		102.603460	102,603.46	108.391000	108,391.00	5,787.54
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050	
	820,000.000	Local		102.636432	841,618.74	109.200690	895,445.66	53,826.92
Original Face:	820,000.000	Base		102.636432	841,618.74	109.200690	895,445.66	53,826.92
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025	
	240,000.000	Local		99.916275	239,799.06	110.438196	265,051.67	25,252.61
		Base		99.916275	239,799.06	110.438196	265,051.67	25,252.61
90351HAB4	US FOODS INC TERM LOAN B						27 Jun 2023	
	202,323.240	Local		96.748554	195,744.81	99.347200	201,002.47	5,257.66
		Base		96.748554	195,744.81	99.347200	201,002.47	5,257.66
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026	
	403,315.370	Local		94.861966	382,592.89	98.708300	398,105.75	15,512.86
		Base		94.861966	382,592.89	98.708300	398,105.75	15,512.86
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491					3.491000	23 May 2023	
	340,000.000	Local		99.998338	339,994.35	101.943138	346,606.67	6,612.32
		Base		99.998338	339,994.35	101.943138	346,606.67	6,612.32
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028	
	590,000.000	Local		99.638715	587,868.42	112.370603	662,986.56	75,118.14

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			Base	99.638715	587,868.42	112.370603	662,986.56	75,118.14
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023	
	200,000.000	Local	101.235005	202,470.01	102.101203	204,202.41	1,732.40	0.01
		Base	101.235005	202,470.01	102.101203	204,202.41	1,732.40	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099	
	1,030,000.000	Local	101.724374	1,047,761.05	109.096000	1,123,688.80	75,927.75	0.06
		Base	101.724374	1,047,761.05	109.096000	1,123,688.80	75,927.75	0.06
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022	
	780,000.000	Local	100.598459	784,667.98	101.617249	792,614.54	7,946.56	0.05
		Base	100.598459	784,667.98	101.617249	792,614.54	7,946.56	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025	
	120,000.000	Local	100.010758	120,012.91	109.527904	131,433.48	11,420.57	0.01
		Base	100.010758	120,012.91	109.527904	131,433.48	11,420.57	0.01
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060	
	270,000.000	Local	101.800656	274,861.77	114.360037	308,772.10	33,910.33	0.02
		Base	101.800656	274,861.77	114.360037	308,772.10	33,910.33	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030	
	680,000.000	Local	101.229116	688,357.99	102.611311	697,756.91	9,398.92	0.04
		Base	101.229116	688,357.99	102.611311	697,756.91	9,398.92	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027	
	220,000.000	Local	99.944936	219,878.86	103.536084	227,779.38	7,900.52	0.01
		Base	99.944936	219,878.86	103.536084	227,779.38	7,900.52	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070	
	250,000.000	Local	102.414280	256,035.70	112.047967	280,119.92	24,084.22	0.02
		Base	102.414280	256,035.70	112.047967	280,119.92	24,084.22	0.02
907818FP8	UNION PACIFIC CORP SR UNSECURED 144A 04/36 2.891					2.891000	06 Apr 2036	
	250,000.000	Local	99.945296	249,863.24	103.663037	259,157.59	9,294.35	0.01
		Base	99.945296	249,863.24	103.663037	259,157.59	9,294.35	0.01
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026	
	10,000.000	Local	102.271000	10,227.10	102.625000	10,262.50	35.40	0.00

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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		Base	102.271000	10,227.10	102.625000	10,262.50	35.40	0.00
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029		
	340,000.000	Local	101.810935	346,157.18	103.345000	351,373.00	5,215.82	0.02
		Base	101.810935	346,157.18	103.345000	351,373.00	5,215.82	0.02
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
	666,650.000	Local	99.525306	663,485.45	100.611400	670,725.90	7,240.45	0.04
		Base	99.525306	663,485.45	100.611400	670,725.90	7,240.45	0.04
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	1,660,000.000	Local	100.577522	1,669,586.86	100.194000	1,663,220.40	-6,366.46	0.09
		Base	100.577522	1,669,586.86	100.194000	1,663,220.40	-6,366.46	0.09
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048		
	340,000.000	Local	89.876824	305,581.20	102.853000	349,700.20	44,119.00	0.02
		Base	89.876824	305,581.20	102.853000	349,700.20	44,119.00	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	102.500000	574,000.00	14,000.00	0.03
		Base	100.000000	560,000.00	102.500000	574,000.00	14,000.00	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
	100,000.000	Local	96.115450	96,115.45	105.724000	105,724.00	9,608.55	0.01
		Base	96.115450	96,115.45	105.724000	105,724.00	9,608.55	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
	130,000.000	Local	100.000000	130,000.00	109.500000	142,350.00	12,350.00	0.01
		Base	100.000000	130,000.00	109.500000	142,350.00	12,350.00	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027		
	30,000.000	Local	101.552800	30,465.84	104.750000	31,425.00	959.16	0.00
		Base	101.552800	30,465.84	104.750000	31,425.00	959.16	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	650,000.000	Local	99.916043	649,454.28	101.567252	660,187.14	10,732.86	0.04
		Base	99.916043	649,454.28	101.567252	660,187.14	10,732.86	0.04
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042		
	1,896,560.000	Local	117.977706	2,237,517.99	121.312500	2,300,764.35	63,246.36	0.13

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Original Face:	1,570,000.000	Base	117.977706	2,237,517.99	121.312500	2,300,764.35	63,246.36	0.12
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044		
	460,000.000	Local	146.474043	673,780.60	128.460938	590,920.31	-82,860.29	0.03
		Base	146.474043	673,780.60	128.460938	590,920.31	-82,860.29	0.03
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
	6,730,000.000	Local	97.931905	6,590,817.21	115.054688	7,743,180.50	1,152,363.29	0.44
		Base	97.931905	6,590,817.21	115.054688	7,743,180.50	1,152,363.29	0.42
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047		
	5,030,000.000	Local	97.806587	4,919,671.31	113.222656	5,695,099.60	775,428.29	0.32
		Base	97.806587	4,919,671.31	113.222656	5,695,099.60	775,428.29	0.31
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048		
	3,470,000.000	Local	99.085256	3,438,258.37	118.601562	4,115,474.20	677,215.83	0.23
		Base	99.085256	3,438,258.37	118.601562	4,115,474.20	677,215.83	0.22
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048		
	8,080,000.000	Local	113.149140	9,142,450.50	121.378906	9,807,415.60	664,965.10	0.56
		Base	113.149140	9,142,450.50	121.378906	9,807,415.60	664,965.10	0.53
912810SH2	US TREASURY N/B 05/49 2.875				2.875000	15 May 2049		
	790,000.000	Local	120.480899	951,799.10	116.675781	921,738.67	-30,060.43	0.05
		Base	120.480899	951,799.10	116.675781	921,738.67	-30,060.43	0.05
912810SJ8	US TREASURY N/B 08/49 2.25				2.250000	15 Aug 2049		
	1,270,000.000	Local	106.836609	1,356,824.94	103.371094	1,312,812.89	-44,012.05	0.07
		Base	106.836609	1,356,824.94	103.371094	1,312,812.89	-44,012.05	0.07
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050		
	3,090,000.000	Local	115.536244	3,570,069.93	97.964844	3,027,113.68	-542,956.25	0.17
		Base	115.536244	3,570,069.93	97.964844	3,027,113.68	-542,956.25	0.16
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
	13,780,000.000	Local	94.455190	13,015,925.25	81.562500	11,239,312.50	-1,776,612.75	0.64
		Base	94.455190	13,015,925.25	81.562500	11,239,312.50	-1,776,612.75	0.61
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
	20,600,000.000	Local	94.828287	19,534,627.03	84.140625	17,332,968.75	-2,201,658.28	0.99

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		Base	94.828287	19,534,627.03	84.140625	17,332,968.75	-2,201,658.28	0.94
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040		
	5,020,000.000	Local	95.937008	4,816,037.79	85.859375	4,310,140.63	-505,897.16	0.25
		Base	95.937008	4,816,037.79	85.859375	4,310,140.63	-505,897.16	0.23
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	10,100,000.000	Local	97.026250	9,799,651.27	89.574219	9,046,996.12	-752,655.15	0.51
		Base	97.026250	9,799,651.27	89.574219	9,046,996.12	-752,655.15	0.49
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051		
	13,290,000.000	Local	93.235889	12,391,049.60	95.093750	12,637,959.38	246,909.78	0.72
		Base	93.235889	12,391,049.60	95.093750	12,637,959.38	246,909.78	0.69
912810SW9	US TREASURY N/B 02/41 1.875				1.875000	15 Feb 2041		
	0.000	Local	0.000000	1.20	0.000000	0.00	-1.20	0.00
		Base	0.000000	1.20	0.000000	0.00	-1.20	0.00
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
	6,740,000.000	Local	103.584151	6,981,571.79	106.406250	7,171,781.25	190,209.46	0.41
		Base	103.584151	6,981,571.79	106.406250	7,171,781.25	190,209.46	0.39
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	2,650,000.000	Local	105.876631	2,805,730.72	103.750000	2,749,375.00	-56,355.72	0.16
		Base	105.876631	2,805,730.72	103.750000	2,749,375.00	-56,355.72	0.15
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051		
	2,100,000.000	Local	102.040218	2,142,844.57	97.984375	2,057,671.88	-85,172.69	0.12
		Base	102.040218	2,142,844.57	97.984375	2,057,671.88	-85,172.69	0.11
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041		
	1,770,000.000	Local	99.249172	1,756,710.35	95.359375	1,687,860.94	-68,849.41	0.10
		Base	99.249172	1,756,710.35	95.359375	1,687,860.94	-68,849.41	0.09
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
9128284Z0	US TREASURY N/B 08/25 2.75				2.750000	31 Aug 2025		
	1,430,000.000	Local	99.654154	1,425,054.40	107.582031	1,538,423.04	113,368.64	0.09

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		Base	99.654154	1,425,054.40	107.582031	1,538,423.04	113,368.64	0.08
9128286U9	US TREASURY N/B 05/22 2.125				2.125000	15 May 2022		
	10,000.000	Local	100.205200	10,020.52	101.281250	10,128.13	107.61	0.00
		Base	100.205200	10,020.52	101.281250	10,128.13	107.61	0.00
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
	250,000.000	Local	99.791476	249,478.69	107.445312	268,613.28	19,134.59	0.02
		Base	99.791476	249,478.69	107.445312	268,613.28	19,134.59	0.01
912828YB0	US TREASURY N/B 08/29 1.625				1.625000	15 Aug 2029		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YG9	US TREASURY N/B 09/26 1.625				1.625000	30 Sep 2026		
	960,000.000	Local	99.961759	959,632.89	103.058594	989,362.50	29,729.61	0.06
		Base	99.961759	959,632.89	103.058594	989,362.50	29,729.61	0.05
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	1,410,000.000	Local	99.956520	1,409,386.93	98.281250	1,385,765.63	-23,621.30	0.08
		Base	99.956520	1,409,386.93	98.281250	1,385,765.63	-23,621.30	0.08
912828ZV5	US TREASURY N/B 06/27 0.5				0.500000	30 Jun 2027		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	12,080,000.000	Local	99.704311	12,044,280.74	98.191406	11,861,521.84	-182,758.90	0.67
		Base	99.704311	12,044,280.74	98.191406	11,861,521.84	-182,758.90	0.64
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	130,000.000	Local	99.865069	129,824.59	97.820312	127,166.41	-2,658.18	0.01
		Base	99.865069	129,824.59	97.820312	127,166.41	-2,658.18	0.01
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	160,000.000	Local	99.468894	159,150.23	97.675781	156,281.25	-2,868.98	0.01
		Base	99.468894	159,150.23	97.675781	156,281.25	-2,868.98	0.01
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	50,000.000	Local	100.072600	50,036.30	99.855469	49,927.73	-108.57	0.00

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		Base	100.072600	50,036.30	99.855469	49,927.73	-108.57	0.00
91282CAY7	US TREASURY N/B 11/27 0.625				0.625000	30 Nov 2027		
	6,470,000.000	Local	99.831111	6,459,072.91	96.503906	6,243,802.72	-215,270.19	0.36
		Base	99.831111	6,459,072.91	96.503906	6,243,802.72	-215,270.19	0.34
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	1,040,000.000	Local	99.829637	1,038,228.22	98.058594	1,019,809.38	-18,418.84	0.06
		Base	99.829637	1,038,228.22	98.058594	1,019,809.38	-18,418.84	0.06
91282CBB6	US TREASURY N/B 12/27 0.625				0.625000	31 Dec 2027		
	5,169,800.000	Local	99.344055	5,135,888.97	96.402344	4,983,808.38	-152,080.59	0.28
		Base	99.344055	5,135,888.97	96.402344	4,983,808.38	-152,080.59	0.27
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	690,000.000	Local	98.639159	680,610.20	97.816406	674,933.20	-5,677.00	0.04
		Base	98.639159	680,610.20	97.816406	674,933.20	-5,677.00	0.04
91282CBJ9	US TREASURY N/B 01/28 0.75				0.750000	31 Jan 2028		
	11,620,000.000	Local	99.975307	11,617,130.73	97.039062	11,275,939.00	-341,191.73	0.64
		Base	99.975307	11,617,130.73	97.039062	11,275,939.00	-341,191.73	0.61
91282CBS9	US TREASURY N/B 03/28 1.25				1.250000	31 Mar 2028		
	6,630,000.000	Local	99.757319	6,613,910.23	99.929688	6,625,338.31	11,428.08	0.38
		Base	99.757319	6,613,910.23	99.929688	6,625,338.31	11,428.08	0.36
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	540,000.000	Local	99.402567	536,773.86	99.257812	535,992.18	-781.68	0.03
		Base	99.402567	536,773.86	99.257812	535,992.18	-781.68	0.03
91282CBW0	US TREASURY N/B 04/26 0.75				0.750000	30 Apr 2026		
	3,940,000.000	Local	99.556074	3,922,509.32	99.191406	3,908,141.40	-14,367.92	0.22
		Base	99.556074	3,922,509.32	99.191406	3,908,141.40	-14,367.92	0.21
91282CBZ3	US TREASURY N/B 04/28 1.25				1.250000	30 Apr 2028		
	31,370,000.000	Local	99.616357	31,249,651.14	99.851562	31,323,435.00	73,783.86	1.78
		Base	99.616357	31,249,651.14	99.851562	31,323,435.00	73,783.86	1.70
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031		
	9,750,000.000	Local	101.696037	9,915,363.57	101.046875	9,852,070.31	-63,293.26	0.56

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		Base	101.696037	9,915,363.57	101.046875	9,852,070.31	-63,293.26	0.53
91282CCE9	US TREASURY N/B 05/28 1.25				1.250000	31 May 2028		
	4,270,000.000	Local	99.774244	4,260,360.21	99.773438	4,260,325.80	-34.41	0.24
		Base	99.774244	4,260,360.21	99.773438	4,260,325.80	-34.41	0.23
91282CCF6	US TREASURY N/B 05/26 0.75				0.750000	31 May 2026		
	10,000.000	Local	99.394200	9,939.42	99.121094	9,912.11	-27.31	0.00
		Base	99.394200	9,939.42	99.121094	9,912.11	-27.31	0.00
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	2,460,000.000	Local	99.909732	2,457,779.40	99.707031	2,452,792.96	-4,986.44	0.14
		Base	99.909732	2,457,779.40	99.707031	2,452,792.96	-4,986.44	0.13
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	1,340,000.000	Local	100.116228	1,341,557.46	99.605469	1,334,713.28	-6,844.18	0.08
		Base	100.116228	1,341,557.46	99.605469	1,334,713.28	-6,844.18	0.07
91282CCR0	US TREASURY N/B 07/28 1				1.000000	31 Jul 2028		
	6,730,000.000	Local	99.671204	6,707,872.03	97.984375	6,594,348.44	-113,523.59	0.38
		Base	99.671204	6,707,872.03	97.984375	6,594,348.44	-113,523.59	0.36
91282CCS8	US TREASURY N/B 08/31 1.25				1.250000	15 Aug 2031		
	16,580,000.000	Local	99.093035	16,429,625.20	97.453125	16,157,728.13	-271,897.07	0.92
		Base	99.093035	16,429,625.20	97.453125	16,157,728.13	-271,897.07	0.88
91282CCV1	US TREASURY N/B 08/28 1.125				1.125000	31 Aug 2028		
	18,660,000.000	Local	100.015240	18,662,843.71	98.718750	18,420,918.75	-241,924.96	1.05
		Base	100.015240	18,662,843.71	98.718750	18,420,918.75	-241,924.96	1.00
91282CCY5	US TREASURY N/B 09/28 1.25				1.250000	30 Sep 2028		
	1,450,000.000	Local	99.453886	1,442,081.35	99.500000	1,442,750.00	668.65	0.08
		Base	99.453886	1,442,081.35	99.500000	1,442,750.00	668.65	0.08
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	170,000.000	Local	101.916729	173,258.44	122.636104	208,481.38	35,222.94	0.01
		Base	101.916729	173,258.44	122.636104	208,481.38	35,222.94	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		
	130,000.000	Local	100.152000	130,197.60	113.723058	147,839.98	17,642.38	0.01

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			Base	100.152000	130,197.60	113.723058	147,839.98	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021	
	70,000.000	Local		99.992200	69,994.54	100.227009	70,158.91	0.00
		Base		99.992200	69,994.54	100.227009	70,158.91	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023	
	200,000.000	Local		100.207505	200,415.01	102.702107	205,404.21	0.01
		Base		100.207505	200,415.01	102.702107	205,404.21	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021	
	100,000.000	Local		99.938170	99,938.17	100.523024	100,523.02	0.01
		Base		99.938170	99,938.17	100.523024	100,523.02	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025	
	450,000.000	Local		103.200207	464,400.93	110.109399	495,492.30	0.03
		Base		103.200207	464,400.93	110.109399	495,492.30	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022	
	50,000.000	Local		101.314220	50,657.11	102.252244	51,126.12	0.00
		Base		101.314220	50,657.11	102.252244	51,126.12	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048	
	70,000.000	Local		127.088300	88,961.81	122.687835	85,881.48	0.00
		Base		127.088300	88,961.81	122.687835	85,881.48	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028	
	70,000.000	Local		101.273914	70,891.74	113.592922	79,515.05	0.00
		Base		101.273914	70,891.74	113.592922	79,515.05	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048	
	50,000.000	Local		131.162640	65,581.32	126.516489	63,258.24	0.00
		Base		131.162640	65,581.32	126.516489	63,258.24	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049	
	100,000.000	Local		101.031060	101,031.06	113.316411	113,316.41	0.01
		Base		101.031060	101,031.06	113.316411	113,316.41	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059	
	370,000.000	Local		105.764514	391,328.70	116.967694	432,780.47	0.02

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		Base	105.764514	391,328.70	116.967694	432,780.47	41,451.77	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25				1.250000	15 Jan 2026		
	100,000.000	Local	99.737370	99,737.37	100.606678	100,606.68	869.31	0.01
		Base	99.737370	99,737.37	100.606678	100,606.68	869.31	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2				2.000000	15 May 2030		
	100,000.000	Local	99.262480	99,262.48	100.107057	100,107.06	844.58	0.01
		Base	99.262480	99,262.48	100.107057	100,107.06	844.58	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125				3.125000	15 May 2060		
	30,000.000	Local	105.544867	31,663.46	102.023935	30,607.18	-1,056.28	0.00
		Base	105.544867	31,663.46	102.023935	30,607.18	-1,056.28	0.00
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN					15 Mar 2026		
	437,097.420	Local	99.983807	437,026.64	99.796900	436,209.68	-816.96	0.02
		Base	99.983807	437,026.64	99.796900	436,209.68	-816.96	0.02
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
	367,563.840	Local	99.375349	365,267.85	99.825000	366,920.60	1,652.75	0.02
		Base	99.375349	365,267.85	99.825000	366,920.60	1,652.75	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
	170,000.000	Local	97.664271	166,029.26	98.670000	167,739.00	1,709.74	0.01
		Base	97.664271	166,029.26	98.670000	167,739.00	1,709.74	0.01
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5				5.500000	01 Nov 2025		
	10,000.000	Local	101.492300	10,149.23	101.500000	10,150.00	0.77	0.00
		Base	101.492300	10,149.23	101.500000	10,150.00	0.77	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.000000	15 Dec 2025		
	80,000.000	Local	101.288725	81,030.98	105.875000	84,700.00	3,669.02	0.00
		Base	101.288725	81,030.98	105.875000	84,700.00	3,669.02	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
	397,000.000	Local	113.667282	451,259.11	134.140000	532,535.80	81,276.69	0.03
		Base	113.667282	451,259.11	134.140000	532,535.80	81,276.69	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25				9.250000	01 Apr 2026		
	60,000.000	Local	105.564667	63,338.80	106.625000	63,975.00	636.20	0.00

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			Base	105.564667	63,338.80	106.625000	63,975.00	0.00
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042	
	40,000.000	Local		117.476150	46,990.46	109.802470	43,920.99	0.00
		Base		117.476150	46,990.46	109.802470	43,920.99	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046	
	190,000.000	Local		117.544647	223,334.83	127.077722	241,447.67	0.01
		Base		117.544647	223,334.83	127.077722	241,447.67	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034	
	110,000.000	Local		96.707918	106,378.71	118.264574	130,091.03	0.01
		Base		96.707918	106,378.71	118.264574	130,091.03	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048	
	170,000.000	Local		95.542606	162,422.43	122.431459	208,133.48	0.01
		Base		95.542606	162,422.43	122.431459	208,133.48	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046	
	160,000.000	Local		116.827106	186,923.37	114.568612	183,309.78	0.01
		Base		116.827106	186,923.37	114.568612	183,309.78	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037	
	200,000.000	Local		102.586380	205,172.76	129.047346	258,094.69	0.01
		Base		102.586380	205,172.76	129.047346	258,094.69	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047	
	20,000.000	Local		105.167200	21,033.44	138.029661	27,605.93	0.00
		Base		105.167200	21,033.44	138.029661	27,605.93	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027	
	100,000.000	Local		101.116960	101,116.96	113.345062	113,345.06	0.01
		Base		101.116960	101,116.96	113.345062	113,345.06	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033	
	1,740,000.000	Local		116.949603	2,034,923.10	118.915052	2,069,121.90	0.12
		Base		116.949603	2,034,923.10	118.915052	2,069,121.90	0.11
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028	
	236,000.000	Local		100.401924	236,948.54	114.855555	271,059.11	0.02

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			Base	100.401924	236,948.54	114.855555	271,059.11	0.01
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029	
	300,000.000	Local		114.011790	342,035.37	112.060616	336,181.85	0.02
		Base		114.011790	342,035.37	112.060616	336,181.85	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050	
	610,000.000	Local		124.219275	757,737.58	113.217584	690,627.26	0.04
		Base		124.219275	757,737.58	113.217584	690,627.26	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030	
	220,000.000	Local		99.733914	219,414.61	106.844068	235,056.95	0.01
		Base		99.733914	219,414.61	106.844068	235,056.95	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027	
	90,000.000	Local		99.964844	89,968.36	107.272458	96,545.21	0.01
		Base		99.964844	89,968.36	107.272458	96,545.21	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031	
	340,000.000	Local		99.580579	338,573.97	94.937027	322,785.89	0.02
		Base		99.580579	338,573.97	94.937027	322,785.89	0.02
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040	
	790,000.000	Local		100.441758	793,489.89	93.752598	740,645.52	0.04
		Base		100.441758	793,489.89	93.752598	740,645.52	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050	
	1,160,000.000	Local		99.744787	1,157,039.53	93.016312	1,078,989.22	0.06
		Base		99.744787	1,157,039.53	93.016312	1,078,989.22	0.06
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028	
	1,250,000.000	Local		100.038270	1,250,478.38	101.423500	1,267,793.75	0.07
		Base		100.038270	1,250,478.38	101.423500	1,267,793.75	0.07
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031	
	960,000.000	Local		99.608051	956,237.29	101.213926	971,653.69	0.06
		Base		99.608051	956,237.29	101.213926	971,653.69	0.05
92343VGM0	VERIZON COMMUNICATIONS SR UNSECURED 144A 03/32 2.355					2.355000	15 Mar 2032	
	1,012,000.000	Local		100.571483	1,017,783.41	98.818446	1,000,042.67	0.06

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		Base	100.571483	1,017,783.41	98.818446	1,000,042.67	-17,740.74	0.05
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B					27 Aug 2025		
	989,843.030	Local	96.863175	958,793.39	100.075000	990,585.41	31,792.02	0.06
		Base	96.863175	958,793.39	100.075000	990,585.41	31,792.02	0.05
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
	10,000.000	Local	97.823900	9,782.39	106.690810	10,669.08	886.69	0.00
		Base	97.823900	9,782.39	106.690810	10,669.08	886.69	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
	540,000.000	Local	103.619394	559,544.73	108.397707	585,347.62	25,802.89	0.03
		Base	103.619394	559,544.73	108.397707	585,347.62	25,802.89	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
	500,000.000	Local	102.778476	513,892.38	125.260756	626,303.78	112,411.40	0.04
		Base	102.778476	513,892.38	125.260756	626,303.78	112,411.40	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	210,000.000	Local	99.874786	209,737.05	101.527921	213,208.63	3,471.58	0.01
		Base	99.874786	209,737.05	101.527921	213,208.63	3,471.58	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		
	220,000.000	Local	99.293150	218,444.93	114.755033	252,461.07	34,016.14	0.01
		Base	99.293150	218,444.93	114.755033	252,461.07	34,016.14	0.01
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A				2.130000	10 Oct 2042		
	2,170,000.000	Local	102.875855	2,232,406.05	99.363920	2,156,197.06	-76,208.99	0.12
Original Face:	2,170,000.000	Base	102.875855	2,232,406.05	99.363920	2,156,197.06	-76,208.99	0.12
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A				2.453000	10 Oct 2042		
	2,170,000.000	Local	102.871509	2,232,311.74	100.132720	2,172,880.02	-59,431.72	0.12
Original Face:	2,170,000.000	Base	102.871509	2,232,311.74	100.132720	2,172,880.02	-59,431.72	0.12
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
	300,000.000	Local	99.874937	299,624.81	106.358142	319,074.43	19,449.62	0.02
		Base	99.874937	299,624.81	106.358142	319,074.43	19,449.62	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1				0.666000	25 Oct 2045		
	660,001.850	Local	97.949241	646,466.80	100.422680	662,791.55	16,324.75	0.04

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Original Face:	15,680,000.000	Base	97.949241	646,466.80	100.422680	662,791.55	16,324.75	0.04
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.449407	15 Jun 2045	
	867,817.800	Local	1.407958	12,218.51	0.273250	2,371.31	-9,847.20	0.00
Original Face:	1,160,000.000	Base	1.407958	12,218.51	0.273250	2,371.31	-9,847.20	0.00
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028	
	180,000.000	Local	99.894361	179,809.85	99.531768	179,157.18	-652.67	0.01
		Base	99.894361	179,809.85	99.531768	179,157.18	-652.67	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031	
	90,000.000	Local	99.645811	89,681.23	98.908731	89,017.86	-663.37	0.01
		Base	99.645811	89,681.23	98.908731	89,017.86	-663.37	0.00
936RLKII5	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN						15 Feb 2028	
	538,650.000	Local	100.209994	539,781.13	99.181800	534,242.77	-5,538.36	0.03
		Base	100.209994	539,781.13	99.181800	534,242.77	-5,538.36	0.03
937PJEII5	ZEBRA BUYER LLC TERM LOAN B						21 Apr 2028	
	460,000.000	Local	99.500000	457,700.00	100.300000	461,380.00	3,680.00	0.03
		Base	99.500000	457,700.00	100.300000	461,380.00	3,680.00	0.03
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026	
	1,386,525.000	Local	100.199649	1,389,293.18	100.000000	1,386,525.00	-2,768.18	0.08
		Base	100.199649	1,389,293.18	100.000000	1,386,525.00	-2,768.18	0.08
938QHMI6	CLOUDERA INC 2021 TERM LOAN						10 Aug 2028	
	280,000.000	Local	99.000000	277,200.00	99.812500	279,475.00	2,275.00	0.02
		Base	99.000000	277,200.00	99.812500	279,475.00	2,275.00	0.02
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027	
	179,100.000	Local	99.547208	178,289.05	99.906200	178,932.00	642.95	0.01
		Base	99.547208	178,289.05	99.906200	178,932.00	642.95	0.01
942UDYII9	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027	
	126,862.500	Local	99.047213	125,653.77	100.083300	126,968.18	1,314.41	0.01
		Base	99.047213	125,653.77	100.083300	126,968.18	1,314.41	0.01
942ZMVII4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						16 Mar 2027	
	209,475.000	Local	99.751164	208,953.75	99.770800	208,994.88	41.13	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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			Base	99.751164	208,953.75	99.770800	208,994.88	41.13
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022	
	80,000.000	Local		99.963288	79,970.63	101.719794	81,375.84	0.00
		Base		99.963288	79,970.63	101.719794	81,375.84	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026	
	480,000.000	Local		99.932573	479,676.35	107.127218	514,210.65	0.03
		Base		99.932573	479,676.35	107.127218	514,210.65	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021	
	0.000	Local		0.000000	-586.39	0.000000	0.00	0.00
		Base		0.000000	-586.39	0.000000	0.00	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023	
	510,000.000	Local		99.551416	507,712.22	104.067092	530,742.17	0.03
		Base		99.551416	507,712.22	104.067092	530,742.17	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043	
	130,000.000	Local		99.743408	129,666.43	132.325418	172,023.04	0.01
		Base		99.743408	129,666.43	132.325418	172,023.04	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027	
	1,160,000.000	Local		100.704272	1,168,169.56	113.510871	1,316,726.10	0.07
		Base		100.704272	1,168,169.56	113.510871	1,316,726.10	0.07
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046	
	70,000.000	Local		99.638671	69,747.07	118.673941	83,071.76	0.00
		Base		99.638671	69,747.07	118.673941	83,071.76	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046	
	660,000.000	Local		101.737473	671,467.32	125.066021	825,435.74	0.05
		Base		101.737473	671,467.32	125.066021	825,435.74	0.04
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.516000	25 Jun 2037	
	74,506.900	Local		77.922515	58,057.65	80.337300	59,856.83	0.00
Original Face:	1,110,000.000	Base		77.922515	58,057.65	80.337300	59,856.83	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.442863	15 Jul 2046	
	70,000.000	Local		102.982343	72,087.64	100.113590	70,079.51	0.00

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	Original Face:	70,000.000	Base	102.982343	72,087.64	100.113590	70,079.51	-2,008.13
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050	
		20,000.000	Local	103.664000	20,732.80	106.683980	21,336.80	604.00
	Original Face:	20,000.000	Base	103.664000	20,732.80	106.683980	21,336.80	604.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047	
		250,000.000	Local	102.380908	255,952.27	106.728430	266,821.08	10,868.81
	Original Face:	250,000.000	Base	102.380908	255,952.27	106.728430	266,821.08	10,868.81
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050	
		220,000.000	Local	102.438768	225,365.29	105.571900	232,258.18	6,892.89
	Original Face:	220,000.000	Base	102.438768	225,365.29	105.571900	232,258.18	6,892.89
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048	
		750,000.000	Local	102.412304	768,092.28	105.830380	793,727.85	25,635.57
	Original Face:	750,000.000	Base	102.412304	768,092.28	105.830380	793,727.85	25,635.57
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.230268	15 May 2048	
		3,769,356.130	Local	3.781210	142,527.28	2.995060	112,894.48	-29,632.80
	Original Face:	5,169,000.000	Base	3.781210	142,527.28	2.995060	112,894.48	-29,632.80
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 May 2048	
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01
			Base	0.000000	-0.01	0.000000	0.00	0.01
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024	
		1,420,000.000	Local	101.173730	1,436,666.96	106.895355	1,517,914.04	81,247.08
			Base	101.173730	1,436,666.96	106.895355	1,517,914.04	81,247.08
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029	
		400,000.000	Local	99.862888	399,451.55	113.553678	454,214.71	54,763.16
			Base	99.862888	399,451.55	113.553678	454,214.71	54,763.16
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030	
		100,000.000	Local	99.598290	99,598.29	104.148955	104,148.96	4,550.67
			Base	99.598290	99,598.29	104.148955	104,148.96	4,550.67
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031	
		700,000.000	Local	114.028910	798,202.37	116.551119	815,857.83	17,655.46

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			Base	114.028910	798,202.37	116.551119	815,857.83	17,655.46
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051	
	3,700,000.000	Local	117.201834	4,336,467.84	134.043934	4,959,625.56	623,157.72	0.28
		Base	117.201834	4,336,467.84	134.043934	4,959,625.56	623,157.72	0.27
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026	
	540,000.000	Local	100.037798	540,204.11	103.178597	557,164.42	16,960.31	0.03
		Base	100.037798	540,204.11	103.178597	557,164.42	16,960.31	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024	
	690,000.000	Local	100.000000	690,000.00	101.947688	703,439.05	13,439.05	0.04
		Base	100.000000	690,000.00	101.947688	703,439.05	13,439.05	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028	
	1,400,000.000	Local	100.000000	1,400,000.00	103.000393	1,442,005.50	42,005.50	0.08
		Base	100.000000	1,400,000.00	103.000393	1,442,005.50	42,005.50	0.08
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023	
	29,271.460	Local	100.225544	29,337.48	99.950000	29,256.82	-80.66	0.00
		Base	100.225544	29,337.48	99.950000	29,256.82	-80.66	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028	
	40,000.000	Local	102.540000	41,016.00	107.250000	42,900.00	1,884.00	0.00
		Base	102.540000	41,016.00	107.250000	42,900.00	1,884.00	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048	
	20,000.000	Local	114.236750	22,847.35	115.250000	23,050.00	202.65	0.00
		Base	114.236750	22,847.35	115.250000	23,050.00	202.65	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048	
	40,000.000	Local	101.470625	40,588.25	117.000000	46,800.00	6,211.75	0.00
		Base	101.470625	40,588.25	117.000000	46,800.00	6,211.75	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5					6.500000	01 Feb 2050	
	100,000.000	Local	98.610630	98,610.63	117.677500	117,677.50	19,066.87	0.01
		Base	98.610630	98,610.63	117.677500	117,677.50	19,066.87	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025	
	160,000.000	Local	100.059263	160,094.82	105.521170	168,833.87	8,739.05	0.01

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			Base	100.059263	160,094.82	105.521170	168,833.87	8,739.05
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.3					5.300000	01 Feb 2030	
	960,000.000	Local		100.105393	961,011.77	110.500000	1,060,800.00	99,788.23
		Base		100.105393	961,011.77	110.500000	1,060,800.00	99,788.23
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.228630	13 Jan 2023	
	60,000.000	Local		100.000000	60,000.00	100.000000	60,000.00	0.00
		Base		100.000000	60,000.00	100.000000	60,000.00	0.00
96244UAF4	WHATABRANDS LLC TERM LOAN B						03 Aug 2028	
	10,000.000	Local		99.508900	9,950.89	99.862500	9,986.25	35.36
		Base		99.508900	9,950.89	99.862500	9,986.25	35.36
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						05 Mar 2026	
	0.000	Local		0.000000	-0.42	0.000000	0.00	0.42
		Base		0.000000	-0.42	0.000000	0.00	0.42
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031	
	60,000.000	Local		115.897750	69,538.65	138.928027	83,356.82	13,818.17
		Base		115.897750	69,538.65	138.928027	83,356.82	13,818.17
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031	
	720,000.000	Local		127.485282	917,894.03	139.018014	1,000,929.70	83,035.67
		Base		127.485282	917,894.03	139.018014	1,000,929.70	83,035.67
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032	
	200,000.000	Local		140.824930	281,649.86	152.753876	305,507.75	23,857.89
		Base		140.824930	281,649.86	152.753876	305,507.75	23,857.89
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023	
	70,000.000	Local		99.175386	69,422.77	103.276485	72,293.54	2,870.77
		Base		99.175386	69,422.77	103.276485	72,293.54	2,870.77
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027	
	30,000.000	Local		106.480667	31,944.20	110.061830	33,018.55	1,074.35
		Base		106.480667	31,944.20	110.061830	33,018.55	1,074.35
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048	
	30,000.000	Local		102.734833	30,820.45	121.996952	36,599.09	5,778.64

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		Base	102.734833	30,820.45	121.996952	36,599.09	5,778.64	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	210,000.000	Local	114.187248	239,793.22	140.521587	295,095.33	55,302.11	0.02
		Base	114.187248	239,793.22	140.521587	295,095.33	55,302.11	0.02
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
	200,000.000	Local	98.754705	197,509.41	94.000000	188,000.00	-9,509.41	0.01
		Base	98.754705	197,509.41	94.000000	188,000.00	-9,509.41	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
	340,000.000	Local	102.546350	348,657.59	95.193750	323,658.75	-24,998.84	0.02
		Base	102.546350	348,657.59	95.193750	323,658.75	-24,998.84	0.02
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	160,000.000	Local	100.109063	160,174.50	110.556743	176,890.79	16,716.29	0.01
		Base	100.109063	160,174.50	110.556743	176,890.79	16,716.29	0.01
98879FAA6	ZH TRUST ZILLO 2021 2 A 144A				2.349000	17 Oct 2027		
	480,000.000	Local	99.999871	479,999.38	99.999870	479,999.38	0.00	0.03
Original Face:	480,000.000	Base	99.999871	479,999.38	99.999870	479,999.38	0.00	0.03
98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN					09 Mar 2027		
	370,000.000	Local	100.108997	370,403.29	99.076900	366,584.53	-3,818.76	0.02
		Base	100.108997	370,403.29	99.076900	366,584.53	-3,818.76	0.02
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037		
	289,432.000	Local	48.348389	139,935.71	45.550000	131,836.28	-8,099.43	0.01
Original Face:	289,432.000	Base	48.348389	139,935.71	45.550000	131,836.28	-8,099.43	0.01
C0102MAP0	AIR CANADA 2021 TERM LOAN B					11 Aug 2028		
	340,000.000	Local	99.393926	337,939.35	100.375000	341,275.00	3,335.65	0.02
		Base	99.393926	337,939.35	100.375000	341,275.00	3,335.65	0.02
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026		
	436,801.110	Local	96.313297	420,697.55	99.982100	436,722.92	16,025.37	0.02
		Base	96.313297	420,697.55	99.982100	436,722.92	16,025.37	0.02
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026		
	948,663.440	Local	99.258068	941,625.00	98.607100	935,449.51	-6,175.49	0.05

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			Base	99.258068	941,625.00	98.607100	935,449.51	-6,175.49 0.05
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025	
	0.000	Local		0.000000	-255.86	0.000000	0.00	255.86 0.00
		Base		0.000000	-255.86	0.000000	0.00	255.86 0.00
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN						30 May 2025	
	48,424.690	Local		100.038245	48,443.21	100.171900	48,507.93	64.72 0.00
		Base		100.038245	48,443.21	100.171900	48,507.93	64.72 0.00
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026	
	236,658.210	Local		99.108258	234,547.83	99.500000	235,474.92	927.09 0.01
		Base		99.108258	234,547.83	99.500000	235,474.92	927.09 0.01
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025	
	160,390.910	Local		100.559782	161,288.75	99.850000	160,150.32	-1,138.43 0.01
		Base		100.559782	161,288.75	99.850000	160,150.32	-1,138.43 0.01
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN						27 Nov 2025	
	434,312.780	Local		99.027146	430,087.55	99.659100	432,832.21	2,744.66 0.02
		Base		99.027146	430,087.55	99.659100	432,832.21	2,744.66 0.02
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026	
	136,598.960	Local		99.947774	136,527.62	99.062500	135,318.34	-1,209.28 0.01
		Base		99.947774	136,527.62	99.062500	135,318.34	-1,209.28 0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027	
	158,000.000	Local		100.198835	158,314.16	98.734400	156,000.35	-2,313.81 0.01
		Base		100.198835	158,314.16	98.734400	156,000.35	-2,313.81 0.01
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN						05 May 2028	
	947,625.000	Local		99.522239	943,097.62	100.125000	948,809.53	5,711.91 0.05
		Base		99.522239	943,097.62	100.125000	948,809.53	5,711.91 0.05
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028	
	1,194,130.640	Local		99.419630	1,187,200.26	99.291700	1,185,672.61	-1,527.65 0.07
		Base		99.419630	1,187,200.26	99.291700	1,185,672.61	-1,527.65 0.06
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029	
	120,000.000	Local		98.561342	118,273.61	99.979200	119,975.04	1,701.43 0.01

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.561342	118,273.61	99.979200	119,975.04	1,701.43	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN					06 Oct 2023		
	500,000.000	Local	97.857292	489,286.46	99.890600	499,453.00	10,166.54	0.03
		Base	97.857292	489,286.46	99.890600	499,453.00	10,166.54	0.03
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN					03 Jul 2028		
	686,746.650	Local	99.513751	683,407.35	100.333300	689,035.58	5,628.23	0.04
		Base	99.513751	683,407.35	100.333300	689,035.58	5,628.23	0.04
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN					03 Jul 2028		
	171,103.350	Local	99.513750	170,271.36	100.333300	171,673.64	1,402.28	0.01
		Base	99.513750	170,271.36	100.333300	171,673.64	1,402.28	0.01
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I					30 Apr 2028		
	71,000.000	Local	100.000000	71,000.00	99.156200	70,400.90	-599.10	0.00
		Base	100.000000	71,000.00	99.156200	70,400.90	-599.10	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
	210,000.000	Local	99.660281	209,286.59	101.756951	213,689.60	4,403.01	0.01
		Base	99.660281	209,286.59	101.756951	213,689.60	4,403.01	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
	2,760,000.000	Local	119.705499	3,303,871.76	120.811393	3,334,394.45	30,522.69	0.19
		Base	119.705499	3,303,871.76	120.811393	3,334,394.45	30,522.69	0.18
US DOLLAR Total								
	938,028,754.500	Local		878,720,812.76		891,722,138.01	13,001,325.25	50.72
Original Face:	723,028,683.370	Base		878,724,367.37		891,722,138.01	12,997,770.64	48.37
FIXED INCOME Total								
	141,197,448,054.500	Base		941,229,991.92		948,222,746.78	6,992,754.86	51.44
Original Face:	723,028,683.370							

Holdings

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



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI20KWN9	US 10YR FUT OPTN NOV21C 132.5 OCT21 132.5 CALL					22 Oct 2021		
9,000.000		9.000	Local 0.564230	5,078.07	0.218750	1,968.75	-3,109.32	0.00
			Base 0.564230	5,078.07	0.218750	1,968.75	-3,109.32	0.00
ADI20N610	EURO CURR 9AM NOV21C 1.175 NOV21 1.175 CALL					05 Nov 2021		
375,000.000		3.000	Local 0.005920	2,220.00	0.002400	900.00	-1,320.00	0.00
			Base 0.005920	2,220.00	0.002400	900.00	-1,320.00	0.00
ADI20Q7K0	US LONG BND W2 OP OCT21C 162.5 OCT21 162.5 CALL					08 Oct 2021		
7,000.000		7.000	Local 1.001730	7,012.11	0.109375	765.63	-6,246.48	0.00
			Base 1.001730	7,012.11	0.109375	765.63	-6,246.48	0.00
ADI20Q7M6	US 10Y NOTE W2 OP OCT21C 132.5 OCT21 132.5 CALL					08 Oct 2021		
5,000.000		5.000	Local 0.423606	2,118.03	0.093750	468.75	-1,649.28	0.00
			Base 0.423606	2,118.03	0.093750	468.75	-1,649.28	0.00
ADI20Q7T1	US BOND FUTR OPTN NOV21C 162 OCT21 162 CALL					22 Oct 2021		
36,000.000		36.000	Local 1.313796	47,296.67	0.437500	15,750.00	-31,546.67	0.00
			Base 1.313796	47,296.67	0.437500	15,750.00	-31,546.67	0.00
ADI20QWX4	US 10Y NOTE W2 OP OCT21C 132.2 OCT21 132.25 CALL					08 Oct 2021		
5,000.000		5.000	Local 0.439230	2,196.15	0.156250	781.25	-1,414.90	0.00
			Base 0.439230	2,196.15	0.156250	781.25	-1,414.90	0.00
ADI20R5W4	US BOND FUTR OPTN NOV21C 161 OCT21 161 CALL					22 Oct 2021		
71,000.000		71.000	Local 1.409961	100,107.21	0.703125	49,921.88	-50,185.33	0.00
			Base 1.409961	100,107.21	0.703125	49,921.88	-50,185.33	0.00
ADI20R7F9	US LONG BND W2 OP OCT21C 161.5 OCT21 161.5 CALL					08 Oct 2021		
5,000.000		5.000	Local 1.095480	5,477.40	0.234375	1,171.88	-4,305.52	0.00
			Base 1.095480	5,477.40	0.234375	1,171.88	-4,305.52	0.00
ADI20SCF1	US 10YR FUT OPTN NOV21C 132.2 OCT21 132.25 CALL					22 Oct 2021		
7,000.000		7.000	Local 0.439230	3,074.61	0.296875	2,078.13	-996.48	0.00
			Base 0.439230	3,074.61	0.296875	2,078.13	-996.48	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description					Rate	Maturity Date		% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI20SCM6	US LONG BND W2 OP OCT21C 160.5 OCT21 160.5 CALL						08 Oct 2021		
6,000.000	6.000	Local	0.986105	5,916.63	0.468750	2,812.50	-3,104.13		0.00
		Base	0.986105	5,916.63	0.468750	2,812.50	-3,104.13		0.00
ADI20SDH6	US LONG BND W2 OP OCT21C 160 OCT21 160 CALL						08 Oct 2021		
5,000.000	5.000	Local	1.095480	5,477.40	0.640625	3,203.13	-2,274.27		0.00
		Base	1.095480	5,477.40	0.640625	3,203.13	-2,274.27		0.00
ADI20SJL1	US 10YR FUT OPTN NOV21C 131.7 OCT21 131.75 CALL						22 Oct 2021		
15,000.000	15.000	Local	0.559022	8,385.33	0.500000	7,500.00	-885.33		0.00
		Base	0.559022	8,385.33	0.500000	7,500.00	-885.33		0.00
ADI20T286	US BOND FUTR OPTN NOV21C 159 OCT21 159 CALL						22 Oct 2021		
10,000.000	10.000	Local	1.478293	14,782.93	1.531250	15,312.50	529.57		0.00
		Base	1.478293	14,782.93	1.531250	15,312.50	529.57		0.00
ADI20T4H4	US 10YR FUT OPTN NOV21C 131.5 OCT21 131.5 CALL						22 Oct 2021		
25,000.000	25.000	Local	0.592356	14,808.89	0.625000	15,625.00	816.11		0.00
		Base	0.592356	14,808.89	0.625000	15,625.00	816.11		0.00
ADI20T914	US BOND FUTR OPTN NOV21C 159.5 OCT21 159.5 CALL						22 Oct 2021		
10,000.000	10.000	Local	1.329855	13,298.55	1.281250	12,812.50	-486.05		0.00
		Base	1.329855	13,298.55	1.281250	12,812.50	-486.05		0.00
ADI20V4S5	US 10Y NOTE W2 OP OCT21C 131.7 OCT21 131.75 CALL						08 Oct 2021		
5,000.000	5.000	Local	0.361106	1,805.53	0.328125	1,640.63	-164.90		0.00
		Base	0.361106	1,805.53	0.328125	1,640.63	-164.90		0.00
ADI20V4T3	US BOND FUTR OPTN NOV21C 160 OCT21 160 CALL						22 Oct 2021		
6,000.000	6.000	Local	1.249127	7,494.76	1.062500	6,375.00	-1,119.76		0.00
		Base	1.249127	7,494.76	1.062500	6,375.00	-1,119.76		0.00
ADI20V521	JPN YEN 9AM NOV21C 90 NOV21 90 CALL						05 Nov 2021		
3,750.000	3.000	Local	0.532000	1,995.00	0.000058	0.22	-1,994.78		0.00
		Base	0.532000	1,995.00	0.000058	0.22	-1,994.78		0.00
US DOLLAR Total									
605,750.000	233.000	Local		248,545.27		139,087.75	-109,457.52		0.01
		Base		248,545.27		139,087.75	-109,457.52		0.01

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description				Rate	Maturity Date		
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Curr % Fund
OPTIONS PURCHASED - CALLS Total								
605,750.000	233.000	Base		248,545.27		139,087.75	-109,457.52	0.01

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1ZVBS1	EURO CURR 9AM	OCT21P 1.18	OCT21 1.18	PUT			08 Oct 2021		
375,000.000	3.000	Local	0.006220		2,332.50	0.020100	7,537.50	5,205.00	0.00
		Base	0.006220		2,332.50	0.020100	7,537.50	5,205.00	0.00

ADI20R6D5	US 10Y NOTE W2 OP OCT21P 132 OCT21 132 PUT						08 Oct 2021		
10,000.000	10.000	Local	0.447043	4,470.43	0.625000	6,250.00	1,779.57	0.00	
		Base	0.447043	4,470.43	0.625000	6,250.00	1,779.57	0.00	

ADI20SCS3	US 10YR FUT OPTN	NOV21P 131.7	OCT21 131.75	PUT			22 Oct 2021		
10,000.000	10.000	Local	0.587668		5,876.68	0.640625	6,406.25	529.57	0.00
		Base	0.587668		5,876.68	0.640625	6,406.25	529.57	0.00

AEID43036	USJPP0148 USD PUT JPY CALL NOV21 107.8 PUT					10 Nov 2021			
9,651,000.000	9,651,000.000	Local	0.004698	45,340.40	0.000592	5,713.39	-39,627.01	0.00	
		Base	0.004698	45,340.40	0.000592	5,713.39	-39,627.01	0.00	

AEID48902	USCAP0050 USD P CAD C NOV21 1.2685 PUT					22 Nov 2021			
4,440,000.000	4,440,000.000	Local	0.008751	38,854.44	0.010572	46,939.68	8,085.24	0.00	
		Base	0.008751	38,854.44	0.010572	46,939.68	8,085.24	0.00	

AEID48928	USAUP0025 USD P AUD C NOV21 .727 PUT					22 Nov 2021			
2,250,000.000	2,250,000.000	Local	0.010055	22,623.75	0.010724	24,129.00	1,505.25	0.00	
		Base	0.010055	22,623.75	0.010724	24,129.00	1,505.25	0.00	

AEID68488	USNZP0004 USD P NZD C NOV21 .7105 PUT					22 Nov 2021			
3,410,000.000	3,410,000.000	Local	0.016352	55,760.32	0.003862	13,169.42	-42,590.90	0.00	
		Base	0.016352	55,760.32	0.003862	13,169.42	-42,590.90	0.00	

US DOLLAR Total									
20,146,000.000	19,751,023.000	Local			175,258.52		110,145.24	-65,113.28	0.01
		Base			175,258.52		110,145.24	-65,113.28	0.01

OPTIONS PURCHASED - PUTS Total

20,146,000.000	19,751,023.000	Base			175,258.52		110,145.24	-65,113.28	0.01

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Holdings

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



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI1WCD62	EUR 2Y MIDCV OP DEC21C 99.125 DEC21 99.125 CALL					10 Dec 2021		
-90,000.000	-36.000	Local	0.139160	-12,524.40	0.030000	-2,700.00	9,824.40	0.00
		Base	0.139160	-12,524.40	0.030000	-2,700.00	9,824.40	0.00
ADI1WXDB5	EUR 2Y MIDCV OP DEC21C 99.25 DEC21 99.25 CALL					10 Dec 2021		
-57,500.000	-23.000	Local	0.099160	-5,701.70	0.015000	-862.50	4,839.20	0.00
		Base	0.099160	-5,701.70	0.015000	-862.50	4,839.20	0.00
ADI1ZWBD2	CAD CURR 9AM OCT21C 80 OCT21 80 CALL					08 Oct 2021		
-7,000.000	-7.000	Local	0.386071	-2,702.50	0.040000	-280.00	2,422.50	0.00
		Base	0.386071	-2,702.50	0.040000	-280.00	2,422.50	0.00
ADI202Q48	US BOND FUTR OPTN NOV21C 165 OCT21 165 CALL					22 Oct 2021		
-52,000.000	-52.000	Local	1.104640	-57,441.30	0.109375	-5,687.50	51,753.80	0.00
		Base	1.104640	-57,441.30	0.109375	-5,687.50	51,753.80	0.00
ADI202XK4	US BOND FUTR OPTN NOV21C 164 OCT21 164 CALL					22 Oct 2021		
-27,000.000	-27.000	Local	0.729008	-19,683.21	0.156250	-4,218.75	15,464.46	0.00
		Base	0.729008	-19,683.21	0.156250	-4,218.75	15,464.46	0.00
ADI204DZ9	US BOND FUTR OPTN NOV21C 163 OCT21 163 CALL					22 Oct 2021		
-5,000.000	-5.000	Local	0.295146	-1,475.73	0.265625	-1,328.13	147.60	0.00
		Base	0.295146	-1,475.73	0.265625	-1,328.13	147.60	0.00
ADI204M22	US 10YR FUT OPTN NOV21C 134 OCT21 134 CALL					22 Oct 2021		
-70,000.000	-70.000	Local	0.424386	-29,707.04	0.031250	-2,187.50	27,519.54	0.00
		Base	0.424386	-29,707.04	0.031250	-2,187.50	27,519.54	0.00
ADI206CS1	US BOND FUTR OPTN DEC21C 164 NOV21 164 CALL					26 Nov 2021		
-33,000.000	-33.000	Local	0.708024	-23,364.79	0.562500	-18,562.50	4,802.29	0.00
		Base	0.708024	-23,364.79	0.562500	-18,562.50	4,802.29	0.00
ADI207VY5	US BOND FUTR OPTN NOV21C 166 OCT21 166 CALL					22 Oct 2021		
-10,000.000	-10.000	Local	0.870146	-8,701.46	0.078125	-781.25	7,920.21	0.00
		Base	0.870146	-8,701.46	0.078125	-781.25	7,920.21	0.00

Holdings

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



STATE STREET

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Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI2088V5	US 10YR FUT OPTN NOV21C 133.5 OCT21 133.5 CALL						22 Oct 2021		
-36,000.000	-36.000	Local	0.406691	-14,640.86	0.046875	-1,687.50	12,953.36		0.00
		Base	0.406691	-14,640.86	0.046875	-1,687.50	12,953.36		0.00
ADI20BRQ8	US BOND FUTR OPTN DEC21C 166 NOV21 166 CALL						26 Nov 2021		
-7,000.000	-7.000	Local	1.400056	-9,800.39	0.312500	-2,187.50	7,612.89		0.00
		Base	1.400056	-9,800.39	0.312500	-2,187.50	7,612.89		0.00
ADI20CB75	AUDUSD EURO 9AM NOV21C 73.5 NOV21 73.5 CALL						05 Nov 2021		
-3,000.000	-3.000	Local	0.554167	-1,662.50	0.370000	-1,110.00	552.50		0.00
		Base	0.554167	-1,662.50	0.370000	-1,110.00	552.50		0.00
ADI20CCB5	US 10YR FUT OPTN NOV21C 132 OCT21 132 CALL						22 Oct 2021		
-31,000.000	-31.000	Local	0.363189	-11,258.87	0.390625	-12,109.38	-850.51		0.00
		Base	0.363189	-11,258.87	0.390625	-12,109.38	-850.51		0.00
ADI20GXR8	US 10YR FUT OPTN DEC21C 134.5 NOV21 134.5 CALL						26 Nov 2021		
-15,000.000	-15.000	Local	0.503479	-7,552.18	0.093750	-1,406.25	6,145.93		0.00
		Base	0.503479	-7,552.18	0.093750	-1,406.25	6,145.93		0.00
ADI20H1Q3	EURO CURR 9AM NOV21C 1.185 NOV21 1.185 CALL						05 Nov 2021		
-625,000.000	-5.000	Local	0.008480	-5,300.00	0.000900	-562.50	4,737.50		0.00
		Base	0.008480	-5,300.00	0.000900	-562.50	4,737.50		0.00
ADI20JMC7	CAD CURR 9AM NOV21C 79 NOV21 79 CALL						05 Nov 2021		
-5,000.000	-5.000	Local	0.537500	-2,687.50	0.690000	-3,450.00	-762.50		0.00
		Base	0.537500	-2,687.50	0.690000	-3,450.00	-762.50		0.00
ADI20KSD6	US 10Y NOTE W1 OP OCT21C 133.7 OCT21 133.75 CALL						01 Oct 2021		
-14,000.000	-14.000	Local	0.161216	-2,257.03	0.001000	-14.00	2,243.03		0.00
		Base	0.161216	-2,257.03	0.001000	-14.00	2,243.03		0.00
ADI20KWL3	US 10YR FUT OPTN NOV21C 133 OCT21 133 CALL						22 Oct 2021		
-19,000.000	-19.000	Local	0.255672	-4,857.76	0.109375	-2,078.13	2,779.63		0.00
		Base	0.255672	-4,857.76	0.109375	-2,078.13	2,779.63		0.00
ADI20LQB0	US 10YR FUT OPTN DEC21C 134 NOV21 134 CALL						26 Nov 2021		
-57,000.000	-57.000	Local	0.440978	-25,135.77	0.140625	-8,015.63	17,120.14		0.00
		Base	0.440978	-25,135.77	0.140625	-8,015.63	17,120.14		0.00

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Issue has not been redenominated but Local is converted

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description					Rate	Maturity Date		% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI20MTT6	US 10Y NOTE W1 OP OCT21C 133.5 OCT21 133.5 CALL						01 Oct 2021		
-19,000.000	-19.000	Local	0.286922	-5,451.51	0.001000	-19.00	5,432.51		0.00
		Base	0.286922	-5,451.51	0.001000	-19.00	5,432.51		0.00
ADI20P8C9	US 5YR FUTR OPTN NOV21C 123.5 OCT21 123.5 CALL						22 Oct 2021		
-10,000.000	-10.000	Local	0.158427	-1,584.27	0.054688	-546.88	1,037.39		0.00
		Base	0.158427	-1,584.27	0.054688	-546.88	1,037.39		0.00
ADI20Q449	US LONG BND W1 OP OCT21C 163 OCT21 163 CALL						01 Oct 2021		
-1,000.000	-1.000	Local	0.154520	-154.52	0.001000	-1.00	153.52		0.00
		Base	0.154520	-154.52	0.001000	-1.00	153.52		0.00
ADI20QV31	US 5YR FUTR OPTN NOV21C 123 OCT21 123 CALL						22 Oct 2021		
-36,000.000	-36.000	Local	0.305562	-11,000.22	0.179688	-6,468.77	4,531.45		0.00
		Base	0.305562	-11,000.22	0.179688	-6,468.77	4,531.45		0.00
ADI20R6Y9	US 10Y NOTE W1 OP OCT21C 132.7 OCT21 132.75 CALL						01 Oct 2021		
-3,000.000	-3.000	Local	0.076397	-229.19	0.001000	-3.00	226.19		0.00
		Base	0.076397	-229.19	0.001000	-3.00	226.19		0.00
ADI20SCC8	US 10YR FUT OPTN NOV21C 132.7 OCT21 132.75 CALL						22 Oct 2021		
-14,000.000	-14.000	Local	0.248270	-3,475.78	0.156250	-2,187.50	1,288.28		0.00
		Base	0.248270	-3,475.78	0.156250	-2,187.50	1,288.28		0.00
ADI20SCJ3	US 5YR FUTR OPTN DEC21C 123.2 NOV21 123.25 CALL						26 Nov 2021		
-31,000.000	-31.000	Local	0.286073	-8,868.26	0.234375	-7,265.63	1,602.63		0.00
		Base	0.286073	-8,868.26	0.234375	-7,265.63	1,602.63		0.00
ADI20T179	US 10Y NOTE W1 OP OCT21C 131.5 OCT21 131.5 CALL						01 Oct 2021		
-5,000.000	-5.000	Local	0.248270	-1,241.35	0.218750	-1,093.75	147.60		0.00
		Base	0.248270	-1,241.35	0.218750	-1,093.75	147.60		0.00
ADI20T377	US 5YR FUTR OPTN DEC21C 123 NOV21 123 CALL						26 Nov 2021		
-35,000.000	-35.000	Local	0.331306	-11,595.72	0.335938	-11,757.83	-162.11		0.00
		Base	0.331306	-11,595.72	0.335938	-11,757.83	-162.11		0.00
ADI20T4P6	US 10YR FUT OPTN DEC21C 132.5 NOV21 132.5 CALL						26 Nov 2021		
-23,000.000	-23.000	Local	0.467020	-10,741.46	0.484375	-11,140.63	-399.17		0.00
		Base	0.467020	-10,741.46	0.484375	-11,140.63	-399.17		0.00

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WESTERN CORE PLUS BOND PORT
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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
ADI20V1P4	US LONG BND W1 OP OCT21C 160 OCT21 160 CALL					01 Oct 2021		
-13,000.000		-13.000	Local 0.232645	-3,024.39	0.156250	-2,031.25	993.14	0.00
			Base 0.232645	-3,024.39	0.156250	-2,031.25	993.14	0.00
ADI20V4X4	US 5YR FUTR OPTN NOV21C 122.7 OCT21 122.75 CALL					22 Oct 2021		
-24,000.000		-24.000	Local 0.232645	-5,583.48	0.296875	-7,125.00	-1,541.52	0.00
			Base 0.232645	-5,583.48	0.296875	-7,125.00	-1,541.52	0.00
US DOLLAR Total								
-1,377,500.000		-669.000	Local	-309,405.14		-118,869.26	190,535.88	0.01
			Base	-309,405.14		-118,869.26	190,535.88	0.01
OPTIONS WRITTEN - CALLS Total								
-1,377,500.000		-669.000	Base	-309,405.14		-118,869.26	190,535.88	0.01

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Notional Par								

OPTIONS WRITTEN - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI1W7FM6	EUR 2Y MIDCV OP DEC21P 98.75 DEC21 98.75 PUT					10 Dec 2021		
-85,000.000		-34.000	Local	0.209454	-17,803.60	0.077500	-6,587.50	11,216.10
			Base	0.209454	-17,803.60	0.077500	-6,587.50	11,216.10
ADI1ZMKX0	US 10YR FUT OPTN NOV21P 132 OCT21 132 PUT					22 Oct 2021		
-19,000.000		-19.000	Local	0.553369	-10,514.01	0.781250	-14,843.75	-4,329.74
			Base	0.553369	-10,514.01	0.781250	-14,843.75	-4,329.74
ADI2008N0	US 10YR FUT OPTN NOV21P 133 OCT21 133 PUT					22 Oct 2021		
-1,000.000		-1.000	Local	0.420150	-420.15	1.500000	-1,500.00	-1,079.85
			Base	0.420150	-420.15	1.500000	-1,500.00	-1,079.85
ADI201519	US 10YR FUT OPTN DEC21P 133 NOV21 133 PUT					26 Nov 2021		
-21,000.000		-21.000	Local	0.701395	-14,729.30	1.718750	-36,093.75	-21,364.45
			Base	0.701395	-14,729.30	1.718750	-36,093.75	-21,364.45
ADI204D97	US BOND FUTR OPTN NOV21P 158 OCT21 158 PUT					22 Oct 2021		
-7,000.000		-7.000	Local	0.708091	-4,956.64	0.906250	-6,343.75	-1,387.11
			Base	0.708091	-4,956.64	0.906250	-6,343.75	-1,387.11
ADI20GXH0	US BOND FUTR OPTN DEC21P 162 NOV21 162 PUT					26 Nov 2021		
-18,000.000		-18.000	Local	1.388895	-25,000.11	3.812500	-68,625.00	-43,624.89
			Base	1.388895	-25,000.11	3.812500	-68,625.00	-43,624.89
ADI20GXM9	US 5YR FUTR OPTN DEC21P 123.5 NOV21 123.5 PUT					26 Nov 2021		
-24,000.000		-24.000	Local	0.404195	-9,700.68	0.921875	-22,125.00	-12,424.32
			Base	0.404195	-9,700.68	0.921875	-22,125.00	-12,424.32
ADI20LR78	US 10YR FUT OPTN DEC21P 132.5 NOV21 132.5 PUT					26 Nov 2021		
-9,000.000		-9.000	Local	0.692714	-6,234.43	1.375000	-12,375.00	-6,140.57
			Base	0.692714	-6,234.43	1.375000	-12,375.00	-6,140.57
ADI20LXT3	US 5YR FUTR OPTN NOV21P 123.2 OCT21 123.25 PUT					22 Oct 2021		
-24,000.000		-24.000	Local	0.279846	-6,716.30	0.609375	-14,625.00	-7,908.70
			Base	0.279846	-6,716.30	0.609375	-14,625.00	-7,908.70

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Asset ID	Asset Description					Rate	Maturity Date		% Curr
Notional Par		Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund
ADI20Q3K4	US 5YR FUTR OPTN	NOV21P 122.5	OCT21 122.5	PUT			22 Oct 2021		
-14,000.000	-14.000	Local		0.185770	-2,600.78	0.203125	-2,843.75	-242.97	0.00
		Base		0.185770	-2,600.78	0.203125	-2,843.75	-242.97	0.00
ADI20T708	US 5YR FUTR OPTN	NOV21P 122	OCT21 122	PUT			22 Oct 2021		
-10,000.000	-10.000	Local		0.158427	-1,584.27	0.078125	-781.25	803.02	0.00
		Base		0.158427	-1,584.27	0.078125	-781.25	803.02	0.00
AEID68496	USNZP0005 USD P NZD C	NOV21 .7295		PUT			22 Nov 2021		
-3,410,000.000	-3,410,000.000	Local		0.005640	-19,232.40	0.000827	-2,820.07	16,412.33	0.00
		Base		0.005640	-19,232.40	0.000827	-2,820.07	16,412.33	0.00
US DOLLAR Total									
-3,642,000.000	-3,410,181.000	Local			-119,492.67		-189,563.82	-70,071.15	0.01
		Base			-119,492.67		-189,563.82	-70,071.15	0.01
OPTIONS WRITTEN - PUTS Total									
-3,642,000.000	-3,410,181.000	Base			-119,492.67		-189,563.82	-70,071.15	0.01
SWAPS FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.445750
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	93.813109	4,315,403.01	-284,596.99	5.88
		Base		26.592916	1,223,274.12	17.226848	792,435.02	-430,839.10	0.04
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	6.26
		Base		26.592916	-1,223,274.12	18.362944	-844,695.40	378,578.72	0.05
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	93.906867	3,568,460.95	-231,539.05	4.86
		Base		26.592916	1,010,530.80	17.244065	655,274.47	-355,256.33	0.04
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	5.17
		Base		26.592916	-1,010,530.80	18.362944	-697,791.86	312,738.94	0.04

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99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	5,500,000.000	Local	100.139181	5,507,654.97	93.813109	5,159,721.00	-347,933.97		7.03
		Base	26.861539	1,477,384.62	17.226848	947,476.66	-529,907.96		0.05
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		7.49
		Base	26.820437	-1,475,124.05	18.362944	-1,009,961.90	465,162.15		0.05
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	5,923,000.000	Local	100.161916	5,932,590.29	93.813109	5,556,550.45	-376,039.84		7.57
		Base	26.735586	1,583,548.78	17.226848	1,020,346.22	-563,202.56		0.06
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		8.07
		Base	26.688076	-1,580,734.75	18.362944	-1,087,637.15	493,097.60		0.06
BRAZILIAN REAL Total									
		Local		17,245.26		-1,222,864.59	-1,240,109.85		52.32
		Base		5,074.60		-224,553.94	-229,628.54		0.38
JAPANESE YEN									
							Exchange Rate:	111.295000	
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046			
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00		44.74
		Base	0.925840	2,057,402.10	0.898513	1,996,675.50	-60,726.60		0.11
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046			
	-222,220,000.000	Local	100.000000	-222,220,000.00	104.278496	-231,727,673.81	-9,507,673.81		46.66
		Base	0.925840	-2,057,402.10	0.936956	-2,082,103.18	-24,701.08		0.11
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				1.000000	09 May 2046			
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00		0.00
		Base	-0.000070	-156.52	0.000000	0.00	156.52		0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184 CCP				0.042830	09 May 2046			
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00		0.00
		Base	-0.000070	156.52	0.000000	0.00	-156.52		0.00

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JAPANESE YEN Total								
		Local		0.00		-9,507,673.81	-9,507,673.81	91.40
		Base		0.00		-85,427.68	-85,427.68	0.22
MEXICAN PESO							Exchange Rate:	20.641500
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.645887	55,657,175.48	100.899167	55,797,239.35	140,063.87	8.27
		Base	5.196835	2,873,849.63	4.888170	2,703,158.17	-170,691.46	0.15
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.744500	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.19
		Base	5.163377	-2,855,347.32	4.844609	-2,679,068.87	176,278.45	0.15
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.780490	58,049,562.47	100.835114	58,081,025.66	31,463.19	8.60
		Base	5.171973	2,979,056.68	4.885067	2,813,798.69	-165,257.99	0.15
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.747500	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.53
		Base	5.131429	-2,955,703.02	4.844609	-2,790,494.88	165,208.14	0.15
MEXICAN PESO Total								
		Local		806,737.95		978,265.01	171,527.06	33.60
		Base		41,855.97		47,393.11	5,537.14	0.60
US DOLLAR							Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.120000	17 Mar 2050		
	2,446,000.000	Local	101.609128	2,485,359.27	100.000000	2,446,000.00	-39,359.27	0.14
		Base	101.609128	2,485,359.27	100.000000	2,446,000.00	-39,359.27	0.13
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-2,446,000.000	Local	100.000000	-2,446,000.00	78.226017	-1,913,408.38	532,591.62	0.11
		Base	100.000000	-2,446,000.00	78.226017	-1,913,408.38	532,591.62	0.10
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Nov 2045		
	8,975,000.000	Local	103.886438	9,323,807.78	100.000000	8,975,000.00	-348,807.78	0.51

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		Base	103.886438	9,323,807.78	100.000000	8,975,000.00	-348,807.78	0.49
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
	-8,975,000.00	Local	100.000000	-8,975,000.00	79.012061	-7,091,332.47	1,883,667.53	0.40
		Base	100.000000	-8,975,000.00	79.012061	-7,091,332.47	1,883,667.53	0.38
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				0.050000	20 Jul 2045		
	5,990,000.00	Local	100.859931	6,041,509.84	100.000000	5,990,000.00	-51,509.84	0.34
		Base	100.859931	6,041,509.84	100.000000	5,990,000.00	-51,509.84	0.32
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,990,000.00	Local	100.000000	-5,990,000.00	79.613644	-4,768,857.28	1,221,142.72	0.27
		Base	100.000000	-5,990,000.00	79.613644	-4,768,857.28	1,221,142.72	0.26
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
	25,010,000.00	Local	99.999829	25,009,957.26	100.031054	25,017,766.61	7,809.35	1.42
		Base	99.999829	25,009,957.26	100.031054	25,017,766.61	7,809.35	1.36
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.116000	15 Jun 2022		
	-25,010,000.00	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.42
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.36
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045		
	2,760,000.00	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.16
		Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.15
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
	-2,760,000.00	Local	100.000000	-2,760,000.00	83.216285	-2,296,769.47	463,230.53	0.13
		Base	100.000000	-2,760,000.00	83.216285	-2,296,769.47	463,230.53	0.12
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047		
	6,202,000.00	Local	101.162540	6,274,100.72	100.000000	6,202,000.00	-72,100.72	0.35
		Base	101.162540	6,274,100.72	100.000000	6,202,000.00	-72,100.72	0.34
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047		
	-6,202,000.00	Local	100.000000	-6,202,000.00	82.311931	-5,104,985.96	1,097,014.04	0.29
		Base	100.000000	-6,202,000.00	82.311931	-5,104,985.96	1,097,014.04	0.28
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.138000	07 Oct 2050		
	3,535,000.00	Local	100.479142	3,551,937.67	100.000000	3,535,000.00	-16,937.67	0.20

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		Base	100.479142	3,551,937.67	100.000000	3,535,000.00	-16,937.67	0.19
99S1I4ZS4	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	07 Oct 2050		
	-3,535,000.000	Local	100.000000	-3,535,000.00	84.944955	-3,002,804.16	532,195.84	0.17
		Base	100.000000	-3,535,000.00	84.944955	-3,002,804.16	532,195.84	0.16
99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047		
	1,086,000.000	Local	100.110909	1,087,204.47	100.000000	1,086,000.00	-1,204.47	0.06
		Base	100.110909	1,087,204.47	100.000000	1,086,000.00	-1,204.47	0.06
99S1IP774	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA				1.225000	15 Feb 2047		
	-1,086,000.000	Local	100.000000	-1,086,000.00	87.071834	-945,600.12	140,399.88	0.05
		Base	100.000000	-1,086,000.00	87.071834	-945,600.12	140,399.88	0.05
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047		
	2,342,000.000	Local	100.531941	2,354,458.05	100.000000	2,342,000.00	-12,458.05	0.13
		Base	100.531941	2,354,458.05	100.000000	2,342,000.00	-12,458.05	0.13
99S1IP7A7	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	15 Feb 2047		
	-2,342,000.000	Local	100.000000	-2,342,000.00	86.542955	-2,026,836.01	315,163.99	0.12
		Base	100.000000	-2,342,000.00	86.542955	-2,026,836.01	315,163.99	0.11
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047		
	2,228,000.000	Local	100.572527	2,240,755.90	100.000000	2,228,000.00	-12,755.90	0.13
		Base	100.572527	2,240,755.90	100.000000	2,228,000.00	-12,755.90	0.12
99S1JRD72	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Feb 2047		
	-2,228,000.000	Local	100.000000	-2,228,000.00	95.005005	-2,116,711.51	111,288.49	0.12
		Base	100.000000	-2,228,000.00	95.005005	-2,116,711.51	111,288.49	0.11
99S1KKRL9	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047		
	5,368,000.000	Local	100.517547	5,395,781.90	100.000000	5,368,000.00	-27,781.90	0.31
		Base	100.517547	5,395,781.90	100.000000	5,368,000.00	-27,781.90	0.29
99S1KKRM7	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	15 Feb 2047		
	-5,368,000.000	Local	100.000000	-5,368,000.00	103.467055	-5,554,111.51	-186,111.51	0.32
		Base	100.000000	-5,368,000.00	103.467055	-5,554,111.51	-186,111.51	0.30
99S1KQV31	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.118880	03 Jun 2051		
	409,000.000	Local	100.350575	410,433.85	100.000000	409,000.00	-1,433.85	0.02

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Books Open

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Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.350575	410,433.85	100.000000	409,000.00	-1,433.85	0.02
99S1KQV49	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	03 Jun 2051		
	-409,000.000	Local	100.000000	-409,000.00	103.830621	-424,667.24	-15,667.24	0.02
		Base	100.000000	-409,000.00	103.830621	-424,667.24	-15,667.24	0.02
99S1KSAX4	BWS049569 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.115500	07 Jun 2051		
	1,226,000.000	Local	99.987739	1,225,849.68	100.000000	1,226,000.00	150.32	0.07
		Base	99.987739	1,225,849.68	100.000000	1,226,000.00	150.32	0.07
99S1KSAY2	BWS049569 IRS USD P F 2.05000 2 CCPVANILLA				2.050000	07 Jun 2051		
	-1,226,000.000	Local	100.000000	-1,226,000.00	105.028798	-1,287,653.06	-61,653.06	0.07
		Base	100.000000	-1,226,000.00	105.028798	-1,287,653.06	-61,653.06	0.07
99S1KTMR2	BWS049700 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2028		
	26,354,000.000	Local	100.122673	26,386,329.26	100.000000	26,354,000.00	-32,329.26	1.50
		Base	100.122673	26,386,329.26	100.000000	26,354,000.00	-32,329.26	1.43
99S1KTMS0	BWS049700 IRS USD P F 1.25000 2 CCPVANILLA				1.250000	15 Feb 2028		
	-26,354,000.000	Local	100.000000	-26,354,000.00	99.939984	-26,338,183.38	15,816.62	1.50
		Base	100.000000	-26,354,000.00	99.939984	-26,338,183.38	15,816.62	1.43
99S1L9U05	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2028		
	37,238,000.000	Local	100.103553	37,276,561.22	100.000000	37,238,000.00	-38,561.22	2.12
		Base	100.103553	37,276,561.22	100.000000	37,238,000.00	-38,561.22	2.02
99S1L9U13	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA				1.350000	15 Feb 2028		
	-37,238,000.000	Local	100.000000	-37,238,000.00	100.561748	-37,447,183.72	-209,183.72	2.13
		Base	100.000000	-37,238,000.00	100.561748	-37,447,183.72	-209,183.72	2.03
99S1LCB09	SWS051524 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2026		
	5,380,000.000	Local	107.279165	5,771,619.08	109.114700	5,870,370.86	98,751.78	0.33
		Base	107.279165	5,771,619.08	109.114700	5,870,370.86	98,751.78	0.32
99S1LCB17	SWS051524 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2026		
	-5,380,000.000	Local	100.000000	-5,380,000.00	100.000000	-5,380,000.00	0.00	0.31
		Base	100.000000	-5,380,000.00	100.000000	-5,380,000.00	0.00	0.29
99S1M0B61	SWS052464 IRS USD R F 2.75000 2 CCPZERO				2.750000	13 May 2026		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00

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Holdings

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



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
99S1MDO93	SWS052688 IRS USD R F .82000 2 CCPVANILLA				0.820000	04 Jun 2024		
	84,291,000.000	Local	100.000000	84,291,000.00	99.777494	84,103,447.47	-187,552.53	4.78
		Base	100.000000	84,291,000.00	99.777494	84,103,447.47	-187,552.53	4.56
99S1MDOA0	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	04 Jun 2024		
	-84,291,000.000	Local	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	4.79
		Base	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	4.57
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Feb 2047		
	2,316,000.000	Local	100.000000	2,316,000.00	100.000000	2,316,000.00	0.00	0.13
		Base	100.000000	2,316,000.00	100.000000	2,316,000.00	0.00	0.13
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-2,316,000.000	Local	100.000000	-2,316,000.00	103.459581	-2,396,123.90	-80,123.90	0.14
		Base	100.000000	-2,316,000.00	103.459581	-2,396,123.90	-80,123.90	0.13
99S1MXWO7	BWS053264 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.123880	09 Jul 2051		
	3,615,000.000	Local	99.557771	3,599,013.41	100.000000	3,615,000.00	15,986.59	0.21
		Base	99.557771	3,599,013.41	100.000000	3,615,000.00	15,986.59	0.20
99S1MXWP4	BWS053264 IRS USD P F 1.67125 2 CCPVANILLA				1.671250	09 Jul 2051		
	-3,615,000.000	Local	100.000000	-3,615,000.00	95.964102	-3,469,102.29	145,897.71	0.20
		Base	100.000000	-3,615,000.00	95.964102	-3,469,102.29	145,897.71	0.19
99S1N07I9	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.131500	15 Feb 2047		
	6,926,000.000	Local	100.546823	6,963,872.96	100.000000	6,926,000.00	-37,872.96	0.39
		Base	100.546823	6,963,872.96	100.000000	6,926,000.00	-37,872.96	0.38
99S1N07J7	BWS053322 IRS USD P F 1.63000 2 CCPVANILLA				1.630000	15 Feb 2047		
	-6,926,000.000	Local	100.000000	-6,926,000.00	95.643115	-6,624,242.14	301,757.86	0.38
		Base	100.000000	-6,926,000.00	95.643115	-6,624,242.14	301,757.86	0.36
99S1N3U97	SWS052720 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	665,000.000	Local	95.262385	633,494.86	97.046000	645,355.90	11,861.04	0.04
		Base	95.262385	633,494.86	97.046000	645,355.90	11,861.04	0.04
99S1N3UA4	SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-665,000.000	Local	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.04

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.04
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Feb 2047		
	2,082,000.000	Local	96.668489	2,012,637.95	100.000000	2,082,000.00	69,362.05	0.12
		Base	96.668489	2,012,637.95	100.000000	2,082,000.00	69,362.05	0.11
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047		
	-2,082,000.000	Local	100.000000	-2,082,000.00	98.996651	-2,061,110.27	20,889.73	0.12
		Base	100.000000	-2,082,000.00	98.996651	-2,061,110.27	20,889.73	0.11
99S1NXPO4	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 May 2027		
	27,618,000.000	Local	100.340138	27,711,939.32	100.000000	27,618,000.00	-93,939.32	1.57
		Base	100.340138	27,711,939.32	100.000000	27,618,000.00	-93,939.32	1.50
99S1NXPP1	BWS058263 IRS USD P F .71000 2 CCPOIS				0.710000	15 May 2027		
	-27,618,000.000	Local	100.000000	-27,618,000.00	98.725022	-27,265,876.58	352,123.42	1.55
		Base	100.000000	-27,618,000.00	98.725022	-27,265,876.58	352,123.42	1.48
99S1O2N96	SWS058420 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2026		
	154,081,000.000	Local	102.414020	157,800,546.58	102.367000	157,728,097.27	-72,449.31	8.97
		Base	102.414020	157,800,546.58	102.367000	157,728,097.27	-72,449.31	8.56
99S1O2NA3	SWS058420 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2026		
	-154,081,000.000	Local	100.000000	-154,081,000.00	100.000000	-154,081,000.00	0.00	8.76
		Base	100.000000	-154,081,000.00	100.000000	-154,081,000.00	0.00	8.36
99S1O7EX2	SWS058909 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2026		
	11,760,000.000	Local	109.624549	12,891,846.99	109.193900	12,841,202.64	-50,644.35	0.73
		Base	109.624549	12,891,846.99	109.193900	12,841,202.64	-50,644.35	0.70
99S1O7EY0	SWS058909 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2026		
	-11,760,000.000	Local	100.000000	-11,760,000.00	100.000000	-11,760,000.00	0.00	0.67
		Base	100.000000	-11,760,000.00	100.000000	-11,760,000.00	0.00	0.64
US DOLLAR Total		Local		5,913,018.04		11,599,681.30	5,686,663.26	48.82
		Base		5,913,018.04		11,599,681.30	5,686,663.26	46.56

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWAPS FIXED INCOME Total									
	0.000	Base			5,959,948.61		11,337,092.79	5,377,144.18	47.76

Holdings

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



STATE STREET.

As of: September 30, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
15,732,250.000	148,649,286,991.120	Base		960,754,553.58		972,938,471.30	12,183,917.72	99.96
Original Face:	723,028,683.370							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.383222

ADI1YQ048	AUST 10Y BOND FUT DEC21 XSFE 20211215						15 Dec 2021			
104.000	10,400,000.000	Local	14,713,147.28	14,985,669.74	98.485000	-272,522.46		-266,617.34	-5,905.12	
		Base	10,636,866.16		71.199706	-197,020.04		-192,750.94	-4,269.10	0.00

AUSTRALIAN DOLLAR Total

104.000	10,400,000.000	Local	14,713,147.28	14,985,669.74		-272,522.46		-266,617.34	-5,905.12	
		Base				-197,020.04		-192,750.94	-4,269.10	0.00

EURO CURRENCY

Exchange Rate: 0.863297

GERMANY

ADI1WKH86	EURO-BOBL FUTURE DEC21 XEUR 20211208						08 Dec 2021			
6.000	600,000.000	Local	809,580.00	814,327.20	134.930000	-4,747.20		-4,327.20	-420.00	
		Base	937,776.92		156.296153	-5,498.92		-5,012.41	-486.51	0.00

ADI1WTH1	EURO-OAT FUTURE DEC21 XEUR 20211208						08 Dec 2021			
38.000	3,800,000.000	Local	6,306,100.00	6,417,675.60	165.950000	-111,575.60		-98,655.60	-12,920.00	
		Base	7,304,670.35		192.228167	-129,243.59		-114,277.71	-14,965.88	0.00

GERMANY Total

44.000	4,400,000.000	Local	7,115,680.00	7,232,002.80		-116,322.80		-102,982.80	-13,340.00	
		Base				-134,742.51		-119,290.12	-15,452.39	0.00

EURO CURRENCY Total

44.000	4,400,000.000	Local	7,115,680.00	7,232,002.80		-116,322.80		-102,982.80	-13,340.00	
		Base				-134,742.51		-119,290.12	-15,452.39	0.00

POUND STERLING

Exchange Rate: 0.742170

ADI1X1CG4	LONG GILT FUTURE DEC21 IFLL 20211229						29 Dec 2021			
3.000	300,000.000	Local	375,450.00	387,604.14	125.150000	-12,154.14		-10,624.14	-1,530.00	
		Base	505,881.40		168.627134	-16,376.49		-14,314.97	-2,061.52	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

POUND STERLING Total

3.000	300,000.000	Local	375,450.00	387,604.14		-12,154.14	18 Dec 2023	-10,624.14	-1,530.00	
		Base				-16,376.49		-14,314.97	-2,061.52	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
1,260.000	315,000,000.000	Local	311,393,250.00	311,613,117.11	98.855000	-219,867.11		-267,117.11	47,250.00	
		Base	311,393,250.00		98.855000	-219,867.11		-267,117.11	47,250.00	0.00

ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023			
46.000	11,500,000.000	Local	11,383,850.00	11,392,646.60	98.990000	-8,796.60		-10,521.60	1,725.00	
		Base	11,383,850.00		98.990000	-8,796.60		-10,521.60	1,725.00	0.00

ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619						19 Jun 2023			
191.000	47,750,000.000	Local	47,375,162.50	47,388,062.24	99.215000	-12,899.74		-17,674.74	4,775.00	
		Base	47,375,162.50		99.215000	-12,899.74		-17,674.74	4,775.00	0.00

ADI1FXV08	EURO FX CURR FUT DEC21 XCME 20211213						13 Dec 2021			
83.000	10,375,000.000	Local	12,035,000.00	12,301,487.75	1.160000	-266,487.75		-248,331.50	-18,156.25	
		Base	12,035,000.00		1.160000	-266,487.75		-248,331.50	-18,156.25	0.00

ADI1WS6X6	US 10YR ULTRA FUT DEC21 XCBT 20211221						21 Dec 2021			
4.000	400,000.000	Local	581,000.00	590,069.42	145.250000	-9,069.42		-9,756.92	687.50	
		Base	581,000.00		145.250000	-9,069.42		-9,756.92	687.50	0.00

ADI1WTGR6	US ULTRA BOND CBT DEC21 XCBT 20211221						21 Dec 2021			
467.000	46,700,000.000	Local	89,226,187.50	92,337,919.59	191.062500	-3,111,732.09		-3,038,763.34	-72,968.75	
		Base	89,226,187.50		191.062500	-3,111,732.09		-3,038,763.34	-72,968.75	0.00

ADI1X18X2	US 5YR NOTE (CBT) DEC21 XCBT 20211231						31 Dec 2021			
2,010.000	201,000,000.000	Local	246,711,797.88	248,201,149.43	122.742188	-1,489,351.55		-1,662,086.93	172,735.38	
		Base	246,711,797.88		122.742188	-1,489,351.55		-1,662,086.93	172,735.38	0.01

ADI1YFN96	BP CURRENCY FUT DEC21 XCME 20211213						13 Dec 2021			
80.000	5,000,000.000	Local	6,737,500.00	6,889,719.40	1.347500	-152,219.40		-172,219.40	20,000.00	
		Base	6,737,500.00		1.347500	-152,219.40		-172,219.40	20,000.00	0.00

ADI1ZGX50	CHF CURRENCY FUT DEC21 XCME 20211213						13 Dec 2021			

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
5.000	625,000.000	Local	671,375.00	679,637.50	1.074200	-8,262.50	-9,637.50	1,375.00		
		Base	671,375.00		1.074200	-8,262.50	-9,637.50	1,375.00		0.00
ADI1ZL964	AUDUSD CRNCY FUT DEC21 XCME 20211213							13 Dec 2021		
160.000	16,000,000.000	Local	11,574,400.00	11,818,937.90	0.723400	-244,537.90	-321,337.90	76,800.00		
		Base	11,574,400.00		0.723400	-244,537.90	-321,337.90	76,800.00		0.00
ADI1ZL9M9	CAD CURRENCY FUT DEC21 XCME 20211214							14 Dec 2021		
53.000	5,300,000.000	Local	4,186,470.00	4,208,003.39	0.789900	-21,533.39	-50,683.39	29,150.00		
		Base	4,186,470.00		0.789900	-21,533.39	-50,683.39	29,150.00		0.00
ADI1ZL9T4	JPN YEN CURR FUT DEC21 XCME 20211213							13 Dec 2021		
49.000	61,250.000	Local	5,500,862.50	5,574,473.44	89.810000	-73,610.94	-102,092.19	28,481.25		
		Base	5,500,862.50		89.810000	-73,610.94	-102,092.19	28,481.25		0.00
ADI209R42	MEXICAN PESO FUT DEC21 XCME 20211213							13 Dec 2021		
261.000	130,500,000.000	Local	6,262,695.00	6,461,508.56	0.047990	-198,813.56	-179,238.56	-19,575.00		
		Base	6,262,695.00		0.047990	-198,813.56	-179,238.56	-19,575.00		0.00
ADI20C2Q3	RUSSIAN RUBLE FUT DEC21 XCME 20211215							15 Dec 2021		
22.000	55,000,000.000	Local	745,800.00	739,917.50	0.013560	5,882.50	4,782.50	1,100.00		
		Base	745,800.00		0.013560	5,882.50	4,782.50	1,100.00		0.00
US DOLLAR Total										
4,691.000	845,211,250.000	Local	754,385,350.38	760,196,649.83		-5,811,299.45	-6,084,678.58	273,379.13		
		Base				-5,811,299.45	-6,084,678.58	273,379.13		0.03
FUTURES LONG Total										
4,842.000	860,311,250.000	Base				-6,159,438.49	-6,411,034.61	251,596.12		0.03

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.863297

GERMANY

ADI1WTD24	EURO-BUXL 30Y BND DEC21 XEUR 20211208						08 Dec 2021			
-11.000	-1,100,000.000	Local	-2,236,740.00	-2,304,226.80	203.340000	67,486.80		53,186.80	14,300.00	
		Base	-2,590,927.57		235.538870	78,173.33		61,608.92	16,564.41	0.00

ADI1WTS85	EURO-BUND FUTURE DEC21 XEUR 20211208						08 Dec 2021			
-160.000	-16,000,000.000	Local	-27,171,200.00	-27,684,378.00	169.820000	513,178.00		460,378.00	52,800.00	
		Base	-31,473,757.00		196.710981	594,439.69		533,278.81	61,160.88	0.00

GERMANY Total										
-171.000	-17,100,000.000	Local	-29,407,940.00	-29,988,604.80		580,664.80		513,564.80	67,100.00	
		Base				672,613.02		594,887.73	77,725.29	0.00

EURO CURRENCY Total

-171.000	-17,100,000.000	Local	-29,407,940.00	-29,988,604.80		580,664.80		513,564.80	67,100.00	
		Base				672,613.02		594,887.73	77,725.29	0.00

JAPANESE YEN

Exchange Rate: 111.295000

ADI1WS699	JPN 10Y BOND(OSE) DEC21 XOSE 20211213						13 Dec 2021			
-7.000	-700,000,000.000	Local	-1,059,590,000.00	-1,063,258,400.00	151.370000	3,668,400.00		3,318,400.00	350,000.00	
		Base	-9,520,553.48		1.360079	32,961.05		29,816.25	3,144.80	0.00

JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,059,590,000.00	-1,063,258,400.00		3,668,400.00		3,318,400.00	350,000.00	
		Base				32,961.05		29,816.25	3,144.80	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI09ZZX6	90DAY EUR FUTR MAR22 XCME 20220314						14 Mar 2022			
-137.000	-34,250,000.000	Local	-34,200,337.50	-34,197,337.30	99.855000	-3,000.20		424.80	-3,425.00	
		Base	-34,200,337.50		99.855000	-3,000.20		424.80	-3,425.00	0.00

ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund	
-610.000	-152,500,000.000	Local	-152,240,750.00	-152,158,870.52	99.830000	-81,879.48	-66,629.48	-15,250.00		
		Base	-152,240,750.00		99.830000	-81,879.48	-66,629.48	-15,250.00		0.00
ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221						21 Dec 2021			
-136.000	-13,600,000.000	Local	-21,653,750.00	-22,107,794.64	159.218750	454,044.64	471,044.64	-17,000.00		
		Base	-21,653,750.00		159.218750	454,044.64	471,044.64	-17,000.00		0.00
ADI1WTCQ2	US 10YR NOTE (CBT) DEC21 XCBT 20211221						21 Dec 2021			
-956.000	-95,600,000.000	Local	-125,818,562.50	-127,496,853.38	131.609375	1,678,290.88	1,812,728.38	-134,437.50		
		Base	-125,818,562.50		131.609375	1,678,290.88	1,812,728.38	-134,437.50		0.01
ADI1X1937	US 2YR NOTE (CBT) DEC21 XCBT 20211231						31 Dec 2021			
-260.000	-52,000,000.000	Local	-57,214,218.88	-57,246,581.59	110.027344	32,362.71	42,518.83	-10,156.12		
		Base	-57,214,218.88		110.027344	32,362.71	42,518.83	-10,156.12		0.00
US DOLLAR Total										
-2,099.000	-347,950,000.000	Local	-391,127,618.88	-393,207,437.43		2,079,818.55	2,260,087.17	-180,268.62		
		Base				2,079,818.55	2,260,087.17	-180,268.62		0.01
FUTURES SHORT Total										
-2,277.000	-1,065,050,000.000	Base				2,785,392.62	2,884,791.15	-99,398.53		0.01

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
2,565.000	-204,738,750.000	Base			-3,374,045.87		-3,526,243.46	152,197.59	0.04

Holdings

As of: September 30, 2021



WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: October 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
ARGENTINE PESO							Exchange Rate:	98.736400
ARS	ARGENTINE PESO							
		141,877.940	Local	1.000000	141,877.94	1.000000	141,877.94	100.00
			Base	0.013085	1,856.50	0.010128	1,436.94	0.00
ARGENTINE PESO Total		141,877.940	Local		141,877.94		141,877.94	100.00
			Base		1,856.50		1,436.94	0.00
AUSTRALIAN DOLLAR							Exchange Rate:	1.383222
AUD	AUSTRALIAN DOLLAR							
		233,630.500	Local	1.000000	233,630.50	1.000000	233,630.50	99.59
			Base	0.739471	172,762.90	0.722950	168,903.11	0.02
AUSTRALIAN DOLLAR Total		233,630.500	Local		233,630.50		233,630.50	99.59
			Base		172,762.90		168,903.11	0.02
BRAZILIAN REAL							Exchange Rate:	5.445750
BRL	BRAZILIAN REAL							
		1,096,308.720	Local	1.000000	1,096,308.72	1.000000	1,096,308.72	1.83
			Base	0.191122	209,528.44	0.183629	201,314.55	0.03
BRAZILIAN REAL Total		1,096,308.720	Local		1,096,308.72		1,096,308.72	1.83
			Base		209,528.44		201,314.55	0.03
CANADIAN DOLLAR							Exchange Rate:	1.266600
CAD	CANADIAN DOLLAR							
		4,302,134.860	Local	1.000000	4,302,134.86	1.000000	4,302,134.86	100.00
			Base	0.793235	3,412,603.80	0.789515	3,396,601.03	0.50

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
	4,302,134.860	Local		4,302,134.86		4,302,134.86	0.00	100.00
		Base		3,412,603.80		3,396,601.03	-16,002.77	0.50
EURO CURRENCY							Exchange Rate:	0.863297
INTERNATIONAL								
EUR	EURO CURRENCY							
	289,602.730	Local	1.000000	289,602.73	1.000000	289,602.73	0.00	2.68
		Base	1.184067	342,908.96	1.158350	335,461.30	-7,447.66	0.05
INTERNATIONAL Total								
	289,602.730	Local		289,602.73		289,602.73	0.00	2.68
		Base		342,908.96		335,461.30	-7,447.66	0.05
EURO CURRENCY Total								
	289,602.730	Local		289,602.73		289,602.73	0.00	2.68
		Base		342,908.96		335,461.30	-7,447.66	0.05
INDONESIAN RUPIAH							Exchange Rate:	14,312.500000
IDR	INDONESIAN RUPIAH							
	11,320,844,711.000	Local	1.000000	11,320,844,711.00	1.000000	11,320,844,711.00	0.00	6.24
		Base	0.000069	781,090.32	0.000070	790,976.05	9,885.73	0.12
INDONESIAN RUPIAH Total								
	11,320,844,711.000	Local		11,320,844,711.00		11,320,844,711.00	0.00	6.24
		Base		781,090.32		790,976.05	9,885.73	0.12
JAPANESE YEN							Exchange Rate:	111.295000
JPY	JAPANESE YEN							
	2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
		Base	0.009137	19,414.49	0.008985	19,091.66	-322.83	0.00
JAPANESE YEN Total								
	2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		19,414.49		19,091.66	-322.83	0.00
MEXICAN PESO							Exchange Rate:	20.641500
MXN	MEXICAN PESO (NEW)							
	1,952,403.380	Local	1.000000	1,952,403.38	1.000000	1,952,403.38	0.00	0.36
		Base	0.047130	92,017.14	0.048446	94,586.31	2,569.17	0.01
MEXICAN PESO Total								
	1,952,403.380	Local		1,952,403.38		1,952,403.38	0.00	0.36
		Base		92,017.14		94,586.31	2,569.17	0.01
POUND STERLING							Exchange Rate:	0.742170
GBP	POUND STERLING							
	455,835.670	Local	1.000000	455,835.67	1.000000	455,835.67	0.00	13.50
		Base	1.367065	623,156.90	1.347400	614,193.07	-8,963.83	0.09
POUND STERLING Total								
	455,835.670	Local		455,835.67		455,835.67	0.00	13.50
		Base		623,156.90		614,193.07	-8,963.83	0.09
RUSSIAN RUBLE							Exchange Rate:	72.791250
RUB	RUSSIAN RUBLE							
	27,584,846.100	Local	1.000000	27,584,846.10	1.000000	27,584,846.10	0.00	3.41
		Base	0.013611	375,457.05	0.013738	378,958.27	3,501.22	0.06
RUSSIAN RUBLE Total								
	27,584,846.100	Local		27,584,846.10		27,584,846.10	0.00	3.41
		Base		375,457.05		378,958.27	3,501.22	0.06
SWEDISH KRONA							Exchange Rate:	8.754400
SEK	SWEDISH KRONA							
	1.560	Local	1.000000	1.56	1.000000	1.56	0.00	100.00
		Base	0.102564	0.16	0.114228	0.18	0.02	0.00

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		1.560	Local	1.56		1.56	0.00	100.00
			Base	0.16		0.18	0.02	0.00
TURKISH LIRA							Exchange Rate:	8.893000
TRY	TURKISH LIRA							
		79,500.000	Local	1.000000	79,500.00	1.000000	0.00	100.00
			Base	0.138496	11,010.42	0.112448	-2,070.80	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	11,010.42		8,939.62	-2,070.80	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		3,928,999.540	Local	1.000000	3,928,999.54	1.000000	0.00	0.66
			Base	1.000000	3,928,999.54	1.000000	0.00	0.58
US DOLLAR Total								
		3,928,999.540	Local	3,928,999.54		3,928,999.54	0.00	0.66
			Base	3,928,999.54		3,928,999.54	0.00	0.58
CASH Total								
		11,363,034,658.000	Base	9,970,806.62		9,939,461.63	-31,344.99	1.46
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
		15,941,525.080	Local	100.000000	15,941,525.08	100.000000	0.00	2.66
			Base	100.000000	15,941,525.08	100.000000	0.00	2.34

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		15,941,525.080	Local	15,941,525.08		15,941,525.08	0.00	2.66
			Base	15,941,525.08		15,941,525.08	0.00	2.34
CASH EQUIVALENT Total								
		15,941,525.080	Base	15,941,525.08		15,941,525.08	0.00	2.34
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
05580M819	B RILEY FINANCIAL INC PREFERRED STOCK 08/28 5.25							
		12,525.000	Local	25.000000	313,125.00	25.200000	315,630.00	2,505.00
			Base	25.000000	313,125.00	25.200000	315,630.00	2,505.00
05580M827	B RILEY FINANCIAL INC PREFERRED STOCK							
		11,200.000	Local	25.000000	280,000.00	25.700000	287,840.00	7,840.00
			Base	25.000000	280,000.00	25.700000	287,840.00	7,840.00
08579X101	BERRY CORP COMMON STOCK USD.001							
		8,521.000	Local	12.252206	104,401.05	7.210000	61,436.41	-42,964.64
			Base	12.252206	104,401.05	7.210000	61,436.41	-42,964.64
26846A100	EG ACQUISITION CORP A COMMON STOCK USD.0001							
		53,690.000	Local	9.717580	521,736.87	9.710000	521,329.90	-406.97
			Base	9.717580	521,736.87	9.710000	521,329.90	-406.97
26846A118	EG ACQUISITION CORP A EG ACQUISITION CORP A CW28							
		17,896.000	Local	0.847260	15,162.56	0.590100	10,560.43	-4,602.13
			Base	0.847260	15,162.56	0.590100	10,560.43	-4,602.13
55336V308	MPLX LP PREFERRED STOCK VAR							
		97,475.000	Local	32.781139	3,195,341.50	33.500000	3,265,412.50	70,071.00
			Base	32.781139	3,195,341.50	33.500000	3,265,412.50	70,071.00
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5							
		2,110.000	Local	1,050.000000	2,215,500.00	1,075.957300	2,270,269.90	54,769.90
			Base	1,050.000000	2,215,500.00	1,075.957300	2,270,269.90	54,769.90

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS								
	1,118.000	Local		0.000000	0.00	0.000001	0.00	0.00	0.00
		Base		0.000000	0.00	0.000001	0.00	0.00	0.00
US DOLLAR Total									
	204,535.000	Local			6,645,266.98		6,732,479.14	87,212.16	1.12
		Base			6,645,266.98		6,732,479.14	87,212.16	0.99
EQUITY Total									
	204,535.000	Base			6,645,266.98		6,732,479.14	87,212.16	0.99
FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.445750
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
	9,666,000.000	Local		104.213839	10,073,309.68	100.265800	9,691,692.23	-381,617.45	16.15
		Base		23.798021	2,300,316.69	18.411752	1,779,679.98	-520,636.71	0.26
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10					10.000000	01 Jan 2029		
	1,500,000.000	Local		121.633241	1,824,498.62	98.441200	1,476,618.00	-347,880.62	2.46
		Base		30.382188	455,732.82	18.076702	271,150.53	-184,582.29	0.04
BRAZILIAN REAL Total									
	11,166,000.000	Local			11,897,808.30		11,168,310.23	-729,498.07	18.61
		Base			2,756,049.51		2,050,830.51	-705,219.00	0.30
EURO CURRENCY								Exchange Rate:	0.863297
BELGIUM									
ACI196JR1	KBC GROUP NV JR SUBORDINA REGS 12/99 VAR					4.750000	31 Dec 2099		
	1,000,000.000	Local		106.381704	1,063,817.04	106.000000	1,060,000.00	-3,817.04	9.80
		Base		126.039193	1,260,391.93	122.785090	1,227,850.90	-32,541.03	0.18
BELGIUM Total									
	1,000,000.000	Local			1,063,817.04		1,060,000.00	-3,817.04	9.80
		Base			1,260,391.93		1,227,850.90	-32,541.03	0.18

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
GERMANY								
ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000				0.010000	15 Aug 2026		
		270,000.000	Local 102.780641	277,507.73	102.872400	277,755.48	247.75	2.57
			Base 122.567893	330,933.31	119.162235	321,738.03	-9,195.28	0.05
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
		600,000.000	Local 94.132400	564,794.40	107.060000	642,360.00	77,565.60	5.94
			Base 108.238130	649,428.78	124.012941	744,077.65	94,648.87	0.11
GERMANY Total								
		870,000.000	Local	842,302.13		920,115.48	77,813.35	8.50
			Base	980,362.09		1,065,815.68	85,453.59	0.16
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	109.445000	875,560.00	75,560.00	8.09
			Base 115.540684	924,325.47	126.775606	1,014,204.84	89,879.37	0.15
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000	Local 100.551998	553,035.99	103.125000	567,187.50	14,151.51	5.24
			Base 116.175962	638,967.79	119.454834	657,001.59	18,033.80	0.10
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
		640,000.000	Local 99.480747	636,676.78	102.333200	654,932.48	18,255.70	6.05
			Base 109.144539	698,525.05	118.537653	758,640.98	60,115.93	0.11
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR				4.625000	31 Dec 2049		
		1,000,000.000	Local 101.784804	1,017,848.04	110.000000	1,100,000.00	82,151.96	10.17
			Base 114.359799	1,143,597.99	127.418490	1,274,184.90	130,586.91	0.19
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875				4.875000	30 Jan 2032		
		160,000.000	Local 99.059275	158,494.84	97.270600	155,632.96	-2,861.88	1.44
Original Face:		160,000.000	Base 117.801869	188,482.99	112.673391	180,277.42	-8,205.57	0.03
BJBQCWII7	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR				19.437000	29 Dec 2049		
		510,000.000	Local 145.799525	743,577.58	143.758000	733,165.80	-10,411.78	6.78
			Base 172.430486	879,395.48	166.522066	849,262.54	-30,132.94	0.12
INTERNATIONAL Total								



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Original Face:	3,660,000.000	Local		3,909,633.23		4,086,478.74	176,845.51	37.77
	160,000.000	Base		4,473,294.77		4,733,572.27	260,277.50	0.69

UNITED KINGDOM

G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN					29 Jan 2027		
	260,000.000	Local	100.000000	260,000.00	97.625000	253,825.00	-6,175.00	2.35
		Base	110.329977	286,857.94	113.083910	294,018.17	7,160.23	0.04

UNITED KINGDOM Total

	260,000.000	Local		260,000.00		253,825.00	-6,175.00	2.35
		Base		286,857.94		294,018.17	7,160.23	0.04

EURO CURRENCY Total

	5,790,000.000	Local		6,075,752.40		6,320,419.22	244,666.82	58.41
Original Face:	160,000.000	Base		7,000,906.73		7,321,257.02	320,350.29	1.07

INDONESIAN RUPIAH

Exchange Rate: 14,312.500000

ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	109,460,000,000.000	Local	97.981656	107,250,720,357.90	107.100000	117,231,660,000.00	9,980,939,642.10	64.58
		Base	0.006893	7,545,235.11	0.007483	8,190,858.34	645,623.23	1.20
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	106.895050	365,581,072.16	113.150000	386,973,000.00	21,391,927.84	0.21
		Base	0.008223	28,122.97	0.007906	27,037.41	-1,085.56	0.00
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	39,757,000,000.000	Local	100.172102	39,825,422,472.48	101.050000	40,174,448,500.00	349,026,027.52	22.13
		Base	0.006900	2,743,176.70	0.007060	2,806,948.37	63,771.67	0.41
B4NPD2II4	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	106.627908	11,665,093,185.63	113.450000	12,411,430,000.00	746,336,814.37	6.84
		Base	0.008130	889,429.98	0.007927	867,174.15	-22,255.83	0.13

INDONESIAN RUPIAH Total

	160,499,000,000.000	Local		159,106,817,088.17		170,204,511,500.00	11,097,694,411.83	93.76
		Base		11,205,964.76		11,892,018.27	686,053.51	1.74

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING							Exchange Rate:	0.742170
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.263185	200,526.37	103.440800	206,881.60	6,355.23	6.13
		Base	153.227955	306,455.91	139.376154	278,752.31	-27,703.60	0.04
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	102.950920	413,862.70	106.457800	427,960.36	14,097.66	12.67
		Base	134.443756	540,463.90	143.441260	576,633.87	36,169.97	0.08
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
	1,270,000.000	Local	99.948819	1,269,350.00	102.075000	1,296,352.50	27,002.50	38.38
		Base	139.055980	1,766,010.95	137.535875	1,746,705.61	-19,305.34	0.26
ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026		
	820,000.000	Local	101.046149	828,578.42	100.375000	823,075.00	-5,503.42	24.37
		Base	139.281971	1,142,112.16	135.245294	1,109,011.41	-33,100.75	0.16
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	104.726750	146,617.45	119.461107	167,245.55	20,628.10	4.95
		Base	161.847814	226,586.94	160.961918	225,346.69	-1,240.25	0.03
POUND STERLING Total		2,832,000.000	Local	2,858,934.94		2,921,515.01	62,580.07	86.50
			Base	3,981,629.86		3,936,449.89	-45,179.97	0.58
RUSSIAN RUBLE							Exchange Rate:	72.791250
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	784,746,000.000	Local	99.575292	781,413,117.60	99.490000	780,743,795.40	-669,322.20	96.59
		Base	1.453927	11,409,631.28	1.366785	10,725,791.84	-683,839.44	1.57
RUSSIAN RUBLE Total		784,746,000.000	Local	781,413,117.60		780,743,795.40	-669,322.20	96.59
			Base	11,409,631.28		10,725,791.84	-683,839.44	1.57
US DOLLAR							Exchange Rate:	1.000000

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
00130HCG8	AES CORP/THE SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	410,000.000	Local	99.964549	409,854.65	98.511621	403,897.65	-5,957.00	0.07	
		Base	99.964549	409,854.65	98.511621	403,897.65	-5,957.00	0.06	
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B						22 Apr 2026		
	488,750.000	Local	93.500000	456,981.25	92.642900	452,792.17	-4,189.08	0.08	
		Base	93.500000	456,981.25	92.642900	452,792.17	-4,189.08	0.07	
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
	1,207,657.680	Local	98.476692	1,189,261.33	100.214300	1,210,245.69	20,984.36	0.20	
		Base	98.476692	1,189,261.33	100.214300	1,210,245.69	20,984.36	0.18	
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
	559,417.720	Local	100.000009	559,417.77	99.416700	556,154.64	-3,263.13	0.09	
		Base	100.000009	559,417.77	99.416700	556,154.64	-3,263.13	0.08	
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
	990,000.000	Local	102.223086	1,012,008.55	106.125000	1,050,637.50	38,628.95	0.18	
		Base	102.223086	1,012,008.55	106.125000	1,050,637.50	38,628.95	0.15	
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					3.126130	15 Jul 2030		
	250,000.000	Local	92.808964	232,022.41	99.999500	249,998.75	17,976.34	0.04	
Original Face:	250,000.000	Base	92.808964	232,022.41	99.999500	249,998.75	17,976.34	0.04	
00215NAK6	VM CONSOLIDATED INC 2021 TERM LOAN B						19 Mar 2028		
	218,157.340	Local	100.933808	220,194.51	99.843800	217,816.58	-2,377.93	0.04	
		Base	100.933808	220,194.51	99.843800	217,816.58	-2,377.93	0.03	
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4					0.646000	25 Apr 2036		
	489,190.480	Local	96.370457	471,435.10	100.037670	489,374.76	17,939.66	0.08	
Original Face:	1,991,000.000	Base	96.370457	471,435.10	100.037670	489,374.76	17,939.66	0.07	
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
	480,000.000	Local	100.649704	483,118.58	105.125000	504,600.00	21,481.42	0.08	
Original Face:	380,000.000	Base	100.649704	483,118.58	105.125000	504,600.00	21,481.42	0.07	
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
	830,000.000	Local	103.590008	859,797.07	107.755000	894,366.50	34,569.43	0.15	
Original Face:	380,000.000	Base	103.590008	859,797.07	107.755000	894,366.50	34,569.43	0.13	

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
00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN						26 Jul 2028		
	1,340,000.000	Local	99.019369	1,326,859.55	100.250000	1,343,350.00	16,490.45	0.22	
		Base	99.019369	1,326,859.55	100.250000	1,343,350.00	16,490.45	0.20	
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		
	295,500.000	Local	99.799963	294,908.89	98.833300	292,052.40	-2,856.49	0.05	
		Base	99.799963	294,908.89	98.833300	292,052.40	-2,856.49	0.04	
00511BAA5	ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5					5.000000	01 May 2028		
	440,000.000	Local	100.000000	440,000.00	99.500000	437,800.00	-2,200.00	0.07	
		Base	100.000000	440,000.00	99.500000	437,800.00	-2,200.00	0.06	
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
	520,000.000	Local	102.109819	530,971.06	106.375000	553,150.00	22,178.94	0.09	
		Base	102.109819	530,971.06	106.375000	553,150.00	22,178.94	0.08	
00653VAE1	ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125					5.125000	01 Mar 2030		
	340,000.000	Local	100.238062	340,809.41	100.051000	340,173.40	-636.01	0.06	
		Base	100.238062	340,809.41	100.051000	340,173.40	-636.01	0.05	
00737RAE0	ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B						12 Aug 2028		
	1,021,351.870	Local	99.014310	1,011,284.51	100.050000	1,021,862.55	10,578.04	0.17	
		Base	99.014310	1,011,284.51	100.050000	1,021,862.55	10,578.04	0.15	
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5					5.500000	01 Mar 2028		
	1,370,000.000	Local	100.969835	1,383,286.74	101.450000	1,389,865.00	6,578.26	0.23	
		Base	100.969835	1,383,286.74	101.450000	1,389,865.00	6,578.26	0.20	
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					0.731000	25 Dec 2035		
	1,010,000.000	Local	98.476610	994,613.76	98.795400	997,833.54	3,219.78	0.17	
Original Face:	1,010,000.000	Base	98.476610	994,613.76	98.795400	997,833.54	3,219.78	0.15	
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	150,000.000	Local	99.601393	149,402.09	106.533022	159,799.53	10,397.44	0.03	
		Base	99.601393	149,402.09	106.533022	159,799.53	10,397.44	0.02	
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	400,000.000	Local	99.400543	397,602.17	104.260346	417,041.38	19,439.21	0.07	
		Base	99.400543	397,602.17	104.260346	417,041.38	19,439.21	0.06	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875					3.875000	15 Aug 2026	
	660,000.000	Local		100.000000	660,000.00	100.845000	665,577.00	0.11
		Base		100.000000	660,000.00	100.845000	665,577.00	0.10
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7					7.000000	01 Nov 2025	
	1,040,000.000	Local		101.078306	1,051,214.38	97.000000	1,008,800.00	0.17
		Base		101.078306	1,051,214.38	97.000000	1,008,800.00	0.15
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028	
	1,030,000.000	Local		98.906429	1,018,736.22	102.700000	1,057,810.00	0.18
		Base		98.906429	1,018,736.22	102.700000	1,057,810.00	0.16
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B						08 Oct 2027	
	1,374,500.010	Local		99.339512	1,365,421.60	100.046900	1,375,144.65	0.23
		Base		99.339512	1,365,421.60	100.046900	1,375,144.65	0.20
019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6					6.000000	01 Jun 2029	
	470,000.000	Local		100.466585	472,192.95	98.679000	463,791.30	0.08
		Base		100.466585	472,192.95	98.679000	463,791.30	0.07
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028	
	1,989,595.110	Local		100.159279	1,992,764.11	100.050000	1,990,589.91	0.33
		Base		100.159279	1,992,764.11	100.050000	1,990,589.91	0.29
02156BAF0	ALTERYX INC SR UNSECURED 08/26 1					1.000000	01 Aug 2026	
	170,000.000	Local		93.258065	158,538.71	92.250000	156,825.00	0.03
		Base		93.258065	158,538.71	92.250000	156,825.00	0.02
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125					5.125000	15 Jul 2029	
	440,000.000	Local		100.000000	440,000.00	98.203000	432,093.20	0.07
		Base		100.000000	440,000.00	98.203000	432,093.20	0.06
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027	
	1,790,000.000	Local		109.051903	1,952,029.06	109.000000	1,951,100.00	0.33
		Base		109.051903	1,952,029.06	109.000000	1,951,100.00	0.29
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049	
	1,040,000.000	Local		131.856756	1,371,310.26	126.390953	1,314,465.91	0.22
		Base		131.856756	1,371,310.26	126.390953	1,314,465.91	0.19

Holdings

WESTERN ASSET INCOME CIF
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02351UAB0	AMENTUM GOVT SRVCES HLDNGS LLC 2020 2ND LIEN TERM LOAN						31 Jan 2028	
	580,000.000	Local	101.000000	585,800.00	100.000000	580,000.00	-5,800.00	0.10
		Base	101.000000	585,800.00	100.000000	580,000.00	-5,800.00	0.09
02376CBJ3	AADVANTAGE LOYALTY IP LTD 2021 TERM LOAN						20 Apr 2028	
	1,990,000.000	Local	104.625000	2,082,037.50	103.296400	2,055,598.36	-26,439.14	0.34
		Base	104.625000	2,082,037.50	103.296400	2,055,598.36	-26,439.14	0.30
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024	
	448,587.700	Local	98.570362	442,174.52	99.812500	447,746.60	5,572.08	0.07
		Base	98.570362	442,174.52	99.812500	447,746.60	5,572.08	0.07
02406PBB5	AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5					5.000000	01 Oct 2029	
	340,000.000	Local	100.000000	340,000.00	97.571000	331,741.40	-8,258.60	0.06
		Base	100.000000	340,000.00	97.571000	331,741.40	-8,258.60	0.05
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000		01 Sep 2026	
	1,762,068.000	Local	88.552218	1,560,350.29	115.000000	2,026,378.20	466,027.91	0.34
		Base	88.552218	1,560,350.29	115.000000	2,026,378.20	466,027.91	0.30
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN						18 Mar 2027	
	128,395.310	Local	99.819059	128,162.99	99.750000	128,074.32	-88.67	0.02
		Base	99.819059	128,162.99	99.750000	128,074.32	-88.67	0.02
03674XAS5	ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375				5.375000		01 Mar 2030	
	390,000.000	Local	105.497869	411,441.69	105.315000	410,728.50	-713.19	0.07
		Base	105.497869	411,441.69	105.315000	410,728.50	-713.19	0.06
03762UAC9	APOLLO CMMRL REAL EST FI SR UNSECURED 10/23 5.375				5.375000		15 Oct 2023	
	170,000.000	Local	100.000000	170,000.00	100.187500	170,318.75	318.75	0.03
		Base	100.000000	170,000.00	100.187500	170,318.75	318.75	0.02
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000		15 Jun 2029	
	680,000.000	Local	100.000000	680,000.00	97.000000	659,600.00	-20,400.00	0.11
		Base	100.000000	680,000.00	97.000000	659,600.00	-20,400.00	0.10
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B						15 May 2026	
	1,498,502.530	Local	98.746623	1,479,720.64	98.250000	1,472,278.74	-7,441.90	0.25
		Base	98.746623	1,479,720.64	98.250000	1,472,278.74	-7,441.90	0.22

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WESTERN ASSET MANAGEMENT COMPANY
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03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1						06 Mar 2028		
	418,950.000	Local	99.065757	415,035.99	99.250000	415,807.88	771.89	0.07	
		Base	99.065757	415,035.99	99.250000	415,807.88	771.89	0.06	
03769LAJ7	APIDOS CLO APID 2021 36A D 144A					2.988030	20 Jul 2034		
	1,000,000.000	Local	100.000000	1,000,000.00	99.998200	999,982.00	-18.00	0.17	
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	99.998200	999,982.00	-18.00	0.15	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	07 Jun 2049		
	85,140.000	Local	95.775006	81,542.84	101.743000	86,623.99	5,081.15	0.01	
Original Face:	86,000.000	Base	95.775006	81,542.84	101.743000	86,623.99	5,081.15	0.01	
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	200,547.860	Local	100.422413	201,395.00	99.825000	200,196.90	-1,198.10	0.03	
		Base	100.422413	201,395.00	99.825000	200,196.90	-1,198.10	0.03	
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	710,000.000	Local	103.405211	734,177.00	103.563000	735,297.30	1,120.30	0.12	
		Base	103.405211	734,177.00	103.563000	735,297.30	1,120.30	0.11	
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	165,185.750	Local	100.424304	165,886.64	97.687500	161,365.83	-4,520.81	0.03	
		Base	100.424304	165,886.64	97.687500	161,365.83	-4,520.81	0.02	
03881VAS8	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF2 C 144A					2.808500	15 Jun 2054		
	964,000.000	Local	99.999206	963,992.35	99.246450	956,735.78	-7,256.57	0.16	
Original Face:	964,000.000	Base	99.999206	963,992.35	99.246450	956,735.78	-7,256.57	0.14	
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4					4.000000	01 Sep 2029		
	980,000.000	Local	99.784115	977,884.33	101.125000	991,025.00	13,140.67	0.17	
		Base	99.784115	977,884.33	101.125000	991,025.00	13,140.67	0.15	
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					0.946000	25 Jan 2034		
	293,836.280	Local	88.655254	260,501.30	99.055530	291,061.08	30,559.78	0.05	
Original Face:	22,150,000.000	Base	88.655254	260,501.30	99.055530	291,061.08	30,559.78	0.04	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.500000	09 Jul 2030		
	591,700.000	Local	55.824688	330,314.68	36.510000	216,029.67	-114,285.01	0.04	
Original Face:	591,700.000	Base	55.824688	330,314.68	36.510000	216,029.67	-114,285.01	0.03	

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040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029	
	25,400.000	Local		59.037480	14,995.52	38.241000	9,713.21	0.00
Original Face:	25,400.000	Base		59.037480	14,995.52	38.241000	9,713.21	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					3.526130	15 Apr 2034	
	920,000.000	Local		100.000000	920,000.00	99.849100	918,611.72	0.15
Original Face:	920,000.000	Base		100.000000	920,000.00	99.849100	918,611.72	0.13
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024	
	137,953.010	Local		99.194769	136,842.17	100.458300	138,585.25	0.02
		Base		99.194769	136,842.17	100.458300	138,585.25	0.02
04541GGB2	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE6 M1					1.066500	25 Nov 2033	
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.00
04635WAH7	RESOLUTE INVESTMENT MANGRS INC 2020 TERM LOAN						30 Apr 2024	
	537,394.460	Local		99.286104	533,558.02	100.375000	539,409.69	0.09
		Base		99.286104	533,558.02	100.375000	539,409.69	0.08
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023	
	288,005.830	Local		99.149889	285,557.46	99.410700	286,308.61	0.05
		Base		99.149889	285,557.46	99.410700	286,308.61	0.04
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024	
	661,206.060	Local		99.711216	659,296.60	98.875000	653,767.49	0.11
		Base		99.711216	659,296.60	98.875000	653,767.49	0.10
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026	
	959,682.290	Local		98.939179	949,501.78	98.458300	944,886.87	0.16
		Base		98.939179	949,501.78	98.458300	944,886.87	0.14
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027	
	677,100.880	Local		99.085631	670,909.68	98.475000	666,775.09	0.11
		Base		99.085631	670,909.68	98.475000	666,775.09	0.10
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4						20 Jan 2029	
	1,640,000.000	Local		99.015615	1,623,856.08	99.583300	1,633,166.12	0.27
		Base		99.015615	1,623,856.08	99.583300	1,633,166.12	0.24

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04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026		
	1,987,480.710	Local	100.025093	1,987,979.42	100.175000	1,990,958.80	2,979.38	0.33	
		Base	100.025093	1,987,979.42	100.175000	1,990,958.80	2,979.38	0.29	
049362AA4	ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625					4.625000	01 Jun 2028		
	940,000.000	Local	100.307697	942,892.35	99.875000	938,825.00	-4,067.35	0.16	
		Base	100.307697	942,892.35	99.875000	938,825.00	-4,067.35	0.14	
05278HAB2	AUTOKINITON US HOLDINGS, INC. 2021 TERM LOAN B						06 Apr 2028		
	1,200,000.000	Local	99.680490	1,196,165.88	100.025000	1,200,300.00	4,134.12	0.20	
		Base	99.680490	1,196,165.88	100.025000	1,200,300.00	4,134.12	0.18	
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	680,000.000	Local	104.128759	708,075.56	112.058754	761,999.53	53,923.97	0.13	
		Base	104.128759	708,075.56	112.058754	761,999.53	53,923.97	0.11	
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local	99.995888	499,979.44	103.686270	518,431.35	18,451.91	0.09	
Original Face:	500,000.000	Base	99.995888	499,979.44	103.686270	518,431.35	18,451.91	0.08	
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A					4.250000	20 Feb 2027		
	370,000.000	Local	99.999092	369,996.64	108.219090	400,410.63	30,413.99	0.07	
Original Face:	370,000.000	Base	99.999092	369,996.64	108.219090	400,410.63	30,413.99	0.06	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	220,000.000	Local	99.108205	218,038.05	107.434446	236,355.78	18,317.73	0.04	
		Base	99.108205	218,038.05	107.434446	236,355.78	18,317.73	0.03	
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25					4.250000	15 Apr 2026		
	390,000.000	Local	99.978600	389,916.54	107.513419	419,302.33	29,385.79	0.07	
		Base	99.978600	389,916.54	107.513419	419,302.33	29,385.79	0.06	
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local	102.829210	730,087.39	107.416740	762,658.85	32,571.46	0.13	
Original Face:	710,000.000	Base	102.829210	730,087.39	107.416740	762,658.85	32,571.46	0.11	
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
	880,000.000	Local	103.197725	908,139.98	102.945840	905,923.39	-2,216.59	0.15	
Original Face:	880,000.000	Base	103.197725	908,139.98	102.945840	905,923.39	-2,216.59	0.13	

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056057AL6	BX TRUST BX 2018 BIOA D 144A					1.405050	15 Mar 2037	
	900,000.000	Local	100.076024	900,684.22	100.029450	900,265.05	-419.17	0.15
Original Face:	900,000.000	Base	100.076024	900,684.22	100.029450	900,265.05	-419.17	0.13
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075457	09 Dec 2041	
	1,250,000.000	Local	97.141967	1,214,274.59	103.135830	1,289,197.88	74,923.29	0.22
Original Face:	1,250,000.000	Base	97.141967	1,214,274.59	103.135830	1,289,197.88	74,923.29	0.19
05606GAJ0	BX TRUST BX 2021 VIEW C 144A					2.434000	15 Jun 2023	
	860,000.000	Local	100.000000	860,000.00	99.999900	859,999.14	-0.86	0.14
Original Face:	860,000.000	Base	100.000000	860,000.00	99.999900	859,999.14	-0.86	0.13
05608BAQ3	BX TRUST BX 2019 IMC F 144A					2.984000	15 Apr 2034	
	1,370,000.000	Local	100.000000	1,370,000.00	99.501640	1,363,172.47	-6,827.53	0.23
Original Face:	1,370,000.000	Base	100.000000	1,370,000.00	99.501640	1,363,172.47	-6,827.53	0.20
05609BAK5	BX TRUST BX 2021 LBA DJV 144A					1.684000	15 Feb 2036	
	910,000.000	Local	100.091299	910,830.82	100.090880	910,827.01	-3.81	0.15
Original Face:	910,000.000	Base	100.091299	910,830.82	100.090880	910,827.01	-3.81	0.13
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875					2.875000	15 Aug 2030	
	700,000.000	Local	99.643501	697,504.51	97.062500	679,437.50	-18,067.01	0.11
		Base	99.643501	697,504.51	97.062500	679,437.50	-18,067.01	0.10
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031	
	560,000.000	Local	100.000000	560,000.00	98.757790	553,043.62	-6,956.38	0.09
		Base	100.000000	560,000.00	98.757790	553,043.62	-6,956.38	0.08
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A					3.284250	20 Apr 2031	
	375,000.000	Local	99.760373	374,101.40	99.680000	373,800.00	-301.40	0.06
Original Face:	375,000.000	Base	99.760373	374,101.40	99.680000	373,800.00	-301.40	0.05
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099	
	470,000.000	Local	94.902138	446,040.05	111.500000	524,050.00	78,009.95	0.09
		Base	94.902138	446,040.05	111.500000	524,050.00	78,009.95	0.08
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					7.500000	31 Dec 2099	
	1,490,000.000	Local	111.122374	1,655,723.38	111.301000	1,658,384.90	2,661.52	0.28
		Base	111.122374	1,655,723.38	111.301000	1,658,384.90	2,661.52	0.24

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06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	109.000000	218,000.00	18,000.00	0.04	
		Base	100.000000	200,000.00	109.000000	218,000.00	18,000.00	0.03	
07014QAM3	GREAT OUTDOORS GROUP, LLC 2021 TERM LOAN B						06 Mar 2028		
	1,489,099.120	Local	99.802613	1,486,159.83	100.395800	1,494,992.97	8,833.14	0.25	
		Base	99.802613	1,486,159.83	100.395800	1,494,992.97	8,833.14	0.22	
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
	1,180,000.000	Local	103.098683	1,216,564.46	106.250000	1,253,750.00	37,185.54	0.21	
		Base	103.098683	1,216,564.46	106.250000	1,253,750.00	37,185.54	0.18	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.726000	25 Dec 2034		
	211,277.560	Local	96.166905	203,179.09	99.444050	210,102.96	6,923.87	0.04	
	Original Face: 10,280,000.000	Base	96.166905	203,179.09	99.444050	210,102.96	6,923.87	0.03	
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165					5.165000	01 Aug 2044		
	1,550,000.000	Local	92.321660	1,430,985.73	87.215500	1,351,840.25	-79,145.48	0.23	
		Base	92.321660	1,430,985.73	87.215500	1,351,840.25	-79,145.48	0.20	
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.194861	15 May 2052		
	8,572,259.150	Local	5.856573	502,040.58	6.342660	543,709.25	41,668.67	0.09	
	Original Face: 8,620,000.000	Base	5.856573	502,040.58	6.342660	543,709.25	41,668.67	0.08	
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	2,370,000.000	Local	94.191960	2,232,349.46	101.845100	2,413,728.87	181,379.41	0.40	
		Base	94.191960	2,232,349.46	101.845100	2,413,728.87	181,379.41	0.35	
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	1,979,977.570	Local	99.686127	1,973,762.96	99.950000	1,978,987.58	5,224.62	0.33	
		Base	99.686127	1,973,762.96	99.950000	1,978,987.58	5,224.62	0.29	
091935AE6	BLACKBOARD INC SECURED 144A 11/24 10.375					10.375000	15 Nov 2024		
	300,000.000	Local	105.511200	316,533.60	105.500000	316,500.00	-33.60	0.05	
		Base	105.511200	316,533.60	105.500000	316,500.00	-33.60	0.05	
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625					3.625000	01 Sep 2028		
	690,000.000	Local	100.133787	690,923.13	100.500000	693,450.00	2,526.87	0.12	
		Base	100.133787	690,923.13	100.500000	693,450.00	2,526.87	0.10	

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09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022			
		0.000 Local	0.000000	-29.39	0.000000	0.00	29.39	0.00	
		Base	0.000000	-29.39	0.000000	0.00	29.39	0.00	
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025			
		1,510,000.000 Local	104.947368	1,584,705.26	108.125000	1,632,687.50	47,982.24	0.27	
		Base	104.947368	1,584,705.26	108.125000	1,632,687.50	47,982.24	0.24	
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A				1.180880	20 Nov 2028			
		192,399.030 Local	99.888144	192,183.82	100.014400	192,426.74	242.92	0.03	
Original Face:		280,000.000 Base	99.888144	192,183.82	100.014400	192,426.74	242.92	0.03	
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A				2.183880	18 Jul 2027			
		700,000.000 Local	99.822423	698,756.96	100.016500	700,115.50	1,358.54	0.12	
Original Face:		700,000.000 Base	99.822423	698,756.96	100.016500	700,115.50	1,358.54	0.10	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		1,510,000.000 Local	116.071156	1,752,674.46	136.207772	2,056,737.36	304,062.90	0.34	
		Base	116.071156	1,752,674.46	136.207772	2,056,737.36	304,062.90	0.30	
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030			
		500,000.000 Local	108.744740	543,723.70	117.119978	585,599.89	41,876.19	0.10	
		Base	108.744740	543,723.70	117.119978	585,599.89	41,876.19	0.09	
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026			
		910,000.000 Local	100.000000	910,000.00	100.868786	917,905.95	7,905.95	0.15	
		Base	100.000000	910,000.00	100.868786	917,905.95	7,905.95	0.13	
10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023			
		730,929.970 Local	97.920530	715,730.50	99.863600	729,932.98	14,202.48	0.12	
		Base	97.920530	715,730.50	99.863600	729,932.98	14,202.48	0.11	
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75				4.750000	15 May 2029			
		820,000.000 Local	101.926301	835,795.67	103.250000	846,650.00	10,854.33	0.14	
		Base	101.926301	835,795.67	103.250000	846,650.00	10,854.33	0.12	
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.500000	10 Jan 2028			
		770,000.000 Local	98.757717	760,434.42	106.240000	818,048.00	57,613.58	0.14	
		Base	98.757717	760,434.42	106.240000	818,048.00	57,613.58	0.12	

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105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045	
	1,760,000.000	Local	91.893004	1,617,316.87	93.182000	1,640,003.20	22,686.33	0.27
		Base	91.893004	1,617,316.87	93.182000	1,640,003.20	22,686.33	0.24
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025	
	1,984,871.130	Local	99.759512	1,980,097.76	99.458300	1,974,119.08	-5,978.68	0.33
		Base	99.759512	1,980,097.76	99.458300	1,974,119.08	-5,978.68	0.29
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B						07 Jun 2028	
	1,457,635.660	Local	99.279395	1,447,131.86	99.861100	1,455,611.00	8,479.14	0.24
		Base	99.279395	1,447,131.86	99.861100	1,455,611.00	8,479.14	0.21
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031	
	1,200,000.000	Local	100.000000	1,200,000.00	97.975000	1,175,700.00	-24,300.00	0.20
		Base	100.000000	1,200,000.00	97.975000	1,175,700.00	-24,300.00	0.17
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667042	11 Mar 2044	
	430,000.000	Local	99.916109	429,639.27	102.281960	439,812.43	10,173.16	0.07
	Original Face: 430,000.000	Base	99.916109	429,639.27	102.281960	439,812.43	10,173.16	0.06
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.064480	15 Feb 2038	
	1,070,000.000	Local	100.000000	1,070,000.00	99.905960	1,068,993.77	-1,006.23	0.18
	Original Face: 1,070,000.000	Base	100.000000	1,070,000.00	99.905960	1,068,993.77	-1,006.23	0.16
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028	
	1,000,000.000	Local	102.871509	1,028,715.09	104.250000	1,042,500.00	13,784.91	0.17
		Base	102.871509	1,028,715.09	104.250000	1,042,500.00	13,784.91	0.15
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031	
	1,120,000.000	Local	101.479879	1,136,574.65	101.500000	1,136,800.00	225.35	0.19
		Base	101.479879	1,136,574.65	101.500000	1,136,800.00	225.35	0.17
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032	
	600,000.000	Local	101.860515	611,163.09	102.875000	617,250.00	6,086.91	0.10
		Base	101.860515	611,163.09	102.875000	617,250.00	6,086.91	0.09
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024	
	98,914.030	Local	100.315152	99,225.76	98.416700	97,347.92	-1,877.84	0.02
		Base	100.315152	99,225.76	98.416700	97,347.92	-1,877.84	0.01

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12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
	800,000.000	Local	100.169693	801,357.54	100.111500	800,892.00	-465.54	0.13	
		Base	100.169693	801,357.54	100.111500	800,892.00	-465.54	0.12	
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125					6.125000	01 Apr 2030		
	1,500,000.000	Local	100.850955	1,512,764.32	97.125000	1,456,875.00	-55,889.32	0.24	
		Base	100.850955	1,512,764.32	97.125000	1,456,875.00	-55,889.32	0.21	
12546DAL1	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO D 144A					2.333750	15 Nov 2036		
	870,000.000	Local	100.180854	871,573.43	100.094770	870,824.50	-748.93	0.15	
Original Face:	870,000.000	Base	100.180854	871,573.43	100.094770	870,824.50	-748.93	0.13	
12547DAG1	CIFC FUNDING LTD CIFC 2021 4A D 144A					2.993770	15 Jul 2033		
	690,000.000	Local	100.000000	690,000.00	99.849300	688,960.17	-1,039.83	0.11	
Original Face:	690,000.000	Base	100.000000	690,000.00	99.849300	688,960.17	-1,039.83	0.10	
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.592272	10 Dec 2047		
	280,000.000	Local	98.154957	274,833.88	104.191610	291,736.51	16,902.63	0.05	
Original Face:	280,000.000	Base	98.154957	274,833.88	104.191610	291,736.51	16,902.63	0.04	
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
	870,000.000	Local	101.023383	878,903.43	122.652000	1,067,072.40	188,168.97	0.18	
		Base	101.023383	878,903.43	122.652000	1,067,072.40	188,168.97	0.16	
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
	1,160,000.000	Local	100.217603	1,162,524.20	108.295000	1,256,222.00	93,697.80	0.21	
		Base	100.217603	1,162,524.20	108.295000	1,256,222.00	93,697.80	0.18	
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
	490,000.000	Local	100.000000	490,000.00	98.750000	483,875.00	-6,125.00	0.08	
		Base	100.000000	490,000.00	98.750000	483,875.00	-6,125.00	0.07	
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.713382	15 Nov 2048		
	1,000,000.000	Local	99.975618	999,756.18	106.362750	1,063,627.50	63,871.32	0.18	
Original Face:	1,000,000.000	Base	99.975618	999,756.18	106.362750	1,063,627.50	63,871.32	0.16	
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A					3.250000	15 Dec 2035		
	1,160,000.000	Local	100.000000	1,160,000.00	101.878450	1,181,790.02	21,790.02	0.20	
Original Face:	1,160,000.000	Base	100.000000	1,160,000.00	101.878450	1,181,790.02	21,790.02	0.17	

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126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A					5.250000	15 Dec 2035	
	1,380,000.000	Local	100.000000	1,380,000.00	102.248470	1,411,028.89	31,028.89	0.24
Original Face:	1,380,000.000	Base	100.000000	1,380,000.00	102.248470	1,411,028.89	31,028.89	0.21
12655GAL1	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ D 144A					3.684000	15 Jan 2034	
	496,000.030	Local	99.307409	492,564.78	98.783640	489,966.88	-2,597.90	0.08
Original Face:	620,000.000	Base	99.307409	492,564.78	98.783640	489,966.88	-2,597.90	0.07
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN						08 Nov 2027	
	885,550.000	Local	99.554869	881,608.14	100.015600	885,688.15	4,080.01	0.15
		Base	99.554869	881,608.14	100.015600	885,688.15	4,080.01	0.13
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060	
	298,459.610	Local	102.170924	304,938.94	101.396360	302,627.18	-2,311.76	0.05
Original Face:	310,000.000	Base	102.170924	304,938.94	101.396360	302,627.18	-2,311.76	0.04
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.832500	25 Jul 2047	
	490,632.130	Local	100.000000	490,632.13	100.143000	491,333.73	701.60	0.08
Original Face:	520,000.000	Base	100.000000	490,632.13	100.143000	491,333.73	701.60	0.07
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B						23 Nov 2027	
	497,500.000	Local	99.084135	492,943.57	99.703100	496,022.92	3,079.35	0.08
		Base	99.084135	492,943.57	99.703100	496,022.92	3,079.35	0.07
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A					3.559300	27 Dec 2060	
	910,000.000	Local	99.999980	909,999.82	99.870950	908,825.65	-1,174.17	0.15
Original Face:	910,000.000	Base	99.999980	909,999.82	99.870950	908,825.65	-1,174.17	0.13
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.203750	15 Apr 2037	
	82,441.440	Local	90.801920	74,858.41	96.679390	79,703.88	4,845.47	0.01
Original Face:	2,630,000.000	Base	90.801920	74,858.41	96.679390	79,703.88	4,845.47	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024	
	1,061,996.510	Local	95.217167	1,011,202.99	99.343800	1,055,027.69	43,824.70	0.18
		Base	95.217167	1,011,202.99	99.343800	1,055,027.69	43,824.70	0.15
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025	
	1,980,876.430	Local	99.895248	1,978,801.42	100.056800	1,982,001.57	3,200.15	0.33
		Base	99.895248	1,978,801.42	100.056800	1,982,001.57	3,200.15	0.29

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128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		97.521780	97,521.78	109.961000	109,961.00	12,439.22	0.02
		Base		97.521780	97,521.78	109.961000	109,961.00	12,439.22	0.02
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A					3.112320	15 Jul 2030		
	1,270,000.000	Local		100.000000	1,270,000.00	99.999600	1,269,994.92	-5.08	0.21
Original Face:	1,270,000.000	Base		100.000000	1,270,000.00	99.999600	1,269,994.92	-5.08	0.19
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
	748,873.130	Local		98.680388	738,990.91	99.635000	746,139.74	7,148.83	0.12
		Base		98.680388	738,990.91	99.635000	746,139.74	7,148.83	0.11
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.174750	15 May 2031		
	660,375.830	Local		99.267281	655,537.13	99.874800	659,549.04	4,011.91	0.11
Original Face:	670,000.000	Base		99.267281	655,537.13	99.874800	659,549.04	4,011.91	0.10
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					1.726130	15 Oct 2031		
	400,000.000	Local		99.455410	397,821.64	100.007600	400,030.40	2,208.76	0.07
Original Face:	400,000.000	Base		99.455410	397,821.64	100.007600	400,030.40	2,208.76	0.06
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875					9.875000	01 Aug 2027		
	1,570,000.000	Local		115.451697	1,812,591.64	115.411120	1,811,954.58	-637.06	0.30
		Base		115.451697	1,812,591.64	115.411120	1,811,954.58	-637.06	0.27
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25					4.250000	15 May 2029		
	1,220,000.000	Local		100.107109	1,221,306.73	100.855000	1,230,431.00	9,124.27	0.21
		Base		100.107109	1,221,306.73	100.855000	1,230,431.00	9,124.27	0.18
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875					7.875000	15 Oct 2029		
	420,000.000	Local		100.000000	420,000.00	99.702500	418,750.50	-1,249.50	0.07
		Base		100.000000	420,000.00	99.702500	418,750.50	-1,249.50	0.06
14574XAF1	CARROLS RESTAURANT GROUP COMPANY GUAR 144A 07/29 5.875					5.875000	01 Jul 2029		
	880,000.000	Local		99.364992	874,411.93	94.125000	828,300.00	-46,111.93	0.14
		Base		99.364992	874,411.93	94.125000	828,300.00	-46,111.93	0.12
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A					3.693000	25 Feb 2046		
	390,000.000	Local		101.952497	397,614.74	103.371350	403,148.27	5,533.53	0.07
Original Face:	390,000.000	Base		101.952497	397,614.74	103.371350	403,148.27	5,533.53	0.06

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14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027		
		296,250.000 Local	100.000000	296,250.00	99.031200	293,379.93	-2,870.07	0.05
		Base	100.000000	296,250.00	99.031200	293,379.93	-2,870.07	0.04
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				1.834250	20 Apr 2029		
		950,000.000 Local	99.961937	949,638.40	100.005100	950,048.45	410.05	0.16
Original Face:		950,000.000 Base	99.961937	949,638.40	100.005100	950,048.45	410.05	0.14
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		50,000.000 Local	98.968260	49,484.13	120.487910	60,243.96	10,759.83	0.01
		Base	98.968260	49,484.13	120.487910	60,243.96	10,759.83	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		640,000.000 Local	119.255577	763,235.69	126.074073	806,874.07	43,638.38	0.13
		Base	119.255577	763,235.69	126.074073	806,874.07	43,638.38	0.12
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125				5.125000	01 Jul 2049		
		700,000.000 Local	124.472659	871,308.61	117.374445	821,621.12	-49,687.49	0.14
		Base	124.472659	871,308.61	117.374445	821,621.12	-49,687.49	0.12
163072AA9	CHEESECAKE FACTORY (THE) SR UNSECURED 06/26 0.375				0.375000	15 Jun 2026		
		410,000.000 Local	91.974120	377,093.89	95.250000	390,525.00	13,431.11	0.07
		Base	91.974120	377,093.89	95.250000	390,525.00	13,431.11	0.06
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		310,000.000 Local	95.050916	294,657.84	109.359494	339,014.43	44,356.59	0.06
		Base	95.050916	294,657.84	109.359494	339,014.43	44,356.59	0.05
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN					31 Mar 2025		
		177,692.300 Local	93.097861	165,427.73	96.708300	171,843.20	6,415.47	0.03
		Base	93.097861	165,427.73	96.708300	171,843.20	6,415.47	0.03
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B					02 Feb 2028		
		1,131,442.820 Local	99.884444	1,130,135.37	99.046900	1,120,659.04	-9,476.33	0.19
		Base	99.884444	1,130,135.37	99.046900	1,120,659.04	-9,476.33	0.16
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN					05 Apr 2028		
		520,000.000 Local	99.528713	517,549.31	98.812500	513,825.00	-3,724.31	0.09
		Base	99.528713	517,549.31	98.812500	513,825.00	-3,724.31	0.08

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18064PAD1	CLARIV SCI HLD CORP SR UNSECURED 144A 07/29 4.875					4.875000	01 Jul 2029	
	500,000.000	Local	100.618328	503,091.64	100.275000	501,375.00	-1,716.64	0.08
		Base	100.618328	503,091.64	100.275000	501,375.00	-1,716.64	0.07
18143EAF6	CLARK EQUIPMENT COMPANY 2021 INCREMENTAL TERM LOAN						18 May 2024	
	845,750.000	Local	99.547430	841,922.39	99.500000	841,521.25	-401.14	0.14
		Base	99.547430	841,922.39	99.500000	841,521.25	-401.14	0.12
18269PAB8	CLAROS MORTGAGE TRUST INC TERM LOAN B						09 Aug 2026	
	476,363.630	Local	97.697108	465,393.49	100.250000	477,554.54	12,161.05	0.08
		Base	97.697108	465,393.49	100.250000	477,554.54	12,161.05	0.07
18453HAD8	CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5					7.500000	01 Jun 2029	
	1,420,000.000	Local	100.000000	1,420,000.00	104.000000	1,476,800.00	56,800.00	0.25
		Base	100.000000	1,420,000.00	104.000000	1,476,800.00	56,800.00	0.22
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B						18 Sep 2024	
	1,141,085.260	Local	94.691356	1,080,509.11	93.821400	1,070,582.17	-9,926.94	0.18
		Base	94.691356	1,080,509.11	93.821400	1,070,582.17	-9,926.94	0.16
19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625					3.625000	01 Oct 2031	
	920,000.000	Local	100.000000	920,000.00	95.750000	880,900.00	-39,100.00	0.15
		Base	100.000000	920,000.00	95.750000	880,900.00	-39,100.00	0.13
19416MAB5	COLGATE ENERGY P SR UNSECURED 144A 07/29 5.875					5.875000	01 Jul 2029	
	1,580,000.000	Local	101.316462	1,600,800.10	100.750000	1,591,850.00	-8,950.10	0.27
		Base	101.316462	1,600,800.10	100.750000	1,591,850.00	-8,950.10	0.23
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A					1.834250	20 Jul 2031	
	770,000.000	Local	100.000000	770,000.00	100.220000	771,694.00	1,694.00	0.13
	Original Face: 770,000.000	Base	100.000000	770,000.00	100.220000	771,694.00	1,694.00	0.11
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026	
	764,400.000	Local	99.330696	759,283.84	99.406200	759,860.99	577.15	0.13
		Base	99.330696	759,283.84	99.406200	759,860.99	577.15	0.11
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25					8.250000	01 Mar 2027	
	1,320,000.000	Local	103.521305	1,366,481.23	104.500000	1,379,400.00	12,918.77	0.23
		Base	103.521305	1,366,481.23	104.500000	1,379,400.00	12,918.77	0.20

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	
20753QAE9	FANNIE MAE	CAS CAS 2018 R07 1M2 144A				2.486000	25 Apr 2031			
Original Face:		139,289.070	Local	100.000000	139,289.07	100.466710	139,939.15	650.08		0.02
		570,000.000	Base	100.000000	139,289.07	100.466710	139,939.15	650.08		0.02
20754CAB5	FANNIE MAE	CAS CAS 2020 R01 1M2 144A				2.136000	25 Jan 2040			
Original Face:		634,375.520	Local	100.415784	637,013.15	100.533430	637,759.47	746.32		0.11
		1,010,000.000	Base	100.415784	637,013.15	100.533430	637,759.47	746.32		0.09
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25					8.250000	15 Apr 2026			
	1,810,000.000	Local		100.627680	1,821,361.01	101.978000	1,845,801.80	24,440.79		0.31
		Base		100.627680	1,821,361.01	101.978000	1,845,801.80	24,440.79		0.27
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024			
	277,062.500	Local		96.565042	267,545.52	99.000000	274,291.88	6,746.36		0.05
		Base		96.565042	267,545.52	99.000000	274,291.88	6,746.36		0.04
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 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
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049			
	670,000.000	Local		113.966467	763,575.33	120.750000	809,025.00	45,449.67		0.13
		Base		113.966467	763,575.33	120.750000	809,025.00	45,449.67		0.12
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	107.000000	224,700.00	14,700.00		0.04
		Base		100.000000	210,000.00	107.000000	224,700.00	14,700.00		0.03
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099			
	200,000.000	Local		100.000000	200,000.00	110.845000	221,690.00	21,690.00		0.04
		Base		100.000000	200,000.00	110.845000	221,690.00	21,690.00		0.03
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099			
	200,000.000	Local		105.513860	211,027.72	109.750000	219,500.00	8,472.28		0.04
		Base		105.513860	211,027.72	109.750000	219,500.00	8,472.28		0.03
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A					2.834250	20 Jul 2028			
Original Face:	750,000.000	Local		99.355617	745,167.13	100.025800	750,193.50	5,026.37		0.13
	750,000.000	Base		99.355617	745,167.13	100.025800	750,193.50	5,026.37		0.11

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	500,000.000	Local		97.070008	485,350.04	97.250000	486,250.00	899.96	0.08
		Base		97.070008	485,350.04	97.250000	486,250.00	899.96	0.07
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	1,280,000.000	Local		105.960341	1,356,292.36	123.270000	1,577,856.00	221,563.64	0.26
		Base		105.960341	1,356,292.36	123.270000	1,577,856.00	221,563.64	0.23
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	1,983,216.460	Local		99.871157	1,980,661.22	99.982100	1,982,861.46	2,200.24	0.33
		Base		99.871157	1,980,661.22	99.982100	1,982,861.46	2,200.24	0.29
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	553,000.000	Local		98.483224	544,612.23	100.232100	554,283.51	9,671.28	0.09
		Base		98.483224	544,612.23	100.232100	554,283.51	9,671.28	0.08
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN						07 Apr 2028		
	390,000.000	Local		98.685456	384,873.28	103.000000	401,700.00	16,826.72	0.07
		Base		98.685456	384,873.28	103.000000	401,700.00	16,826.72	0.06
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	2,110,000.000	Local		112.158284	2,366,539.80	116.618830	2,460,657.31	94,117.51	0.41
		Base		112.158284	2,366,539.80	116.618830	2,460,657.31	94,117.51	0.36
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	880,000.000	Local		99.110331	872,170.91	106.250000	935,000.00	62,829.09	0.16
		Base		99.110331	872,170.91	106.250000	935,000.00	62,829.09	0.14
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	1,988,350.000	Local		100.101570	1,990,369.56	100.062500	1,989,592.72	-776.84	0.33
		Base		100.101570	1,990,369.56	100.062500	1,989,592.72	-776.84	0.29
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.111900	10,111.19	124.373499	12,437.35	2,326.16	0.00
		Base		101.111900	10,111.19	124.373499	12,437.35	2,326.16	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	410,000.000	Local		112.216444	460,087.42	117.006143	479,725.19	19,637.77	0.08
		Base		112.216444	460,087.42	117.006143	479,725.19	19,637.77	0.07

& 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
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25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25					5.250000	15 Oct 2027	
	39,000.000	Local	105.906744		41,303.63	106.285800	41,451.46	0.01
		Base	105.906744		41,303.63	106.285800	41,451.46	0.01
25460HAB8	DIRECTV FINANCING LLC TERM LOAN						22 Jul 2027	
	510,000.000	Local	98.967718		504,735.36	100.052100	510,265.71	0.09
		Base	98.967718		504,735.36	100.052100	510,265.71	0.07
25461LAA0	DIRECTV HOLDINGS/FING SR SECURED 144A 08/27 5.875					5.875000	15 Aug 2027	
	850,000.000	Local	100.000000		850,000.00	104.375000	887,187.50	0.15
		Base	100.000000		850,000.00	104.375000	887,187.50	0.13
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026	
	1,020,000.000	Local	94.475452		963,649.61	103.950000	1,060,290.00	0.18
		Base	94.475452		963,649.61	103.950000	1,060,290.00	0.16
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026	
	620,000.000	Local	92.346723		572,549.68	112.875000	699,825.00	0.12
		Base	92.346723		572,549.68	112.875000	699,825.00	0.10
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029	
	1,240,000.000	Local	99.844502		1,238,071.83	97.979000	1,214,939.60	0.20
		Base	99.844502		1,238,071.83	97.979000	1,214,939.60	0.18
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75					9.750000	15 Jun 2025	
	600,000.000	Local	103.031165		618,186.99	109.000000	654,000.00	0.11
		Base	103.031165		618,186.99	109.000000	654,000.00	0.10
257867BF7	RR DONNELLEY + SONS CO SR SECURED 144A 11/26 6.125					6.125000	01 Nov 2026	
	725,000.000	Local	103.739877		752,114.11	104.250000	755,812.50	0.13
		Base	103.739877		752,114.11	104.250000	755,812.50	0.11
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A					2.534250	20 Apr 2028	
	500,000.000	Local	93.624274		468,121.37	100.036100	500,180.50	0.08
	Original Face: 500,000.000	Base	93.624274		468,121.37	100.036100	500,180.50	0.07
26112TAJ5	DOWNSTREAM DEVELOPMENT SR SECURED 144A 02/23 10.5					10.500000	15 Feb 2023	
	2,020,000.000	Local	103.053692		2,081,684.57	104.500000	2,110,900.00	0.35
		Base	103.053692		2,081,684.57	104.500000	2,110,900.00	0.31

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26142RAA2	DRAFTKINGS INC SR UNSECURED 144A 03/28 0.0000					0.010000	15 Mar 2028		
	550,000.000	Local	97.890944	538,400.19	88.050000	484,275.00	-54,125.19	0.08	
		Base	97.890944	538,400.19	88.050000	484,275.00	-54,125.19	0.07	
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A					3.226130	15 Apr 2034		
	1,100,000.000	Local	100.000000	1,100,000.00	99.849300	1,098,342.30	-1,657.70	0.18	
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	99.849300	1,098,342.30	-1,657.70	0.16	
26884LAG4	EQT CORP SR UNSECURED 02/30 7.5					7.500000	01 Feb 2030		
	700,000.000	Local	127.707336	893,951.35	128.720000	901,040.00	7,088.65	0.15	
		Base	127.707336	893,951.35	128.720000	901,040.00	7,088.65	0.13	
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
	420,000.000	Local	102.391786	430,045.50	104.200000	437,640.00	7,594.50	0.07	
		Base	102.391786	430,045.50	104.200000	437,640.00	7,594.50	0.06	
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	109.620000	208,278.00	18,278.00	0.03	
		Base	100.000000	190,000.00	109.620000	208,278.00	18,278.00	0.03	
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5					6.500000	01 Jul 2027		
	320,000.000	Local	106.185081	339,792.26	112.475000	359,920.00	20,127.74	0.06	
		Base	106.185081	339,792.26	112.475000	359,920.00	20,127.74	0.05	
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
	150,000.000	Local	98.775573	148,163.36	98.875000	148,312.50	149.14	0.02	
		Base	98.775573	148,163.36	98.875000	148,312.50	149.14	0.02	
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					1.184380	25 May 2037		
	158,722.290	Local	100.443744	159,426.61	100.142710	158,948.80	-477.81	0.03	
Original Face:	410,000.000	Base	100.443744	159,426.61	100.142710	158,948.80	-477.81	0.02	
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	730,000.000	Local	112.287567	819,699.24	118.125000	862,312.50	42,613.26	0.14	
		Base	112.287567	819,699.24	118.125000	862,312.50	42,613.26	0.13	
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B						03 Apr 2028		
	930,000.000	Local	99.064548	921,300.30	99.250000	923,025.00	1,724.70	0.15	
		Base	99.064548	921,300.30	99.250000	923,025.00	1,724.70	0.14	

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5					5.500000	30 Jan 2026		
	290,000.000	Local		92.579921	268,481.77	104.240000	302,296.00	33,814.23	0.05
		Base		92.579921	268,481.77	104.240000	302,296.00	33,814.23	0.04
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
	840,000.000	Local		103.677288	870,889.22	105.250000	884,100.00	13,210.78	0.15
		Base		103.677288	870,889.22	105.250000	884,100.00	13,210.78	0.13
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
	200,000.000	Local		100.359105	200,718.21	105.375000	210,750.00	10,031.79	0.04
		Base		100.359105	200,718.21	105.375000	210,750.00	10,031.79	0.03
29273DAB6	ENDO DAC/FIN LLC/FINCO SECURED 144A 07/27 9.5					9.500000	31 Jul 2027		
	400,000.000	Local		111.319318	445,277.27	100.222000	400,888.00	-44,389.27	0.07
		Base		111.319318	445,277.27	100.222000	400,888.00	-44,389.27	0.06
29280BAA3	ENDO LUX FIN CO I SARL SR SECURED 144A 04/29 6.125					6.125000	01 Apr 2029		
	830,000.000	Local		100.114467	830,950.08	100.000000	830,000.00	-950.08	0.14
		Base		100.114467	830,950.08	100.000000	830,000.00	-950.08	0.12
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	100,000.000	Local		107.813500	107,813.50	105.520600	105,520.60	-2,292.90	0.02
		Base		107.813500	107,813.50	105.520600	105,520.60	-2,292.90	0.02
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	220,000.000	Local		102.004818	224,410.60	108.492532	238,683.57	14,272.97	0.04
		Base		102.004818	224,410.60	108.492532	238,683.57	14,272.97	0.04
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
	217,250.000	Local		97.902127	212,692.37	99.750000	216,706.88	4,014.51	0.04
		Base		97.902127	212,692.37	99.750000	216,706.88	4,014.51	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	601,743.340	Local		99.898713	601,133.85	99.333300	597,731.52	-3,402.33	0.10
		Base		99.898713	601,133.85	99.333300	597,731.52	-3,402.33	0.09
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						18 Feb 2028		
	440,000.000	Local		99.141714	436,223.54	99.500000	437,800.00	1,576.46	0.07
		Base		99.141714	436,223.54	99.500000	437,800.00	1,576.46	0.06

Holdings

WESTERN ASSET INCOME CIF
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30711X3H5	FANNIE MAE	CAS CAS 2018 C06 1M2				2.086000	25 Mar 2031	
			720,972.880	Local	100.000000	720,972.88	100.990570	728,114.62
Original Face:			1,310,000.000	Base	100.000000	720,972.88	100.990570	728,114.62
								7,141.74
								0.12
								0.11
30711XAD6	FANNIE MAE	CAS CAS 2014 C01 M2				4.486000	25 Jan 2024	
			160,222.220	Local	105.882617	169,647.48	103.551590	165,912.66
Original Face:			360,000.000	Base	105.882617	169,647.48	103.551590	165,912.66
								-3,734.82
								-3,734.82
								0.03
								0.02
30711XAK0	FANNIE MAE	CAS CAS 2014 C03 1M2				3.086000	25 Jul 2024	
			271,369.350	Local	103.349409	280,458.62	101.730490	276,065.37
Original Face:			710,000.000	Base	103.349409	280,458.62	101.730490	276,065.37
								-4,393.25
								-4,393.25
								0.05
								0.04
30711XAT1	FANNIE MAE	CAS CAS 2015 C01 1M2				4.386000	25 Feb 2025	
			350,322.390	Local	95.831194	335,718.13	102.053940	357,517.80
Original Face:			1,780,000.000	Base	95.831194	335,718.13	102.053940	357,517.80
								21,799.67
								21,799.67
								0.06
								0.05
30711XCB8	FANNIE MAE	CAS CAS 2016 C02 1M2				6.086000	25 Sep 2028	
			366,278.150	Local	108.226355	396,409.49	104.563810	382,994.39
Original Face:			820,000.000	Base	108.226355	396,409.49	104.563810	382,994.39
								-13,415.10
								-13,415.10
								0.06
								0.06
30711XDA9	FANNIE MAE	CAS CAS 2016 C04 1M2				4.336000	25 Jan 2029	
			883,017.250	Local	108.217483	955,579.04	103.660880	915,343.45
Original Face:			1,390,000.000	Base	108.217483	955,579.04	103.660880	915,343.45
								-40,235.59
								-40,235.59
								0.15
								0.13
30711XEP5	FANNIE MAE	CAS CAS 2017 C01 1M2				3.636000	25 Jul 2029	
			521,581.230	Local	102.244379	533,287.49	102.984830	537,149.54
Original Face:			770,000.000	Base	102.244379	533,287.49	102.984830	537,149.54
								3,862.05
								3,862.05
								0.09
								0.08
30711XJ62	FANNIE MAE	CAS CAS 2018 C03 1B1				3.836000	25 Oct 2030	
			1,250,000.000	Local	100.000000	1,250,000.00	104.304160	1,303,802.00
Original Face:			1,250,000.000	Base	100.000000	1,250,000.00	104.304160	1,303,802.00
								53,802.00
								53,802.00
								0.22
								0.19
30711XJ70	FANNIE MAE	CAS CAS 2018 C03 1M2				2.236000	25 Oct 2030	
			1,037,717.460	Local	98.595879	1,023,146.65	101.322120	1,051,437.33
Original Face:			1,440,000.000	Base	98.595879	1,023,146.65	101.322120	1,051,437.33
								28,290.68
								28,290.68
								0.18
								0.15
30711XQX5	FANNIE MAE	CAS CAS 2017 C06 1M2				2.736000	25 Feb 2030	
			282,173.440	Local	103.399664	291,766.39	101.687600	286,935.40
Original Face:			390,000.000	Base	103.399664	291,766.39	101.687600	286,935.40
								-4,830.99
								-4,830.99
								0.05
								0.04

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30711XY24	FANNIE MAE	CAS CAS 2018 C05 1M2				2.436000	25 Jan 2031			
		423,000.400	Local	100.436073	424,844.99	101.451900	429,141.94	4,296.95	0.07	
Original Face:		550,000.000	Base	100.436073	424,844.99	101.451900	429,141.94	4,296.95	0.06	
3137BF4Y4	FREDDIE MAC	FHR 4415 IO				1.671646	15 Apr 2041			
		26,759.400	Local	14.560304	3,896.25	5.761400	1,541.72	-2,354.53	0.00	
Original Face:		200,000.000	Base	14.560304	3,896.25	5.761400	1,541.72	-2,354.53	0.00	
3137G0DF3	FREDDIE MAC	STACR STACR 2014 HQ3 M3				4.836000	25 Oct 2024			
		36,198.300	Local	100.979880	36,553.00	100.859020	36,509.25	-43.75	0.01	
Original Face:		600,000.000	Base	100.979880	36,553.00	100.859020	36,509.25	-43.75	0.01	
3137G0FZ7	FREDDIE MAC	STACR STACR 2015 DNA2 B				7.636000	25 Dec 2027			
		326,301.340	Local	99.952467	326,146.24	108.070480	352,635.42	26,489.18	0.06	
Original Face:		330,000.000	Base	99.952467	326,146.24	108.070480	352,635.42	26,489.18	0.05	
3137G0JU4	FREDDIE MAC	STACR STACR 2016 DNA2 M3				4.736000	25 Oct 2028			
		364,180.670	Local	101.912424	371,145.35	103.789070	377,979.73	6,834.38	0.06	
Original Face:		570,000.000	Base	101.912424	371,145.35	103.789070	377,979.73	6,834.38	0.06	
3137G0NX3	FREDDIE MAC	STACR STACR 2017 DNA2 M2				3.536000	25 Oct 2029			
		380,000.000	Local	106.931039	406,337.95	103.647040	393,858.75	-12,479.20	0.07	
Original Face:		380,000.000	Base	106.931039	406,337.95	103.647040	393,858.75	-12,479.20	0.06	
3137G0QQ5	FREDDIE MAC	STACR STACR 2017 DNA3 M2				2.586000	25 Mar 2030			
		730,000.000	Local	102.225412	746,245.51	102.558720	748,678.66	2,433.15	0.12	
Original Face:		730,000.000	Base	102.225412	746,245.51	102.558720	748,678.66	2,433.15	0.11	
3137G0TH2	FREDDIE MAC	STACR STACR 2018 DNA1 M2				1.886000	25 Jul 2030			
		506,121.580	Local	100.000000	506,121.58	100.809340	510,217.82	4,096.24	0.09	
Original Face:		600,000.000	Base	100.000000	506,121.58	100.809340	510,217.82	4,096.24	0.07	
3137G0UB3	FREDDIE MAC	STACR STACR 2018 DNA1 B1				3.236000	25 Jul 2030			
		600,000.000	Local	100.000000	600,000.00	101.989830	611,938.98	11,938.98	0.10	
Original Face:		600,000.000	Base	100.000000	600,000.00	101.989830	611,938.98	11,938.98	0.09	
31394UEC2	FANNIE MAE	FNR 2005 88 IP				1.603576	25 Oct 2035			
		40,337.650	Local	1.665566	671.85	5.590610	2,255.12	1,583.27	0.00	
Original Face:		1,400,000.000	Base	1.665566	671.85	5.590610	2,255.12	1,583.27	0.00	

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31395BT78	FANNIE MAE FNR 2006 28 IP					1.857099	25 Mar 2036	
	29,000.650	Local	16.017848		4,645.28	5.433600	1,575.78	0.00
Original Face:	2,700,000.000	Base	16.015124		4,644.49	5.433600	1,575.78	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.549952	25 Jul 2036	
	43,893.640	Local	0.000137	0.06		8.390980	3,683.11	0.00
Original Face:	1,400,000.000	Base	0.000137	0.06		8.390980	3,683.11	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.149193	25 Dec 2036	
	37,686.760	Local	0.000080	0.03		8.382410	3,159.06	0.00
Original Face:	1,700,000.000	Base	0.000080	0.03		8.382410	3,159.06	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.149193	25 Dec 2036	
	39,606.840	Local	0.000126	0.05		5.952060	2,357.42	0.00
Original Face:	1,600,000.000	Base	0.000126	0.05		5.952060	2,357.42	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038	
	12,411.470	Local	1.568791	194.71		0.704020	87.38	0.00
Original Face:	425,601.240	Base	1.568791	194.71		0.704020	87.38	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035	
	100,000.000	Local	101.436440	101,436.44		106.921698	106,921.70	0.02
Original Face:	100,000.000	Base	101.436440	101,436.44		106.921698	106,921.70	0.02
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035	
	238,145.620	Local	102.609185	244,359.28		107.824767	256,779.96	0.04
Original Face:	240,000.000	Base	102.609185	244,359.28		107.824767	256,779.96	0.04
31935HAD9	FIRST BRANDS 2021 TERM LOAN						30 Mar 2027	
	497,500.000	Local	99.064872	492,847.74		100.775000	501,355.63	0.08
		Base	99.064872	492,847.74		100.775000	501,355.63	0.07
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN						30 Mar 2028	
	290,000.000	Local	98.042576	284,323.47		100.625000	291,812.50	0.05
		Base	98.042576	284,323.47		100.625000	291,812.50	0.04
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					0.956000	25 Sep 2034	
	125,583.570	Local	98.875004	124,170.76		100.191820	125,824.46	0.02
Original Face:	1,029,400.000	Base	98.875004	124,170.76		100.191820	125,824.46	0.02

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335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875					6.875000	01 Mar 2026	
	300,000.000	Local		104.125767	312,377.30	104.000000	312,000.00	0.05
		Base		104.125767	312,377.30	104.000000	312,000.00	0.05
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027	
	2,330,000.000	Local		105.954436	2,468,738.35	105.812500	2,465,431.25	0.41
		Base		105.954436	2,468,738.35	105.812500	2,465,431.25	0.36
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025	
	1,330,000.000	Local		98.606218	1,311,462.70	104.500000	1,389,850.00	0.23
		Base		98.606218	1,311,462.70	104.500000	1,389,850.00	0.20
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024	
	2,312,358.920	Local		99.666261	2,304,641.68	99.236100	2,294,694.81	0.38
		Base		99.666261	2,304,641.68	99.236100	2,294,694.81	0.34
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN						01 Jul 2028	
	575,432.810	Local		99.270619	571,235.71	99.425000	572,124.07	0.10
		Base		99.270619	571,235.71	99.425000	572,124.07	0.08
34416DAV0	FOCUS FINANCIAL PARTNERS LLC 2021 DELAYED DRAW TERM LOAN						24 Jun 2028	
	133,125.000	Local		100.000000	133,125.00	99.425000	132,359.53	0.02
		Base		100.000000	133,125.00	99.425000	132,359.53	0.02
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5					8.500000	21 Apr 2023	
	1,370,000.000	Local		104.540957	1,432,211.11	109.993990	1,506,917.66	0.25
		Base		104.540957	1,432,211.11	109.993990	1,506,917.66	0.22
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030	
	310,000.000	Local		99.106626	307,230.54	104.000000	322,400.00	0.05
		Base		99.106626	307,230.54	104.000000	322,400.00	0.05
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031	
	1,940,000.000	Local		101.669425	1,972,386.85	100.625000	1,952,125.00	0.33
		Base		101.669425	1,972,386.85	100.625000	1,952,125.00	0.29
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815					3.815000	02 Nov 2027	
	400,000.000	Local		96.292315	385,169.26	103.750000	415,000.00	0.07
		Base		96.292315	385,169.26	103.750000	415,000.00	0.06

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34963DAS4	FORTRESS CREDIT BSL LIMITED FCBSL 2021 4A D 144A					3.785670	15 Oct 2034	
	750,000.000	Local	100.000000	750,000.00	99.998700	749,990.25	-9.75	0.13
Original Face:	750,000.000	Base	100.000000	750,000.00	99.998700	749,990.25	-9.75	0.11
35040UAC5	FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A					5.400000	15 Jul 2033	
	1,400,000.000	Local	108.663466	1,521,288.52	108.163380	1,514,287.32	-7,001.20	0.25
Original Face:	1,400,000.000	Base	108.663466	1,521,288.52	108.163380	1,514,287.32	-7,001.20	0.22
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023	
	129,659.680	Local	99.559848	129,088.98	99.687500	129,254.49	165.51	0.02
		Base	99.559323	129,088.30	99.687500	129,254.49	166.19	0.02
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059	
	1,220,000.000	Local	100.354864	1,224,329.34	105.922340	1,292,252.55	67,923.21	0.22
Original Face:	1,220,000.000	Base	100.354864	1,224,329.34	105.922340	1,292,252.55	67,923.21	0.19
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					2.350000	25 Aug 2033	
	670,000.000	Local	102.114048	684,164.12	102.447490	686,398.18	2,234.06	0.11
Original Face:	670,000.000	Base	102.114048	684,164.12	102.447490	686,398.18	2,234.06	0.10
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A					3.450000	25 Aug 2033	
	850,000.000	Local	101.609226	863,678.42	103.636720	880,912.12	17,233.70	0.15
Original Face:	850,000.000	Base	101.609226	863,678.42	103.636720	880,912.12	17,233.70	0.13
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A					3.100000	25 Jan 2034	
	1,140,000.000	Local	100.000000	1,140,000.00	102.130300	1,164,285.42	24,285.42	0.19
Original Face:	1,140,000.000	Base	100.000000	1,140,000.00	102.130300	1,164,285.42	24,285.42	0.17
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					1.936000	25 Feb 2050	
	1,001,012.310	Local	100.852800	1,009,548.94	100.796470	1,008,985.07	-563.87	0.17
Original Face:	1,130,000.000	Base	100.852800	1,009,548.94	100.796470	1,008,985.07	-563.87	0.15
35565XAH3	FREDDIE MAC STACR STACR 2020 DNA4 M2 144A					3.836000	25 Aug 2050	
	129,008.710	Local	101.175696	130,525.46	100.883540	130,148.55	-376.91	0.02
Original Face:	270,000.000	Base	101.175696	130,525.46	100.883540	130,148.55	-376.91	0.02
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.950000	25 Dec 2050	
	328,952.590	Local	100.000000	328,952.59	100.036680	329,073.25	120.66	0.05
Original Face:	820,000.000	Base	100.000000	328,952.59	100.036680	329,073.25	120.66	0.05

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35632UAB1	FREEDOM ACQUIRER LLC TERM LOAN					30 Mar 2028		
	1,430,000.000	Local	100.000000	1,430,000.00	99.500000	1,422,850.00	-7,150.00	0.24
		Base	100.000000	1,430,000.00	99.500000	1,422,850.00	-7,150.00	0.21
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
	1,300,000.000	Local	100.636386	1,308,273.02	123.125000	1,600,625.00	292,351.98	0.27
		Base	100.636386	1,308,273.02	123.125000	1,600,625.00	292,351.98	0.23
36159RAG8	GEO GROUP INC/THE COMPANY GUAR 04/23 5.125				5.125000	01 Apr 2023		
	270,000.000	Local	96.253604	259,884.73	94.000000	253,800.00	-6,084.73	0.04
		Base	96.253604	259,884.73	94.000000	253,800.00	-6,084.73	0.04
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875				5.875000	15 Oct 2024		
	1,370,000.000	Local	83.291742	1,141,096.86	83.010000	1,137,237.00	-3,859.86	0.19
		Base	83.291742	1,141,096.86	83.010000	1,137,237.00	-3,859.86	0.17
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6				6.000000	15 Apr 2026		
	270,000.000	Local	95.131615	256,855.36	78.621000	212,276.70	-44,578.66	0.04
		Base	95.131615	256,855.36	78.621000	212,276.70	-44,578.66	0.03
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		
	230,000.000	Local	120.473930	277,090.04	119.779447	275,492.73	-1,597.31	0.05
		Base	120.473930	277,090.04	119.779447	275,492.73	-1,597.31	0.04
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026		
	490,000.000	Local	103.101216	505,195.96	105.011000	514,553.90	9,357.94	0.09
		Base	103.101216	505,195.96	105.011000	514,553.90	9,357.94	0.08
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	103.125000	330,000.00	10,000.00	0.06
		Base	100.000000	320,000.00	103.125000	330,000.00	10,000.00	0.05
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				0.626000	25 Dec 2035		
	716,711.440	Local	95.560042	684,889.75	100.682350	721,601.92	36,712.17	0.12
Original Face:	2,210,000.000	Base	95.560042	684,889.75	100.682350	721,601.92	36,712.17	0.11
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.128532	10 Oct 2049		
	430,000.000	Local	99.249433	426,772.56	104.520910	449,439.91	22,667.35	0.07
Original Face:	430,000.000	Base	99.249433	426,772.56	104.520910	449,439.91	22,667.35	0.07

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36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					0.236000	26 Sep 2037	
	551,253.810	Local	98.136441	540,980.87	99.215320	546,928.23	5,947.36	0.09
Original Face:	2,660,000.000	Base	98.136441	540,980.87	99.215320	546,928.23	5,947.36	0.08
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A					1.184000	15 Dec 2036	
	1,470,000.000	Local	100.000000	1,470,000.00	100.464120	1,476,822.56	6,822.56	0.25
Original Face:	1,470,000.000	Base	100.000000	1,470,000.00	100.464120	1,476,822.56	6,822.56	0.22
36472TAA7	GANNETT CO INC SR SECURED 12/27 6					6.000000	01 Dec 2027	
	198,000.000	Local	95.480763	189,051.91	135.404269	268,100.45	79,048.54	0.04
		Base	95.480763	189,051.91	135.404269	268,100.45	79,048.54	0.04
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75					3.750000	01 Oct 2030	
	200,000.000	Local	100.957000	201,914.00	102.920000	205,840.00	3,926.00	0.03
		Base	100.957000	201,914.00	102.920000	205,840.00	3,926.00	0.03
366651AG2	GARTNER INC COMPANY GUAR 144A 06/29 3.625					3.625000	15 Jun 2029	
	170,000.000	Local	100.000000	170,000.00	101.253000	172,130.10	2,130.10	0.03
		Base	100.000000	170,000.00	101.253000	172,130.10	2,130.10	0.03
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039	
	144,000.000	Local	113.181424	162,981.25	148.745575	214,193.63	51,212.38	0.04
		Base	113.181424	162,981.25	148.745575	214,193.63	51,212.38	0.03
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032	
	930,000.000	Local	98.355715	914,708.15	94.610000	879,873.00	-34,835.15	0.15
Original Face:	930,000.000	Base	98.355715	914,708.15	94.610000	879,873.00	-34,835.15	0.13
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025	
	466,313.450	Local	98.571296	459,651.21	94.350000	439,966.74	-19,684.47	0.07
		Base	98.571296	459,651.21	94.350000	439,966.74	-19,684.47	0.06
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN						29 Nov 2026	
	120,000.000	Local	85.649025	102,778.83	93.000000	111,600.00	8,821.17	0.02
		Base	85.649025	102,778.83	93.000000	111,600.00	8,821.17	0.02
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024	
	2,386,835.000	Local	94.424684	2,253,761.40	98.250000	2,345,065.39	91,303.99	0.39
		Base	94.424684	2,253,761.40	98.250000	2,345,065.39	91,303.99	0.34

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					1.369520	20 Nov 2042	
	36,244.040	Local		0.000248	0.09	4.442030	1,609.97	1,609.88
Original Face:	300,000.000	Base		0.000248	0.09	4.442030	1,609.97	1,609.88
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN						04 Aug 2027	
	643,343.390	Local		99.312128	638,918.01	99.890600	642,639.57	3,721.56
		Base		99.312128	638,918.01	99.890600	642,639.57	3,721.56
38741LAB3	GRANITE POINT MTGE TRST SR UNSECURED 144A 12/22 5.625					5.625000	01 Dec 2022	
	997,000.000	Local		99.779749	994,804.10	99.000000	987,030.00	-7,774.10
		Base		99.779749	994,804.10	99.000000	987,030.00	-7,774.10
38748YAA0	GRANITE US HOLDINGS CORP COMPANY GUAR 144A 10/27 11					11.000000	01 Oct 2027	
	1,110,000.000	Local		109.881845	1,219,688.48	109.500000	1,215,450.00	-4,238.48
		Base		109.881845	1,219,688.48	109.500000	1,215,450.00	-4,238.48
39355YAJ3	VT TOPCO, INC. 2021 INCREMENTAL TERM LOAN						01 Aug 2025	
	640,000.000	Local		99.516386	636,904.87	99.750000	638,400.00	1,495.13
		Base		99.516386	636,904.87	99.750000	638,400.00	1,495.13
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B						16 Jun 2028	
	817,476.920	Local		97.578926	797,685.20	100.750000	823,608.00	25,922.80
		Base		97.578926	797,685.20	100.750000	823,608.00	25,922.80
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027	
	373,350.000	Local		100.372669	374,741.36	98.347200	367,179.27	-7,562.09
		Base		100.372669	374,741.36	98.347200	367,179.27	-7,562.09
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028	
	770,000.000	Local		100.000000	770,000.00	99.750000	768,075.00	-1,925.00
		Base		100.000000	770,000.00	99.750000	768,075.00	-1,925.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028	
	1,300,000.000	Local		105.771066	1,375,023.86	118.970000	1,546,610.00	171,586.14
		Base		105.771066	1,375,023.86	118.970000	1,546,610.00	171,586.14
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A					1.784630	16 Jun 2036	
	450,000.000	Local		100.000000	450,000.00	99.961400	449,826.30	-173.70
Original Face:	450,000.000	Base		100.000000	450,000.00	99.961400	449,826.30	-173.70

Holdings

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40637HAC3	HALOZYME THERAPEUTICS IN SR UNSECURED 144A 03/27 0.25					0.250000	01 Mar 2027	
	380,000.000	Local	91.790161	348,802.61	90.587503	344,232.51	-4,570.10	0.06
		Base	91.790161	348,802.61	90.587503	344,232.51	-4,570.10	0.05
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75					5.750000	20 Jan 2026	
	790,000.000	Local	102.932987	813,170.60	104.625000	826,537.50	13,366.90	0.14
		Base	102.932987	813,170.60	104.625000	826,537.50	13,366.90	0.12
421300AL8	HAYWARD INDUSTRIES INC 2021 TERM LOAN						12 May 2028	
	1,017,450.000	Local	99.518053	1,012,546.43	99.660700	1,013,997.79	1,451.36	0.17
		Base	99.518053	1,012,546.43	99.660700	1,013,997.79	1,451.36	0.15
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035	
	290,000.000	Local	100.000000	290,000.00	98.750000	286,375.00	-3,625.00	0.05
	Original Face: 290,000.000	Base	100.000000	290,000.00	98.750000	286,375.00	-3,625.00	0.04
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A					4.333283	05 Nov 2038	
	640,000.000	Local	106.564061	682,009.99	106.724410	683,036.22	1,026.23	0.11
	Original Face: 640,000.000	Base	106.564061	682,009.99	106.724410	683,036.22	1,026.23	0.10
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029	
	950,000.000	Local	106.633349	1,013,016.82	104.734500	994,977.75	-18,039.07	0.17
		Base	106.633349	1,013,016.82	104.734500	994,977.75	-18,039.07	0.15
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028	
	1,566,075.000	Local	99.064718	1,551,427.78	99.375000	1,556,287.03	4,859.25	0.26
		Base	99.064718	1,551,427.78	99.375000	1,556,287.03	4,859.25	0.23
44928XBJ2	ICG US CLO LTD ICG 2014 1A CR2 144A					3.716430	20 Oct 2034	
	980,000.000	Local	99.451954	974,629.15	99.450100	974,610.98	-18.17	0.16
	Original Face: 980,000.000	Base	99.451954	974,629.15	99.450100	974,610.98	-18.17	0.14
44988FAC4	IIP OPERATING PARTNER COMPANY GUAR 144A 05/26 5.5					5.500000	25 May 2026	
	440,000.000	Local	100.000000	440,000.00	104.825245	461,231.08	21,231.08	0.08
		Base	100.000000	440,000.00	104.825245	461,231.08	21,231.08	0.07
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025	
	98,469.400	Local	91.461337	90,061.43	99.819400	98,291.56	8,230.13	0.02
		Base	91.461337	90,061.43	99.819400	98,291.56	8,230.13	0.01

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028	
	340,000.000	Local		100.026926	340,091.55	103.050000	350,370.00	0.06
		Base		100.026926	340,091.55	103.050000	350,370.00	0.05
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026	
	1,789,958.940	Local		99.367986	1,778,646.14	99.229200	1,776,161.94	0.30
		Base		99.367986	1,778,646.14	99.229200	1,776,161.94	0.26
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028	
	730,000.000	Local		103.235481	753,619.01	108.407538	791,375.03	0.13
		Base		103.235481	753,619.01	108.407538	791,375.03	0.12
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026	
	370,000.000	Local		95.274505	352,515.67	112.156071	414,977.46	0.07
		Base		95.274505	352,515.67	112.156071	414,977.46	0.06
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028	
	1,651,884.900	Local		99.554370	1,644,523.60	99.583300	1,645,001.50	0.27
		Base		99.554370	1,644,523.60	99.583300	1,645,001.50	0.24
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026	
	221,950.000	Local		99.853485	221,624.81	99.250000	220,285.38	0.04
		Base		99.853485	221,624.81	99.250000	220,285.38	0.03
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030	
	370,000.000	Local		100.000000	370,000.00	106.279000	393,232.30	0.07
		Base		100.000000	370,000.00	106.279000	393,232.30	0.06
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050	
	450,000.000	Local		108.820347	489,691.56	106.005600	477,025.20	0.08
		Base		108.820347	489,691.56	106.005600	477,025.20	0.07
46630CAF1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007 CH4 M1					0.316000	25 May 2037	
	1,170,000.000	Local		98.269081	1,149,748.25	97.777700	1,143,999.09	0.19
	Original Face: 1,170,000.000	Base		98.269081	1,149,748.25	97.777700	1,143,999.09	0.17
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN						26 Jan 2028	
	2,829,001.660	Local		99.656355	2,819,279.95	98.916700	2,798,355.09	0.47
		Base		99.656355	2,819,279.95	98.916700	2,798,355.09	0.41

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47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A					2.784250	20 Oct 2027	
	250,000.000	Local	99.388704	248,471.76	99.693300	249,233.25	761.49	0.04
Original Face:	250,000.000	Base	99.388704	248,471.76	99.693300	249,233.25	761.49	0.04
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A					3.226130	15 Oct 2030	
	750,000.000	Local	100.000000	750,000.00	100.002000	750,015.00	15.00	0.13
Original Face:	750,000.000	Base	100.000000	750,000.00	100.002000	750,015.00	15.00	0.11
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A					1.926130	15 Jul 2031	
	500,000.000	Local	97.447776	487,238.88	100.005100	500,025.50	12,786.62	0.08
Original Face:	500,000.000	Base	97.447776	487,238.88	100.005100	500,025.50	12,786.62	0.07
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A					1.384250	20 Jan 2029	
	398,905.920	Local	100.000000	398,905.92	100.000000	398,905.92	0.00	0.07
Original Face:	530,000.000	Base	100.000000	398,905.92	100.000000	398,905.92	0.00	0.06
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					1.934250	20 Jan 2029	
	250,000.000	Local	100.000000	250,000.00	100.000000	250,000.00	0.00	0.04
Original Face:	250,000.000	Base	100.000000	250,000.00	100.000000	250,000.00	0.00	0.04
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A					3.634250	20 Jan 2029	
	750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.13
Original Face:	750,000.000	Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.11
482606AN0	KNDR 2021 KIND D MTGE KNDR 2021 KIND D 144A					2.384000	15 Aug 2038	
	1,140,000.000	Local	100.000000	1,140,000.00	100.031170	1,140,355.34	355.34	0.19
Original Face:	1,140,000.000	Base	100.000000	1,140,000.00	100.031170	1,140,355.34	355.34	0.17
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A					2.284130	15 Feb 2039	
	1,140,000.000	Local	100.000000	1,140,000.00	100.000000	1,140,000.00	0.00	0.19
Original Face:	1,140,000.000	Base	100.000000	1,140,000.00	100.000000	1,140,000.00	0.00	0.17
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027	
	1,850,000.000	Local	104.742896	1,937,743.58	111.774000	2,067,819.00	130,075.42	0.34
		Base	104.742896	1,937,743.58	111.774000	2,067,819.00	130,075.42	0.30
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027	
	1,240,000.000	Local	101.288448	1,255,976.76	110.080800	1,365,001.92	109,025.16	0.23
		Base	101.288448	1,255,976.76	110.080800	1,365,001.92	109,025.16	0.20

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

Books Open

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Holdings

WESTERN ASSET INCOME CIF
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50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5					5.500000	01 Jun 2050		
	330,000.000	Local	101.166655	333,849.96	131.648248	434,439.22	100,589.26	0.07	
		Base	101.166655	333,849.96	131.648248	434,439.22	100,589.26	0.06	
501797AN4	BATH + BODY WORKS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
	710,000.000	Local	91.674090	650,886.04	110.300000	783,130.00	132,243.96	0.13	
		Base	91.674090	650,886.04	110.300000	783,130.00	132,243.96	0.11	
501797AW4	BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625					6.625000	01 Oct 2030		
	530,000.000	Local	104.782147	555,345.38	113.500000	601,550.00	46,204.62	0.10	
		Base	104.782147	555,345.38	113.500000	601,550.00	46,204.62	0.09	
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN						05 May 2028		
	1,090,000.000	Local	99.052537	1,079,672.65	99.750000	1,087,275.00	7,602.35	0.18	
		Base	99.052537	1,079,672.65	99.750000	1,087,275.00	7,602.35	0.16	
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B						02 Nov 2027		
	416,850.000	Local	99.556030	414,999.31	99.843800	416,198.88	1,199.57	0.07	
		Base	99.556030	414,999.31	99.843800	416,198.88	1,199.57	0.06	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local	0.000000	-6.01	0.000000	0.00	6.01	0.00	
		Base	0.000000	-6.01	0.000000	0.00	6.01	0.00	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	290,000.000	Local	99.953576	289,865.37	102.660385	297,715.12	7,849.75	0.05	
		Base	99.953576	289,865.37	102.660385	297,715.12	7,849.75	0.04	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local	98.462100	29,538.63	100.505831	30,151.75	613.12	0.01	
		Base	98.462100	29,538.63	100.505831	30,151.75	613.12	0.00	
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125					6.125000	01 Apr 2028		
	1,400,000.000	Local	100.920914	1,412,892.80	94.250000	1,319,500.00	-93,392.80	0.22	
		Base	100.920914	1,412,892.80	94.250000	1,319,500.00	-93,392.80	0.19	
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5					5.000000	01 Feb 2026		
	910,000.000	Local	100.567778	915,166.78	102.500000	932,750.00	17,583.22	0.16	
		Base	100.567778	915,166.78	102.500000	932,750.00	17,583.22	0.14	

Holdings

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52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A					3.750000	25 Apr 2059	
	1,703,452.310	Local	99.216124	1,690,099.35	100.674350	1,714,939.54	24,840.19	0.29
Original Face:	2,400,000.000	Base	99.216124	1,690,099.35	100.674350	1,714,939.54	24,840.19	0.25
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					3.250000	25 Jul 2061	
	860,000.000	Local	100.061299	860,527.17	99.937560	859,463.02	-1,064.15	0.14
Original Face:	860,000.000	Base	100.061299	860,527.17	99.937560	859,463.02	-1,064.15	0.13
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A					3.750000	25 Jan 2059	
	1,159,154.530	Local	95.426173	1,106,136.81	100.082700	1,160,113.15	53,976.34	0.19
Original Face:	1,990,000.000	Base	95.426173	1,106,136.81	100.082700	1,160,113.15	53,976.34	0.17
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A					3.500000	25 Apr 2061	
	900,000.000	Local	100.070880	900,637.92	100.157010	901,413.09	775.17	0.15
Original Face:	900,000.000	Base	100.070880	900,637.92	100.157010	901,413.09	775.17	0.13
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B						04 Mar 2028	
	471,830.650	Local	98.744329	465,906.01	99.555600	469,733.83	3,827.82	0.08
		Base	98.744329	465,906.01	99.555600	469,733.83	3,827.82	0.07
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2					2.000000	15 Jul 2024	
	240,000.000	Local	96.537704	231,690.49	101.500000	243,600.00	11,909.51	0.04
		Base	96.537704	231,690.49	101.500000	243,600.00	11,909.51	0.04
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5					8.500000	15 Jul 2029	
	920,000.000	Local	115.045911	1,058,422.38	113.500000	1,044,200.00	-14,222.38	0.17
		Base	115.045911	1,058,422.38	113.500000	1,044,200.00	-14,222.38	0.15
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A					5.350000	20 Jun 2047	
	493,861.140	Local	110.977920	548,076.82	109.485500	540,706.34	-7,370.48	0.09
Original Face:	610,000.000	Base	110.977920	548,076.82	109.485500	540,706.34	-7,370.48	0.08
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					0.986000	25 Oct 2034	
	449,281.380	Local	99.835851	448,543.89	99.561290	447,310.34	-1,233.55	0.07
Original Face:	1,270,000.000	Base	99.835851	448,543.89	99.561290	447,310.34	-1,233.55	0.07
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4					1.361000	25 Feb 2035	
	890,000.000	Local	100.363779	893,237.63	100.326490	892,905.76	-331.87	0.15
Original Face:	890,000.000	Base	100.363779	893,237.63	100.326490	892,905.76	-331.87	0.13

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043	
	410,000.000	Local		117.586680	482,105.39	125.900000	516,190.00	0.09
		Base		117.586680	482,105.39	125.900000	516,190.00	0.08
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025	
	399,000.000	Local		98.026238	391,124.69	102.897000	410,559.03	0.07
		Base		98.026238	391,124.69	102.897000	410,559.03	0.06
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029	
	900,000.000	Local		101.214391	910,929.52	102.250000	920,250.00	0.15
		Base		101.214391	910,929.52	102.250000	920,250.00	0.14
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024	
	10,838.110	Local		99.894262	10,826.65	98.875000	10,716.18	0.00
		Base		99.894262	10,826.65	98.875000	10,716.18	0.00
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A					2.034000	15 May 2023	
	910,000.000	Local		100.000000	910,000.00	100.029950	910,272.55	0.15
	Original Face:	Base		100.000000	910,000.00	100.029950	910,272.55	0.13
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75					5.750000	01 Nov 2028	
	1,150,000.000	Local		98.399379	1,131,592.86	94.198000	1,083,277.00	0.18
		Base		98.399379	1,131,592.86	94.198000	1,083,277.00	0.16
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029	
	586,000.000	Local		105.958892	620,919.11	107.300000	628,778.00	0.10
		Base		105.958892	620,919.11	107.300000	628,778.00	0.09
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A					2.717520	15 Dec 2036	
	890,000.000	Local		99.522012	885,745.91	99.350050	884,215.45	0.15
	Original Face:	Base		99.522012	885,745.91	99.350050	884,215.45	0.13
55354GAQ3	MSCI INC COMPANY GUAR 144A 08/33 3.25					3.250000	15 Aug 2033	
	210,000.000	Local		100.000000	210,000.00	101.146000	212,406.60	0.04
		Base		100.000000	210,000.00	101.146000	212,406.60	0.03
55759VAB4	MADISON IAQ LLC TERM LOAN						21 Jun 2028	
	370,000.000	Local		99.516059	368,209.42	99.843800	369,422.06	0.06
		Base		99.516059	368,209.42	99.843800	369,422.06	0.05

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55760LAB3	MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875					5.875000	30 Jun 2029	
	910,000.000	Local		100.000000	910,000.00	100.750000	916,825.00	0.15
		Base		100.000000	910,000.00	100.750000	916,825.00	0.13
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					1.826130	15 Apr 2029	
	400,000.000	Local		98.591133	394,364.53	99.958600	399,834.40	0.07
	Original Face: 400,000.000	Base		98.591133	394,364.53	99.958600	399,834.40	0.06
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028	
	1,990,000.000	Local		99.501713	1,980,084.08	100.000000	1,990,000.00	0.33
		Base		99.501713	1,980,084.08	100.000000	1,990,000.00	0.29
55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL						03 May 2029	
	1,590,000.000	Local		98.521876	1,566,497.83	99.375000	1,580,062.50	0.26
		Base		98.521876	1,566,497.83	99.375000	1,580,062.50	0.23
55916AAB0	MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875					7.875000	01 May 2029	
	810,000.000	Local		100.000000	810,000.00	103.625000	839,362.50	0.14
		Base		100.000000	810,000.00	103.625000	839,362.50	0.12
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					3.434250	20 Jan 2033	
	270,000.000	Local		98.704559	266,502.31	99.948900	269,862.03	0.05
	Original Face: 270,000.000	Base		98.704559	266,502.31	99.948900	269,862.03	0.04
56579AAQ3	MARATHON CLO LTD MCLO 2019 1A C 144A					4.196130	15 Apr 2032	
	600,000.000	Local		97.825177	586,951.06	97.814400	586,886.40	0.10
	Original Face: 600,000.000	Base		97.825177	586,951.06	97.814400	586,886.40	0.09
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B						19 Oct 2027	
	163,650.000	Local		99.128885	162,224.42	100.250000	164,059.13	0.03
		Base		99.128885	162,224.42	100.250000	164,059.13	0.02
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					3.664250	20 Jan 2032	
	900,000.000	Local		92.700291	834,302.62	98.637400	887,736.60	0.15
	Original Face: 900,000.000	Base		92.700291	834,302.62	98.637400	887,736.60	0.13
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024	
	260,000.000	Local		100.647615	261,683.80	105.225469	273,586.22	0.05
		Base		100.647615	261,683.80	105.225469	273,586.22	0.04

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57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						29 Jan 2027	
	434,500.000	Local	99.599968	432,761.86	99.625000	432,870.63	108.77	0.07
		Base	99.599968	432,761.86	99.625000	432,870.63	108.77	0.06
57777YAB2	MAVIS TIRE EXPRESS SERVICES 2021 TERM LOAN B						04 May 2028	
	1,516,200.000	Local	99.523885	1,508,981.14	100.162500	1,518,663.83	9,682.69	0.25
		Base	99.523885	1,508,981.14	100.162500	1,518,663.83	9,682.69	0.22
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030	
	1,190,000.000	Local	121.120432	1,441,333.14	122.775000	1,461,022.50	19,689.36	0.24
		Base	121.120432	1,441,333.14	122.775000	1,461,022.50	19,689.36	0.21
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029	
	980,000.000	Local	101.277979	992,524.19	101.650000	996,170.00	3,645.81	0.17
		Base	101.277979	992,524.19	101.650000	996,170.00	3,645.81	0.15
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125					3.125000	14 Jan 2031	
	1,540,000.000	Local	96.578947	1,487,315.79	96.251000	1,482,265.40	-5,050.39	0.25
		Base	96.578947	1,487,315.79	96.251000	1,482,265.40	-5,050.39	0.22
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33					2.330000	20 Mar 2026	
	500,000.000	Local	100.153270	500,766.35	99.348320	496,741.60	-4,024.75	0.08
Original Face:	500,000.000	Base	100.153270	500,766.35	99.348320	496,741.60	-4,024.75	0.07
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					0.606000	25 Jun 2035	
	72,492.000	Local	99.751655	72,311.97	99.489370	72,121.83	-190.14	0.01
Original Face:	8,410,000.000	Base	99.751655	72,311.97	99.489370	72,121.83	-190.14	0.01
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.671000	25 Aug 2036	
	323,867.280	Local	95.300899	308,648.43	99.949180	323,702.69	15,054.26	0.05
Original Face:	880,000.000	Base	95.300899	308,648.43	99.949180	323,702.69	15,054.26	0.05
59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B						15 Apr 2028	
	1,985,025.000	Local	99.526804	1,975,631.95	100.078100	1,986,575.30	10,943.35	0.33
		Base	99.526804	1,975,631.95	100.078100	1,986,575.30	10,943.35	0.29
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5					6.500000	01 May 2028	
	720,000.000	Local	100.000000	720,000.00	104.220000	750,384.00	30,384.00	0.13
		Base	100.000000	720,000.00	104.220000	750,384.00	30,384.00	0.11

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59590AAA7	MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625					5.625000	15 Jan 2030		
	660,000.000	Local		100.243358	661,606.16	99.000000	653,400.00	-8,206.16	0.11
		Base		100.243358	661,606.16	99.000000	653,400.00	-8,206.16	0.10
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					4.006130	15 Jul 2029		
	750,000.000	Local		99.904768	749,285.76	99.178100	743,835.75	-5,450.01	0.12
Original Face:	750,000.000	Base		99.904768	749,285.76	99.178100	743,835.75	-5,450.01	0.11
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	1,985,700.000	Local		99.898544	1,983,685.38	100.156200	1,988,801.66	5,116.28	0.33
		Base		99.898544	1,983,685.38	100.156200	1,988,801.66	5,116.28	0.29
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						21 Jun 2027		
	830,000.000	Local		98.306490	815,943.87	106.041700	880,146.11	64,202.24	0.15
		Base		98.306490	815,943.87	106.041700	880,146.11	64,202.24	0.13
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	525,828.790	Local		99.965339	525,646.53	109.168790	574,040.93	48,394.40	0.10
Original Face:	880,000.000	Base		99.965339	525,646.53	109.168790	574,040.93	48,394.40	0.08
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	1,170,000.000	Local		103.023121	1,205,370.51	109.500000	1,281,150.00	75,779.49	0.21
		Base		103.023121	1,205,370.51	109.500000	1,281,150.00	75,779.49	0.19
603158AA4	MINERALS TECHNOLOGIES IN COMPANY GUAR 144A 07/28 5					5.000000	01 Jul 2028		
	340,000.000	Local		103.086876	350,495.38	103.750000	352,750.00	2,254.62	0.06
		Base		103.086876	350,495.38	103.750000	352,750.00	2,254.62	0.05
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
	333,875.190	Local		98.101964	327,538.12	99.589300	332,503.96	4,965.84	0.06
		Base		98.101964	327,538.12	99.589300	332,503.96	4,965.84	0.05
60945HAB0	MONITRONICS INTERNATIONAL INC TAKEBACK TERM LOAN						29 Mar 2024		
	925,050.360	Local		98.149280	907,930.27	97.666700	903,466.16	-4,464.11	0.15
		Base		98.149280	907,930.27	97.666700	903,466.16	-4,464.11	0.13
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					0.896000	25 Apr 2034		
	204,794.000	Local		99.400231	203,565.71	99.139420	203,031.58	-534.13	0.03
Original Face:	610,000.000	Base		99.400231	203,565.71	99.139420	203,031.58	-534.13	0.03

Holdings

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61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					0.986000	25 Aug 2034	
	538,390.490	Local	99.281417	534,521.71	99.714040	536,850.91	2,329.20	0.09
Original Face:	950,000.000	Base	99.281417	534,521.71	99.714040	536,850.91	2,329.20	0.08
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A					3.336000	15 Oct 2049	
	740,000.000	Local	100.669019	744,950.74	100.923310	746,832.49	1,881.75	0.12
Original Face:	740,000.000	Base	100.669019	744,950.74	100.923310	746,832.49	1,881.75	0.11
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A					3.836000	25 Mar 2050	
	670,000.000	Local	103.737803	695,043.28	103.735380	695,027.05	-16.23	0.12
Original Face:	670,000.000	Base	103.737803	695,043.28	103.735380	695,027.05	-16.23	0.10
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024	
	1,700,000.000	Local	111.734248	1,899,482.21	118.000000	2,006,000.00	106,517.79	0.33
		Base	111.734248	1,899,482.21	118.000000	2,006,000.00	106,517.79	0.29
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	114.750000	745,875.00	95,875.00	0.12
		Base	100.000000	650,000.00	114.750000	745,875.00	95,875.00	0.11
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037	
	1,060,000.000	Local	118.609439	1,257,260.05	143.091379	1,516,768.62	259,508.57	0.25
		Base	118.609439	1,257,260.05	143.091379	1,516,768.62	259,508.57	0.22
62929RAC2	NMG HLDGO/NEIMAN MARCUS SR SECURED 144A 04/26 7.125					7.125000	01 Apr 2026	
	1,170,000.000	Local	102.794074	1,202,690.66	106.125000	1,241,662.50	38,971.84	0.21
		Base	102.794074	1,202,690.66	106.125000	1,241,662.50	38,971.84	0.18
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625					3.625000	15 Feb 2031	
	390,000.000	Local	100.000000	390,000.00	98.225000	383,077.50	-6,922.50	0.06
		Base	100.000000	390,000.00	98.225000	383,077.50	-6,922.50	0.06
631704AF0	NASSAU LTD NCC 2021 1A D 144A					3.892190	26 Aug 2034	
	1,250,000.000	Local	99.007582	1,237,594.78	99.845300	1,248,066.25	10,471.47	0.21
Original Face:	1,250,000.000	Base	99.007582	1,237,594.78	99.845300	1,248,066.25	10,471.47	0.18
631715AJ8	NASSAU LTD NCC 2020 1A D 144A					4.904250	20 Jul 2029	
	260,000.000	Local	94.764469	246,387.62	99.847700	259,604.02	13,216.40	0.04
Original Face:	260,000.000	Base	94.764469	246,387.62	99.847700	259,604.02	13,216.40	0.04

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

Books Open

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Holdings

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63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A					2.240000	15 May 2069	
	360,000.000	Local	101.155597	364,160.15	99.744590	359,080.52	-5,079.63	0.06
Original Face:	360,000.000	Base	101.155597	364,160.15	99.744590	359,080.52	-5,079.63	0.05
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375					6.375000	15 May 2029	
	770,000.000	Local	110.408138	850,142.66	126.875000	976,937.50	126,794.84	0.16
		Base	110.408138	850,142.66	126.875000	976,937.50	126,794.84	0.14
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A					3.088240	15 Jul 2034	
	350,000.000	Local	100.000000	350,000.00	100.150400	350,526.40	526.40	0.06
Original Face:	350,000.000	Base	100.000000	350,000.00	100.150400	350,526.40	526.40	0.05
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.031000	25 Sep 2035	
	750,000.000	Local	75.489015	566,167.61	100.127580	750,956.85	184,789.24	0.13
Original Face:	750,000.000	Base	75.489015	566,167.61	100.127580	750,956.85	184,789.24	0.11
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059	
	457,393.940	Local	102.191129	467,416.03	105.181470	481,093.67	13,677.64	0.08
Original Face:	690,000.000	Base	102.191129	467,416.03	105.181470	481,093.67	13,677.64	0.07
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057	
	347,729.590	Local	102.440787	356,216.93	107.156460	372,614.72	16,397.79	0.06
Original Face:	970,000.000	Base	102.440787	356,216.93	107.156460	372,614.72	16,397.79	0.05
64828NAZ8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B4 144A					2.734950	25 Jun 2057	
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
64828NBD6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B5 144A					2.845683	25 Jun 2057	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052	
	154,920.730	Local	100.113000	155,095.79	105.047780	162,740.79	7,645.00	0.03
Original Face:	1,050,000.000	Base	100.113000	155,095.79	105.047780	162,740.79	7,645.00	0.02
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000					0.010000	15 Nov 2025	
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00

& Issue has redenominated but Local is not converted
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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047	
	271,199.070	Local	100.672794	273,023.68	104.202380	282,595.89	9,572.21	0.05
Original Face:	1,280,000.000	Base	100.672794	273,023.68	104.202380	282,595.89	9,572.21	0.04
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.000000	15 Jan 2044	
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125					8.125000	01 Mar 2028	
	460,000.000	Local	102.562578	471,787.86	106.825000	491,395.00	19,607.14	0.08
		Base	102.562578	471,787.86	106.825000	491,395.00	19,607.14	0.07
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022	
	780,000.000	Local	78.765936	614,374.30	0.010000	78.00	-614,296.30	0.00
		Base	78.765936	614,374.30	0.010000	78.00	-614,296.30	0.00
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.124750	15 Nov 2032	
	250,000.000	Local	100.000000	250,000.00	100.108500	250,271.25	271.25	0.04
Original Face:	250,000.000	Base	100.000000	250,000.00	100.108500	250,271.25	271.25	0.04
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.674750	16 May 2030	
	350,000.000	Local	99.705663	348,969.82	98.453900	344,588.65	-4,381.17	0.06
Original Face:	350,000.000	Base	99.705663	348,969.82	98.453900	344,588.65	-4,381.17	0.05
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.783880	17 Jan 2031	
	376,000.000	Local	92.370886	347,314.53	95.183600	357,890.34	10,575.81	0.06
Original Face:	376,000.000	Base	92.370886	347,314.53	95.183600	357,890.34	10,575.81	0.05
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					3.938250	22 Apr 2030	
	600,000.000	Local	100.000000	600,000.00	97.479100	584,874.60	-15,125.40	0.10
Original Face:	600,000.000	Base	100.000000	600,000.00	97.479100	584,874.60	-15,125.40	0.09
674215AL2	OASIS PETROLEUM INC COMPANY GUAR 144A 06/26 6.375					6.375000	01 Jun 2026	
	1,300,000.000	Local	102.049218	1,326,639.83	104.750000	1,361,750.00	35,110.17	0.23
		Base	102.049218	1,326,639.83	104.750000	1,361,750.00	35,110.17	0.20
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036	
	60,000.000	Local	125.028117	75,016.87	125.812500	75,487.50	470.63	0.01
		Base	125.028117	75,016.87	125.812500	75,487.50	470.63	0.01

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674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000					10 Oct 2036			
		0.000 Local	0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00	
		Base	0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00	
67515UAX8	OCEAN TRAILS CLO OCTR 2016 6A DRR 144A				3.726130	15 Jul 2028			
	460,000.000 Local		100.000000	460,000.00	99.849000	459,305.40	-694.60	0.08	
Original Face:	460,000.000 Base		100.000000	460,000.00	99.849000	459,305.40	-694.60	0.07	
67515XAA2	OCEAN TRAILS CLO IX OCTR 2020 9A A1 144A				1.996130	15 Oct 2029			
	305,000.000 Local		100.000000	305,000.00	100.000000	305,000.00	0.00	0.05	
Original Face:	305,000.000 Base		100.000000	305,000.00	100.000000	305,000.00	0.00	0.04	
67515XAC8	OCEAN TRAILS CLO IX OCTR 2020 9A A2 144A				2.396130	15 Oct 2029			
	345,000.000 Local		99.889954	344,620.34	99.975000	344,913.75	293.41	0.06	
Original Face:	345,000.000 Base		99.889954	344,620.34	99.975000	344,913.75	293.41	0.05	
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A				2.888250	22 Jan 2030			
	450,000.000 Local		93.579296	421,106.83	99.999000	449,995.50	28,888.67	0.08	
Original Face:	450,000.000 Base		93.579296	421,106.83	99.999000	449,995.50	28,888.67	0.07	
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				2.734250	20 Jan 2031			
	850,000.000 Local		96.968211	824,229.79	98.841100	840,149.35	15,919.56	0.14	
Original Face:	850,000.000 Base		96.968211	824,229.79	98.841100	840,149.35	15,919.56	0.12	
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030			
	480,000.000 Local		100.191508	480,919.24	102.750000	493,200.00	12,280.76	0.08	
	Base		100.191508	480,919.24	102.750000	493,200.00	12,280.76	0.07	
68558RAB9	ORBCOMM INC TERM LOAN B					01 Sep 2028			
	480,000.000 Local		99.503848	477,618.47	99.781200	478,949.76	1,331.29	0.08	
	Base		99.503848	477,618.47	99.781200	478,949.76	1,331.29	0.07	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024			
	1,310,000.000 Local		103.177949	1,351,631.13	108.183159	1,417,199.38	65,568.25	0.24	
	Base		103.177949	1,351,631.13	108.183159	1,417,199.38	65,568.25	0.21	
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875				7.875000	01 Jun 2027			
	2,750,000.000 Local		118.195023	3,250,363.12	117.500000	3,231,250.00	-19,113.12	0.54	
	Base		118.195023	3,250,363.12	117.500000	3,231,250.00	-19,113.12	0.47	

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69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B					19 Oct 2027		
		497,500.000	Local 98.890103	491,978.26	99.850000	496,753.75	4,775.49	0.08
			Base 98.890103	491,978.26	99.850000	496,753.75	4,775.49	0.07
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A				2.786750	27 Oct 2022		
		631,485.410	Local 100.271024	633,196.89	100.547210	634,940.96	1,744.07	0.11
Original Face:		2,380,000.000	Base 100.271024	633,196.89	100.547210	634,940.96	1,744.07	0.09
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028		
		1,220,000.000	Local 104.024693	1,269,101.26	105.562000	1,287,856.40	18,755.14	0.21
			Base 104.024693	1,269,101.26	105.562000	1,287,856.40	18,755.14	0.19
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056		
		1,100,000.000	Local 110.875427	1,219,629.70	108.335000	1,191,685.00	-27,944.70	0.20
Original Face:		1,100,000.000	Base 110.875427	1,219,629.70	108.335000	1,191,685.00	-27,944.70	0.17
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024		
		1,992,301.500	Local 99.499329	1,982,326.63	99.836700	1,989,048.07	6,721.44	0.33
			Base 99.499329	1,982,326.63	99.836700	1,989,048.07	6,721.44	0.29
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027		
		1,440,000.000	Local 101.412917	1,460,346.00	99.875000	1,438,200.00	-22,146.00	0.24
			Base 101.412917	1,460,346.00	99.875000	1,438,200.00	-22,146.00	0.21
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027		
		600,000.000	Local 103.200145	619,200.87	106.845000	641,070.00	21,869.13	0.11
			Base 103.200145	619,200.87	106.845000	641,070.00	21,869.13	0.09
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4				4.000000	15 Jun 2029		
		1,500,000.000	Local 99.606962	1,494,104.43	95.750000	1,436,250.00	-57,854.43	0.24
			Base 99.606962	1,494,104.43	95.750000	1,436,250.00	-57,854.43	0.21
70789PAA2	PENN VIRGINIA ESC LLC COMPANY GUAR 144A 08/26 9.25				9.250000	15 Aug 2026		
		980,000.000	Local 99.040306	970,595.00	100.955000	989,359.00	18,764.00	0.17
			Base 99.040306	970,595.00	100.955000	989,359.00	18,764.00	0.15
71360HAB3	PERATON CORP TERM LOAN B					01 Feb 2028		
		1,283,550.000	Local 99.524405	1,277,445.50	100.017900	1,283,779.76	6,334.26	0.21
			Base 99.524405	1,277,445.50	100.017900	1,283,779.76	6,334.26	0.19

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71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1						01 Feb 2029	
	770,000.000	Local	98.545296	758,798.78	101.875000	784,437.50	25,638.72	0.13
		Base	98.545296	758,798.78	101.875000	784,437.50	25,638.72	0.12
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031	
	1,080,000.000	Local	101.945213	1,101,008.30	98.948000	1,068,638.40	-32,369.90	0.18
		Base	101.945213	1,101,008.30	98.948000	1,068,638.40	-32,369.90	0.16
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099	
	90,000.000	Local	79.715522	71,743.97	103.350000	93,015.00	21,271.03	0.02
		Base	79.715522	71,743.97	103.350000	93,015.00	21,271.03	0.01
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025	
	2,070,000.000	Local	98.770863	2,044,556.87	111.740000	2,313,018.00	268,461.13	0.39
		Base	98.770863	2,044,556.87	111.740000	2,313,018.00	268,461.13	0.34
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029	
	1,340,000.000	Local	108.221531	1,450,168.51	111.640000	1,495,976.00	45,807.49	0.25
		Base	108.221531	1,450,168.51	111.640000	1,495,976.00	45,807.49	0.22
71677HAL9	PETSMART INC 2021 TERM LOAN B						12 Feb 2028	
	1,990,000.000	Local	99.938327	1,988,772.70	100.160700	1,993,197.93	4,425.23	0.33
		Base	99.938327	1,988,772.70	100.160700	1,993,197.93	4,425.23	0.29
71677KAA6	PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75					4.750000	15 Feb 2028	
	820,000.000	Local	102.470822	840,260.74	103.062500	845,112.50	4,851.76	0.14
		Base	102.470822	840,260.74	103.062500	845,112.50	4,851.76	0.12
71677KAB4	PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029	
	290,000.000	Local	110.126993	319,368.28	109.125000	316,462.50	-2,905.78	0.05
		Base	110.126993	319,368.28	109.125000	316,462.50	-2,905.78	0.05
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						11 Aug 2028	
	1,540,000.000	Local	99.500000	1,532,300.00	100.013900	1,540,214.06	7,914.06	0.26
		Base	99.500000	1,532,300.00	100.013900	1,540,214.06	7,914.06	0.23
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026	
	1,988,041.040	Local	99.492161	1,977,944.99	99.359400	1,975,305.65	-2,639.34	0.33
		Base	99.492161	1,977,944.99	99.359400	1,975,305.65	-2,639.34	0.29

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71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026	
	796,005.000	Local	99.095180	788,802.59	99.600000	792,820.98	4,018.39	0.13
		Base	99.095180	788,802.59	99.600000	792,820.98	4,018.39	0.12
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						28 Jul 2028	
	1,940,000.000	Local	99.500000	1,930,300.00	99.660700	1,933,417.58	3,117.58	0.32
		Base	99.500000	1,930,300.00	99.660700	1,933,417.58	3,117.58	0.28
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099	
	400,000.000	Local	90.316138	361,264.55	90.500000	362,000.00	735.45	0.06
		Base	90.316138	361,264.55	90.500000	362,000.00	735.45	0.05
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027	
	387,075.000	Local	99.103078	383,603.24	100.187500	387,800.77	4,197.53	0.06
		Base	99.103078	383,603.24	100.187500	387,800.77	4,197.53	0.06
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B						29 Apr 2024	
	1,047,362.270	Local	96.502173	1,010,727.35	97.718800	1,023,469.84	12,742.49	0.17
		Base	96.502173	1,010,727.35	97.718800	1,023,469.84	12,742.49	0.15
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.086750	27 Mar 2024	
	308,687.410	Local	100.000000	308,687.41	100.010040	308,718.40	30.99	0.05
	Original Face: 870,000.000	Base	100.000000	308,687.41	100.010040	308,718.40	30.99	0.05
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					2.975960	20 Jul 2034	
	850,000.000	Local	100.000000	850,000.00	99.833800	848,587.30	-1,412.70	0.14
	Original Face: 850,000.000	Base	100.000000	850,000.00	99.833800	848,587.30	-1,412.70	0.12
74028HAD7	PRECISION MEDICINE GROUP LLC DELAYED DRAW TERM LOAN						18 Nov 2027	
	0.000	Local	0.000000	-82.08	0.000000	0.00	82.08	0.00
		Base	0.000000	-82.08	0.000000	0.00	82.08	0.00
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027	
	792,173.090	Local	98.632959	781,343.76	99.875000	791,182.87	9,839.11	0.13
		Base	98.632959	781,343.76	99.875000	791,182.87	9,839.11	0.12
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN						20 Nov 2027	
	103,846.150	Local	98.632862	102,426.43	99.875000	103,716.34	1,289.91	0.02
		Base	98.632862	102,426.43	99.875000	103,716.34	1,289.91	0.02

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74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	350,000.000	Local	101.885354	356,598.74	106.655000	373,292.50	16,693.76	0.06	
		Base	101.885354	356,598.74	106.655000	373,292.50	16,693.76	0.05	
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25					6.250000	15 Jan 2028		
	430,000.000	Local	102.420153	440,406.66	103.378000	444,525.40	4,118.74	0.07	
		Base	102.420153	440,406.66	103.378000	444,525.40	4,118.74	0.07	
74345HAB7	PROOFPOINT, INC. 1ST LIEN TERM LOAN						31 Aug 2028		
	810,000.000	Local	99.503148	805,975.50	99.388900	805,050.09	-925.41	0.13	
		Base	99.503148	805,975.50	99.388900	805,050.09	-925.41	0.12	
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	750,000.000	Local	100.000000	750,000.00	97.528310	731,462.33	-18,537.67	0.12	
		Base	100.000000	750,000.00	97.528310	731,462.33	-18,537.67	0.11	
747262AW3	QVC INC SR SECURED 08/34 5.45					5.450000	15 Aug 2034		
	570,000.000	Local	100.243123	571,385.80	106.282000	605,807.40	34,421.60	0.10	
		Base	100.243123	571,385.80	106.282000	605,807.40	34,421.60	0.09	
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	1,620,000.000	Local	121.905278	1,974,865.51	132.581200	2,147,815.44	172,949.93	0.36	
		Base	121.905278	1,974,865.51	132.581200	2,147,815.44	172,949.93	0.32	
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	380,000.000	Local	100.000000	380,000.00	128.462000	488,155.60	108,155.60	0.08	
		Base	100.000000	380,000.00	128.462000	488,155.60	108,155.60	0.07	
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						21 Feb 2028		
	900,000.000	Local	99.250000	893,250.00	99.597200	896,374.80	3,124.80	0.15	
		Base	99.250000	893,250.00	99.597200	896,374.80	3,124.80	0.13	
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5					3.500000	15 Feb 2028		
	990,000.000	Local	99.142436	981,510.12	96.522000	955,567.80	-25,942.32	0.16	
		Base	99.142436	981,510.12	96.522000	955,567.80	-25,942.32	0.14	
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
	840,000.000	Local	98.879244	830,585.65	99.875000	838,950.00	8,364.35	0.14	
		Base	98.879244	830,585.65	99.875000	838,950.00	8,364.35	0.12	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
	1,320,000.000	Local	102.299168	1,350,349.02	107.542500	1,419,561.00	69,211.98	0.24	
		Base	102.299168	1,350,349.02	107.542500	1,419,561.00	69,211.98	0.21	
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	0.000	Local	0.000000	-151.02	0.000000	0.00	151.02	0.00	
		Base	0.000000	-151.02	0.000000	0.00	151.02	0.00	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00	
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00	
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	440,000.000	Local	91.078023	400,743.30	101.781000	447,836.40	47,093.10	0.07	
		Base	91.078023	400,743.30	101.781000	447,836.40	47,093.10	0.07	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	520,000.000	Local	103.014923	535,677.60	103.750000	539,500.00	3,822.40	0.09	
		Base	103.014923	535,677.60	103.750000	539,500.00	3,822.40	0.08	
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
	1,610,000.000	Local	98.840749	1,591,336.06	109.005000	1,754,980.50	163,644.44	0.29	
		Base	98.840749	1,591,336.06	109.005000	1,754,980.50	163,644.44	0.26	
75281ABH1	RANGE RESOURCES CORP COMPANY GUAR 144A 01/29 8.25					8.250000	15 Jan 2029		
	1,440,000.000	Local	108.224988	1,558,439.83	112.505000	1,620,072.00	61,632.17	0.27	
		Base	108.224988	1,558,439.83	112.505000	1,620,072.00	61,632.17	0.24	
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75					5.750000	15 Jan 2029		
	930,000.000	Local	102.101697	949,545.78	103.726000	964,651.80	15,106.02	0.16	
		Base	102.101697	949,545.78	103.726000	964,651.80	15,106.02	0.14	
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN						27 Apr 2028		
	1,160,000.000	Local	99.314958	1,152,053.51	98.250000	1,139,700.00	-12,353.51	0.19	
		Base	99.314958	1,152,053.51	98.250000	1,139,700.00	-12,353.51	0.17	
75774EAK1	REDSTONE HOLDCO 2 LP 2021 2ND LIEN TERM LOAN						27 Apr 2029		
	1,270,000.000	Local	98.296712	1,248,368.24	97.250000	1,235,075.00	-13,293.24	0.21	
		Base	98.296712	1,248,368.24	97.250000	1,235,075.00	-13,293.24	0.18	

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76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375					6.375000	15 Feb 2029	
	1,320,000.000	Local		104.488676	1,379,250.52	107.875000	1,423,950.00	0.24
		Base		104.488676	1,379,250.52	107.875000	1,423,950.00	0.21
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059	
	220,564.780	Local		100.253014	221,122.84	101.269910	223,365.75	0.04
	Original Face: 840,000.000	Base		100.253014	221,122.84	101.269910	223,365.75	0.03
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4					4.000000	15 Oct 2033	
	840,000.000	Local		100.000000	840,000.00	99.250000	833,700.00	0.14
		Base		100.000000	840,000.00	99.250000	833,700.00	0.12
77314EAA6	ROCKET SOFTWARE INC SR UNSECURED 144A 02/29 6.5					6.500000	15 Feb 2029	
	890,000.000	Local		99.438773	885,005.08	99.000000	881,100.00	0.15
		Base		99.438773	885,005.08	99.000000	881,100.00	0.13
780153AZ5	ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5					11.500000	01 Jun 2025	
	429,000.000	Local		113.450354	486,702.02	114.100000	489,489.00	0.08
		Base		113.450354	486,702.02	114.100000	489,489.00	0.07
78015EAM0	ROYAL CARIBBEAN CRUISES LTD 2019 TERM LOAN A						05 Apr 2022	
	480,000.000	Local		95.615000	458,952.00	97.000000	465,600.00	0.08
		Base		95.615000	458,952.00	97.000000	465,600.00	0.07
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN						01 Sep 2027	
	295,507.540	Local		98.453356	290,937.09	99.875000	295,138.16	0.05
		Base		98.453356	290,937.09	99.875000	295,138.16	0.04
78432WAG8	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 D 144A					2.484000	15 May 2038	
	540,000.000	Local		100.000000	540,000.00	100.526370	542,842.40	0.09
	Original Face: 540,000.000	Base		100.000000	540,000.00	100.526370	542,842.40	0.08
78432WAJ2	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 E 144A					2.984000	15 May 2038	
	540,000.000	Local		100.000000	540,000.00	100.440100	542,376.54	0.09
	Original Face: 540,000.000	Base		100.000000	540,000.00	100.440100	542,376.54	0.08
78442FAZ1	NAVIENT CORP SR UNSECURED 08/33 5.625					5.625000	01 Aug 2033	
	310,000.000	Local		96.786939	300,039.51	95.125000	294,887.50	0.05
		Base		96.786939	300,039.51	95.125000	294,887.50	0.04

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78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053	
	660,000.000	Local		99.947720	659,654.95	99.735210	658,252.39	0.11
Original Face:	660,000.000	Base		99.947720	659,654.95	99.735210	658,252.39	0.10
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A					3.860000	15 Jan 2053	
	920,000.000	Local		99.968465	919,709.88	99.342170	913,947.96	0.15
Original Face:	920,000.000	Base		99.968465	919,709.88	99.342170	913,947.96	0.13
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A					1.459040	15 Jul 2036	
	1,250,000.000	Local		99.640654	1,245,508.18	99.879950	1,248,499.38	0.21
Original Face:	1,250,000.000	Base		99.640654	1,245,508.18	99.879950	1,248,499.38	0.18
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025	
	550,000.000	Local		105.288445	579,086.45	107.676000	592,218.00	0.10
		Base		105.288445	579,086.45	107.676000	592,218.00	0.09
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.3					2.300000	08 Mar 2027	
	460,000.000	Local		99.781837	458,996.45	96.703000	444,833.80	0.07
		Base		99.781837	458,996.45	96.703000	444,833.80	0.07
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.25					3.250000	08 Aug 2031	
	200,000.000	Local		100.135735	200,271.47	96.446000	192,892.00	0.03
		Base		100.135735	200,271.47	96.446000	192,892.00	0.03
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375					4.375000	18 Sep 2026	
	690,000.000	Local		101.352359	699,331.28	101.455000	700,039.50	0.12
		Base		101.352359	699,331.28	101.455000	700,039.50	0.10
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5					5.500000	18 Mar 2031	
	590,000.000	Local		100.000000	590,000.00	102.400000	604,160.00	0.10
		Base		100.000000	590,000.00	102.400000	604,160.00	0.09
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024	
	1,985,192.960	Local		99.465367	1,974,579.47	99.462500	1,974,522.55	0.33
		Base		99.465367	1,974,579.47	99.462500	1,974,522.55	0.29
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024	
	73,192.450	Local		99.894115	73,114.95	98.875000	72,369.03	0.01
		Base		99.894115	73,114.95	98.875000	72,369.03	0.01

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81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
	695,692.720	Local	98.087273	682,386.02	99.171900	689,931.69	7,545.67	0.12	
		Base	98.087273	682,386.02	99.171900	689,931.69	7,545.67	0.10	
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3						03 Sep 2026		
	151,900.000	Local	96.730145	146,933.09	100.125000	152,089.88	5,156.79	0.03	
		Base	96.730145	146,933.09	100.125000	152,089.88	5,156.79	0.02	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local	86.442450	207,461.88	100.937000	242,248.80	34,786.92	0.04	
	Original Face:	240,000.000	Base	86.442450	207,461.88	100.937000	242,248.80	34,786.92	0.04
81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75					4.750000	15 Feb 2028		
	630,000.000	Local	99.303586	625,612.59	100.500000	633,150.00	7,537.41	0.11	
		Base	99.303586	625,612.59	100.500000	633,150.00	7,537.41	0.09	
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
	1,510,000.000	Local	105.551825	1,593,832.55	106.517758	1,608,418.15	14,585.60	0.27	
		Base	105.551825	1,593,832.55	106.517758	1,608,418.15	14,585.60	0.24	
82453AAA5	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 11/26 4.625					4.625000	01 Nov 2026		
	510,000.000	Local	103.914265	529,962.75	104.375000	532,312.50	2,349.75	0.09	
		Base	103.914265	529,962.75	104.375000	532,312.50	2,349.75	0.08	
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625					4.625000	01 Mar 2029		
	1,310,000.000	Local	100.582206	1,317,626.90	100.750000	1,319,825.00	2,198.10	0.22	
		Base	100.582206	1,317,626.90	100.750000	1,319,825.00	2,198.10	0.19	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	73,838.580	Local	100.000000	73,838.58	104.695640	77,305.77	3,467.19	0.01	
	Original Face:	150,000.000	Base	100.000000	73,838.58	104.695640	77,305.77	3,467.19	0.01
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A					3.845000	20 Jan 2050		
	697,362.500	Local	104.775367	730,664.12	105.183200	733,508.19	2,844.07	0.12	
	Original Face:	705,000.000	Base	104.775367	730,664.12	105.183200	733,508.19	2,844.07	0.11
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN						11 Dec 2026		
	1,990,000.000	Local	99.799220	1,986,004.47	99.250000	1,975,075.00	-10,929.47	0.33	
		Base	99.799220	1,986,004.47	99.250000	1,975,075.00	-10,929.47	0.29	

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84611UAH1	SOVO BRANDS INTERMEDIATE, INC. 2021 TERM LOAN						08 Jun 2028		
	313,974.140	Local	99.759025	313,217.54	100.031200	314,072.10	854.56	0.05	
		Base	99.759025	313,217.54	100.031200	314,072.10	854.56	0.05	
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B						19 Jun 2026		
	1,020,000.000	Local	99.750000	1,017,450.00	99.333300	1,013,199.66	-4,250.34	0.17	
		Base	99.750000	1,017,450.00	99.333300	1,013,199.66	-4,250.34	0.15	
848577AB8	SPIRIT AIRLINES INC SR UNSECURED 05/26 1					1.000000	15 May 2026		
	950,000.000	Local	94.266592	895,532.62	93.691581	890,070.02	-5,462.60	0.15	
		Base	94.266592	895,532.62	93.691581	890,070.02	-5,462.60	0.13	
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	1,020,000.000	Local	106.062903	1,081,841.61	112.150000	1,143,930.00	62,088.39	0.19	
		Base	106.062903	1,081,841.61	112.150000	1,143,930.00	62,088.39	0.17	
848637AF1	SPLUNK INC SR UNSECURED 06/27 1.125					1.125000	15 Jun 2027		
	80,000.000	Local	100.784000	80,627.20	98.062500	78,450.00	-2,177.20	0.01	
		Base	100.784000	80,627.20	98.062500	78,450.00	-2,177.20	0.01	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	820,000.000	Local	127.637016	1,046,623.53	149.386000	1,224,965.20	178,341.67	0.20	
		Base	127.637016	1,046,623.53	149.386000	1,224,965.20	178,341.67	0.18	
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
	1,000,000.000	Local	100.983041	1,009,830.41	105.875000	1,058,750.00	48,919.59	0.18	
		Base	100.983041	1,009,830.41	105.875000	1,058,750.00	48,919.59	0.16	
86184WAA4	STONEMOR INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
	1,500,000.000	Local	100.426596	1,506,398.94	102.750000	1,541,250.00	34,851.06	0.26	
		Base	100.426596	1,506,398.94	102.750000	1,541,250.00	34,851.06	0.23	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.806000	25 Sep 2035		
	201,796.420	Local	94.770418	191,243.31	99.889710	201,573.86	10,330.55	0.03	
Original Face:	620,000.000	Base	94.770418	191,243.31	99.889710	201,573.86	10,330.55	0.03	
864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5					5.000000	01 Jun 2031		
	360,000.000	Local	100.000000	360,000.00	103.750000	373,500.00	13,500.00	0.06	
		Base	100.000000	360,000.00	103.750000	373,500.00	13,500.00	0.05	

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86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875					5.875000	01 Sep 2026	
	690,000.000	Local	99.927583	689,500.32	101.875000	702,937.50	13,437.18	0.12
		Base	99.927583	689,500.32	101.875000	702,937.50	13,437.18	0.10
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048	
	797,163.000	Local	100.597972	801,929.81	107.204120	854,591.58	52,661.77	0.14
	Original Face: 900,000.000	Base	100.597972	801,929.81	107.204120	854,591.58	52,661.77	0.13
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045	
	240,000.000	Local	116.568400	279,764.16	116.401337	279,363.21	-400.95	0.05
		Base	116.568400	279,764.16	116.401337	279,363.21	-400.95	0.04
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055	
	487,254.620	Local	99.954309	487,031.99	106.145190	517,197.34	30,165.35	0.09
	Original Face: 510,000.000	Base	99.954309	487,031.99	106.145190	517,197.34	30,165.35	0.08
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027	
	375,251.740	Local	100.604597	377,520.50	99.437500	373,140.95	-4,379.55	0.06
		Base	100.604597	377,520.50	99.437500	373,140.95	-4,379.55	0.05
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029	
	1,010,000.000	Local	102.459098	1,034,836.89	117.176000	1,183,477.60	148,640.71	0.20
		Base	102.459098	1,034,836.89	117.176000	1,183,477.60	148,640.71	0.17
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032	
	1,500,000.000	Local	98.961441	1,484,421.62	96.575000	1,448,625.00	-35,796.62	0.24
		Base	98.961441	1,484,421.62	96.575000	1,448,625.00	-35,796.62	0.21
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028	
	710,000.000	Local	100.501318	713,559.36	101.500000	720,650.00	7,090.64	0.12
		Base	100.501318	713,559.36	101.500000	720,650.00	7,090.64	0.11
87105NAC4	SWITCH LTD COMPANY GUAR 144A 06/29 4.125					4.125000	15 Jun 2029	
	410,000.000	Local	100.000000	410,000.00	102.625000	420,762.50	10,762.50	0.07
		Base	100.000000	410,000.00	102.625000	420,762.50	10,762.50	0.06
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					1.086380	16 Apr 2031	
	500,000.000	Local	99.160960	495,804.80	100.001300	500,006.50	4,201.70	0.08
	Original Face: 500,000.000	Base	99.160960	495,804.80	100.001300	500,006.50	4,201.70	0.07

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87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN					22 Dec 2027			
		578,550.000	Local	98.636825	570,663.35	100.250000	579,996.38	9,333.03	0.10
			Base	98.636825	570,663.35	100.250000	579,996.38	9,333.03	0.09
87229WAG6	TCI SYMPHONY CLO TSYP 2016 1A BR 144A				1.778630	13 Oct 2029			
		1,000,000.000	Local	98.173243	981,732.43	100.003700	1,000,037.00	18,304.57	0.17
Original Face:		1,000,000.000	Base	98.173243	981,732.43	100.003700	1,000,037.00	18,304.57	0.15
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A				3.128630	13 Oct 2029			
		750,000.000	Local	93.211045	699,082.84	100.134700	751,010.25	51,927.41	0.13
Original Face:		750,000.000	Base	93.211045	699,082.84	100.134700	751,010.25	51,927.41	0.11
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A				3.084250	20 Apr 2028			
		900,000.000	Local	100.018813	900,169.32	99.956200	899,605.80	-563.52	0.15
Original Face:		900,000.000	Base	100.018813	900,169.32	99.956200	899,605.80	-563.52	0.13
87256FAH7	TKC HOLDINGS INC 2021 TERM LOAN					15 May 2028			
		1,433,657.140	Local	98.082973	1,406,173.55	99.625000	1,428,280.93	22,107.38	0.24
			Base	98.082973	1,406,173.55	99.625000	1,428,280.93	22,107.38	0.21
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5				10.500000	15 May 2029			
		180,000.000	Local	109.875000	197,775.00	109.625000	197,325.00	-450.00	0.03
			Base	109.875000	197,775.00	109.625000	197,325.00	-450.00	0.03
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	106.250000	148,750.00	8,750.00	0.02
			Base	100.000000	140,000.00	106.250000	148,750.00	8,750.00	0.02
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5				3.500000	15 Apr 2031			
		1,220,000.000	Local	104.835479	1,278,992.84	105.463470	1,286,654.33	7,661.49	0.21
			Base	104.835479	1,278,992.84	105.463470	1,286,654.33	7,661.49	0.19
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A				2.614480	15 Oct 2034			
		500,000.000	Local	98.312088	491,560.44	98.936000	494,680.00	3,119.56	0.08
Original Face:		500,000.000	Base	98.312088	491,560.44	98.936000	494,680.00	3,119.56	0.07
87422VAF5	TALen ENERGY SUPPLY LLC SR SECURED 144A 05/27 7.25				7.250000	15 May 2027			
		260,000.000	Local	91.362365	237,542.15	94.336500	245,274.90	7,732.75	0.04
			Base	91.362365	237,542.15	94.336500	245,274.90	7,732.75	0.04

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
87422VAG3	TALAN ENERGY SUPPLY LLC SR SECURED 144A 01/28 6.625					6.625000	15 Jan 2028	
	580,000.000	Local		96.653926	560,592.77	92.750000	537,950.00	0.09
		Base		96.653926	560,592.77	92.750000	537,950.00	0.08
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6					6.000000	31 Dec 2030	
	620,000.000	Local		101.716103	630,639.84	102.607000	636,163.40	0.11
		Base		101.716103	630,639.84	102.607000	636,163.40	0.09
87612BBQ4	TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5					5.500000	01 Mar 2030	
	270,000.000	Local		109.367156	295,291.32	109.343750	295,228.13	0.05
		Base		109.367156	295,291.32	109.343750	295,228.13	0.04
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040	
	370,000.000	Local		118.759138	439,408.81	129.527599	479,252.12	0.08
		Base		118.759138	439,408.81	129.527599	479,252.12	0.07
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043	
	290,000.000	Local		96.578103	280,076.50	122.178232	354,316.87	0.06
		Base		96.578103	280,076.50	122.178232	354,316.87	0.05
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028	
	400,000.000	Local		101.780240	407,120.96	103.616000	414,464.00	0.07
		Base		101.780240	407,120.96	103.616000	414,464.00	0.06
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027	
	430,000.000	Local		114.251681	491,282.23	114.627000	492,896.10	0.08
		Base		114.251681	491,282.23	114.627000	492,896.10	0.07
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN						17 Dec 2026	
	746,732.360	Local		99.554921	743,408.81	99.763900	744,969.32	0.12
		Base		99.554921	743,408.81	99.763900	744,969.32	0.11
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036	
	1,030,000.000	Local		112.393234	1,157,650.31	109.241000	1,125,182.30	0.19
		Base		112.393234	1,157,650.31	109.241000	1,125,182.30	0.17
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026	
	390,000.000	Local		92.176123	359,486.88	95.875000	373,912.50	0.06
		Base		92.176123	359,486.88	95.875000	373,912.50	0.05

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88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.233000	11 Nov 2034	
	850,584.270	Local		100.604977	855,730.11	99.746930	848,431.70	0.14
Original Face:	1,050,000.000	Base		100.604977	855,730.11	99.746930	848,431.70	0.12
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040	
	500,000.000	Local		126.393624	631,968.12	125.913933	629,569.67	0.11
		Base		126.393624	631,968.12	125.913933	629,569.67	0.09
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625					3.625000	15 Mar 2029	
	1,260,000.000	Local		99.803373	1,257,522.50	100.655000	1,268,253.00	0.21
		Base		99.803373	1,257,522.50	100.655000	1,268,253.00	0.19
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040	
	1,360,000.000	Local		106.345578	1,446,299.86	117.750000	1,601,400.00	0.27
		Base		106.345578	1,446,299.86	117.750000	1,601,400.00	0.23
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030	
	170,000.000	Local		106.502988	181,055.08	107.026446	181,944.96	0.03
		Base		106.502988	181,055.08	107.026446	181,944.96	0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026	
	1,120,000.000	Local		102.242774	1,145,119.07	104.637000	1,171,934.40	0.20
		Base		102.242774	1,145,119.07	104.637000	1,171,934.40	0.17
893647BH9	TRANSDIGM INC COMPANY GUAR 03/27 7.5					7.500000	15 Mar 2027	
	350,000.000	Local		104.836671	366,928.35	105.283750	368,493.13	0.06
		Base		104.836671	366,928.35	105.283750	368,493.13	0.05
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025	
	750,000.000	Local		104.964553	787,234.15	106.625000	799,687.50	0.13
		Base		104.964553	787,234.15	106.625000	799,687.50	0.12
893647BL0	TRANSDIGM INC COMPANY GUAR 11/27 5.5					5.500000	15 Nov 2027	
	430,000.000	Local		103.437419	444,780.90	103.375000	444,512.50	0.07
		Base		103.437419	444,780.90	103.375000	444,512.50	0.07
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025	
	1,984,949.240	Local		98.919756	1,963,506.94	98.697900	1,959,103.22	0.33
		Base		98.919756	1,963,506.94	98.697900	1,959,103.22	0.29

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893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,130,000.000	Local	93.790662	1,059,834.48	93.286000	1,054,131.80	-5,702.68	0.18	
		Base	93.790662	1,059,834.48	93.286000	1,054,131.80	-5,702.68	0.15	
89473LAP9	TREMAM PARK CLO LTD TRMPK 2015 1A DRR 144A					2.784250	20 Oct 2028		
	250,000.000	Local	99.162908	247,907.27	100.037000	250,092.50	2,185.23	0.04	
	Original Face:	250,000.000	Base	99.162908	247,907.27	100.037000	250,092.50	2,185.23	0.04
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A					2.560000	19 Nov 2050		
	730,000.000	Local	100.220029	731,606.21	101.768970	742,913.48	11,307.27	0.12	
	Original Face:	730,000.000	Base	100.220029	731,606.21	101.768970	742,913.48	11,307.27	0.11
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
	1,990,000.000	Local	99.734124	1,984,709.06	99.812500	1,986,268.75	1,559.69	0.33	
		Base	99.734124	1,984,709.06	99.812500	1,986,268.75	1,559.69	0.29	
89680EAA7	TRITON WATER HOLDINGS IN SR UNSECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
	820,000.000	Local	100.280587	822,300.81	101.625000	833,325.00	11,024.19	0.14	
		Base	100.280587	822,300.81	101.625000	833,325.00	11,024.19	0.12	
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
	240,000.000	Local	98.155613	235,573.47	101.250000	243,000.00	7,426.53	0.04	
		Base	98.155613	235,573.47	101.250000	243,000.00	7,426.53	0.04	
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875					6.875000	28 Feb 2025		
	990,000.000	Local	107.857402	1,067,788.28	108.130000	1,070,487.00	2,698.72	0.18	
		Base	107.857402	1,067,788.28	108.130000	1,070,487.00	2,698.72	0.16	
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		
	740,000.000	Local	101.885773	753,954.72	106.750000	789,950.00	35,995.28	0.13	
		Base	101.885773	753,954.72	106.750000	789,950.00	35,995.28	0.12	
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A					3.779313	05 Jun 2037		
	1,130,000.000	Local	102.346317	1,156,513.38	101.028670	1,141,623.97	-14,889.41	0.19	
	Original Face:	1,130,000.000	Base	102.346317	1,156,513.38	101.028670	1,141,623.97	-14,889.41	0.17
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
	3,552.920	Local	101.473436	3,605.27	99.750000	3,544.04	-61.23	0.00	
		Base	101.473436	3,605.27	99.750000	3,544.04	-61.23	0.00	

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90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026	
	1,981,898.690	Local	100.021573	1,982,326.24	99.750000	1,976,943.94	-5,382.30	0.33
		Base	100.021573	1,982,326.24	99.750000	1,976,943.94	-5,382.30	0.29
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026	
	1,135,016.430	Local	95.185279	1,080,368.56	98.708300	1,120,355.42	39,986.86	0.19
		Base	95.185279	1,080,368.56	98.708300	1,120,355.42	39,986.86	0.16
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099	
	760,000.000	Local	101.548917	771,771.77	109.096000	829,129.60	57,357.83	0.14
		Base	101.548917	771,771.77	109.096000	829,129.60	57,357.83	0.12
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034	
	340,000.000	Local	100.000000	340,000.00	121.132920	411,851.93	71,851.93	0.07
		Base	100.000000	340,000.00	121.132920	411,851.93	71,851.93	0.06
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035	
	830,000.000	Local	100.299837	832,488.65	110.217871	914,808.33	82,319.68	0.15
		Base	100.299837	832,488.65	110.217871	914,808.33	82,319.68	0.13
90915UAA6	UNIQIFY INC SR SECURED 144A 06/24 6					6.000000	15 Jun 2024	
	240,000.000	Local	100.000000	240,000.00	100.111000	240,266.40	266.40	0.04
		Base	100.000000	240,000.00	100.111000	240,266.40	266.40	0.04
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026	
	150,000.000	Local	101.452267	152,178.40	102.625000	153,937.50	1,759.10	0.03
		Base	101.452267	152,178.40	102.625000	153,937.50	1,759.10	0.02
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029	
	240,000.000	Local	102.661808	246,388.34	103.345000	248,028.00	1,639.66	0.04
		Base	102.661808	246,388.34	103.345000	248,028.00	1,639.66	0.04
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028	
	1,039,775.000	Local	99.525306	1,034,839.25	100.611400	1,046,132.18	11,292.93	0.17
		Base	99.525306	1,034,839.25	100.611400	1,046,132.18	11,292.93	0.15
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027	
	102,767.500	Local	100.000000	102,767.50	105.882970	108,813.28	6,045.78	0.02
	Original Face: 110,000.000	Base	100.000000	102,767.50	105.882970	108,813.28	6,045.78	0.02

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

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044	
	2,230,000.000	Local	102.686403	2,289,906.79	106.594000	2,377,046.20	87,139.41	0.40
		Base	102.686403	2,289,906.79	106.594000	2,377,046.20	87,139.41	0.35
91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659					2.659000	24 May 2031	
	270,000.000	Local	98.050930	264,737.51	96.320000	260,064.00	-4,673.51	0.04
		Base	98.050930	264,737.51	96.320000	260,064.00	-4,673.51	0.04
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028	
	1,515,000.000	Local	95.718027	1,450,128.11	105.724000	1,601,718.60	151,590.49	0.27
		Base	95.718027	1,450,128.11	105.724000	1,601,718.60	151,590.49	0.24
912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041	
	40,000.000	Local	100.689925	40,275.97	103.750000	41,500.00	1,224.03	0.01
		Base	100.689925	40,275.97	103.750000	41,500.00	1,224.03	0.01
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029	
	13,300.000	Local	99.731278	13,264.26	102.671875	13,655.36	391.10	0.00
		Base	99.731278	13,264.26	102.671875	13,655.36	391.10	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030	
	100,000.000	Local	100.237660	100,237.66	93.242188	93,242.19	-6,995.47	0.02
		Base	100.237660	100,237.66	93.242188	93,242.19	-6,995.47	0.01
91282CCN9	US TREASURY N/B 07/23 0.125					0.125000	31 Jul 2023	
	2,760,000.000	Local	99.825455	2,755,182.56	99.781250	2,753,962.50	-1,220.06	0.46
		Base	99.825455	2,755,182.56	99.781250	2,753,962.50	-1,220.06	0.40
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5					9.500000	01 May 2025	
	1,160,000.000	Local	102.924472	1,193,923.88	108.500000	1,258,600.00	64,676.12	0.21
		Base	102.924472	1,193,923.88	108.500000	1,258,600.00	64,676.12	0.18
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN						15 Mar 2026	
	577,109.840	Local	97.570871	563,091.10	99.796900	575,937.73	12,846.63	0.10
		Base	97.570871	563,091.10	99.796900	575,937.73	12,846.63	0.08
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026	
	470,349.680	Local	99.030472	465,789.51	99.825000	469,526.57	3,737.06	0.08
		Base	99.030472	465,789.51	99.825000	469,526.57	3,737.06	0.07

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91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028	
	1,180,000.000	Local	89.129857	1,051,732.31	98.670000	1,164,306.00	112,573.69	0.19
		Base	89.129857	1,051,732.31	98.670000	1,164,306.00	112,573.69	0.17
918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125					5.125000	15 Jan 2028	
	1,224,000.000	Local	104.377239	1,277,577.40	106.050000	1,298,052.00	20,474.60	0.22
		Base	104.377239	1,277,577.40	106.050000	1,298,052.00	20,474.60	0.19
91838LAC4	VT TOPCO INC 2021 DELAYED DRAW TERM LOAN						01 Aug 2025	
	110,000.000	Local	100.000000	110,000.00	99.750000	109,725.00	-275.00	0.02
		Base	100.000000	110,000.00	99.750000	109,725.00	-275.00	0.02
91838LAE0	VT TOPCO, INC. 2021 2ND LIEN TERM LOAN						31 Jul 2026	
	580,000.000	Local	99.267898	575,753.81	99.750000	578,550.00	2,796.19	0.10
		Base	99.267898	575,753.81	99.750000	578,550.00	2,796.19	0.08
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039	
	780,000.000	Local	121.156399	945,019.91	135.550000	1,057,290.00	112,270.09	0.18
		Base	121.156399	945,019.91	135.550000	1,057,290.00	112,270.09	0.16
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026	
	550,000.000	Local	107.852520	593,188.86	118.167000	649,918.50	56,729.64	0.11
		Base	107.852520	593,188.86	118.167000	649,918.50	56,729.64	0.10
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027	
	1,930,000.000	Local	104.529467	2,017,418.71	107.250000	2,069,925.00	52,506.29	0.35
		Base	104.529467	2,017,418.71	107.250000	2,069,925.00	52,506.29	0.30
92240MBJ6	VECTOR GROUP LTD COMPANY GUAR 144A 11/26 10.5					10.500000	01 Nov 2026	
	460,000.000	Local	105.591911	485,722.79	105.250000	484,150.00	-1,572.79	0.08
		Base	105.591911	485,722.79	105.250000	484,150.00	-1,572.79	0.07
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125					4.125000	15 Aug 2031	
	450,000.000	Local	100.964638	454,340.87	104.250000	469,125.00	14,784.13	0.08
		Base	100.964638	454,340.87	104.250000	469,125.00	14,784.13	0.07
92331MAD0	VENTURE CDO LTD VENTR 2017 26A D 144A					4.384250	20 Jan 2029	
	1,250,000.000	Local	99.853888	1,248,173.60	99.714000	1,246,425.00	-1,748.60	0.21
	Original Face:	Base	99.853888	1,248,173.60	99.714000	1,246,425.00	-1,748.60	0.18

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92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.164250	20 Apr 2031	
	560,000.000	Local		98.979977	554,287.87	99.783800	558,789.28	0.09
Original Face:	560,000.000	Base		98.979977	554,287.87	99.783800	558,789.28	0.08
92342NAH6	VERICAST CORP/HARLAND SECURED 144A 10/27 13					13.000000	15 Oct 2027	
	340,000.000	Local		102.218188	347,541.84	116.500000	396,100.00	0.07
		Base		102.218188	347,541.84	116.500000	396,100.00	0.06
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051	
	1,030,000.000	Local		106.510182	1,097,054.87	104.884792	1,080,313.36	0.18
		Base		106.510182	1,097,054.87	104.884792	1,080,313.36	0.16
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061	
	430,000.000	Local		98.994826	425,677.75	105.273381	452,675.54	0.08
		Base		98.994826	425,677.75	105.273381	452,675.54	0.07
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041	
	390,000.000	Local		99.943072	389,777.98	104.217932	406,449.93	0.07
		Base		99.943072	389,777.98	104.217932	406,449.93	0.06
92348BAA1	VERICAST CORP SR SECURED 144A 09/26 11					11.000000	15 Sep 2026	
	400,000.000	Local		100.000000	400,000.00	104.783000	419,132.00	0.07
		Base		100.000000	400,000.00	104.783000	419,132.00	0.06
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025	
	1,987,271.890	Local		100.446891	1,996,152.83	100.075000	1,988,762.34	0.33
		Base		100.446891	1,996,152.83	100.075000	1,988,762.34	0.29
925550AF2	VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75					3.750000	01 Oct 2029	
	360,000.000	Local		100.000000	360,000.00	100.220000	360,792.00	0.06
		Base		100.000000	360,000.00	100.220000	360,792.00	0.05
92558BAG3	VIBRANT CLO LTD VIBR 2017 7A C 144A					3.734250	15 Sep 2030	
	1,000,000.000	Local		99.264172	992,641.72	98.351400	983,514.00	0.16
Original Face:	1,000,000.000	Base		99.264172	992,641.72	98.351400	983,514.00	0.14
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7					7.000000	15 Feb 2029	
	230,000.000	Local		102.113074	234,860.07	101.125000	232,587.50	0.04
		Base		102.113074	234,860.07	101.125000	232,587.50	0.03

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92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375					5.375000	01 Nov 2027		
	1,680,000.000	Local	104.400258	1,753,924.34		104.250000	1,751,400.00	-2,524.34	0.29
		Base	104.400258	1,753,924.34		104.250000	1,751,400.00	-2,524.34	0.26
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN						30 Mar 2028		
	1,990,000.000	Local	99.545187	1,980,949.22		99.750000	1,985,025.00	4,075.78	0.33
		Base	99.545187	1,980,949.22		99.750000	1,985,025.00	4,075.78	0.29
92840JAA7	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 06/24 10.5					10.500000	01 Jun 2024		
	530,000.000	Local	106.965389	566,916.56		108.625000	575,712.50	8,795.94	0.10
		Base	106.965389	566,916.56		108.625000	575,712.50	8,795.94	0.08
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
	1,400,000.000	Local	100.849336	1,411,890.70		102.168000	1,430,352.00	18,461.30	0.24
		Base	100.849336	1,411,890.70		102.168000	1,430,352.00	18,461.30	0.21
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local	99.986838	399,947.35		95.012830	380,051.32	-19,896.03	0.06
Original Face:	400,000.000	Base	99.986838	399,947.35		95.012830	380,051.32	-19,896.03	0.06
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.906320	15 Sep 2057		
	900,000.000	Local	96.651597	869,864.37		103.899650	935,096.85	65,232.48	0.16
Original Face:	900,000.000	Base	96.651597	869,864.37		103.899650	935,096.85	65,232.48	0.14
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					3.683880	17 Apr 2030		
	600,000.000	Local	100.000000	600,000.00		96.425000	578,550.00	-21,450.00	0.10
Original Face:	600,000.000	Base	100.000000	600,000.00		96.425000	578,550.00	-21,450.00	0.08
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A					1.684250	20 Apr 2034		
	650,000.000	Local	100.000000	650,000.00		100.090100	650,585.65	585.65	0.11
Original Face:	650,000.000	Base	100.000000	650,000.00		100.090100	650,585.65	585.65	0.10
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
	1,088,852.440	Local	92.368522	1,005,756.91		96.916700	1,055,279.85	49,522.94	0.18
		Base	92.368522	1,005,756.91		96.916700	1,055,279.85	49,522.94	0.15
92940KAH8	WP CITYMD BIDCO LLC 2021 TERM LOAN B						13 Aug 2026		
	1,984,935.640	Local	99.923572	1,983,418.59		100.265600	1,990,207.63	6,789.04	0.33
		Base	99.923572	1,983,418.59		100.265600	1,990,207.63	6,789.04	0.29

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93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A					2.114000	15 Dec 2033	
	450,000.000	Local		98.733249	444,299.62	99.379330	447,206.99	0.07
Original Face:	450,000.000	Base		98.733249	444,299.62	99.379330	447,206.99	0.07
936MHXII3	LAKESHORE INTERMEDIATE LLC TERM LOAN						29 Sep 2028	
	1,020,000.000	Local		99.801471	1,017,975.00	99.750000	1,017,450.00	0.17
		Base		99.801471	1,017,975.00	99.750000	1,017,450.00	0.15
936RLKII5	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN						15 Feb 2028	
	1,346,625.000	Local		99.539836	1,340,428.32	99.181800	1,335,606.91	0.22
		Base		99.539836	1,340,428.32	99.181800	1,335,606.91	0.20
937HYBII2	GANNETT HOLDINGS LLC 2021 TERM LOAN B						29 Jan 2026	
	1,101,236.690	Local		98.242846	1,081,886.27	100.416700	1,105,825.54	0.18
		Base		98.242846	1,081,886.27	100.416700	1,105,825.54	0.16
937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN						31 Dec 2027	
	1,030,988.090	Local		100.000000	1,030,988.09	98.240000	1,012,842.70	0.17
		Base		100.000000	1,030,988.09	98.240000	1,012,842.70	0.15
937PKEII3	BEACON ROOFING SUPPLY INC 2021 TERM LOAN B						19 May 2028	
	1,047,375.000	Local		99.523559	1,042,384.88	99.321400	1,040,267.51	0.17
		Base		99.523559	1,042,384.88	99.321400	1,040,267.51	0.15
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026	
	478,800.000	Local		99.556452	476,676.29	100.000000	478,800.00	0.08
		Base		99.556452	476,676.29	100.000000	478,800.00	0.07
938QDSII7	WESTERN DENTAL SERVICES INC 2021 DDTL						11 Aug 2028	
	190,000.000	Local		100.000000	190,000.00	99.854200	189,722.98	0.03
		Base		100.000000	190,000.00	99.854200	189,722.98	0.03
938QHGI9	CLOUDERA INC 2021 2ND LIEN TERM LOAN						10 Aug 2029	
	670,000.000	Local		99.500000	666,650.00	99.500000	666,650.00	0.11
		Base		99.500000	666,650.00	99.500000	666,650.00	0.10
938QHMI6	CLOUDERA INC 2021 TERM LOAN						10 Aug 2028	
	1,570,000.000	Local		99.000000	1,554,300.00	99.812500	1,567,056.25	0.26
		Base		99.000000	1,554,300.00	99.812500	1,567,056.25	0.23

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938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B						13 Aug 2027	
	496,250.000	Local	98.289471	487,761.50	100.125000	496,870.31	9,108.81	0.08
		Base	98.289471	487,761.50	100.125000	496,870.31	9,108.81	0.07
942JDZII1	PETCO HEALTH AND WELLNESS CO. 2021 TERM LOAN B						03 Mar 2028	
	686,550.000	Local	99.763528	684,926.50	99.910700	685,936.91	1,010.41	0.11
		Base	99.763528	684,926.50	99.910700	685,936.91	1,010.41	0.10
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN						16 Feb 2029	
	1,130,000.000	Local	99.764018	1,127,333.40	100.714300	1,138,071.59	10,738.19	0.19
		Base	99.764018	1,127,333.40	100.714300	1,138,071.59	10,738.19	0.17
942PYJII0	ONE CALL CORPORATION 2021 TERM LOAN						22 Apr 2027	
	1,336,650.000	Local	98.135639	1,311,730.02	100.375000	1,341,662.44	29,932.42	0.22
		Base	98.135639	1,311,730.02	100.375000	1,341,662.44	29,932.42	0.20
942UDYII9	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027	
	753,712.500	Local	99.047215	746,531.24	100.083300	754,340.34	7,809.10	0.13
		Base	99.047215	746,531.24	100.083300	754,340.34	7,809.10	0.11
943BRZII2	ALLEN MEDIA LLC 2021 TERM LOAN B						10 Feb 2027	
	1,085,111.130	Local	98.324679	1,066,932.03	99.875000	1,083,754.74	16,822.71	0.18
		Base	98.324679	1,066,932.03	99.875000	1,083,754.74	16,822.71	0.16
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B						02 Aug 2028	
	2,820,000.000	Local	98.523425	2,778,360.58	99.250000	2,798,850.00	20,489.42	0.47
		Base	98.523425	2,778,360.58	99.250000	2,798,850.00	20,489.42	0.41
943CUNII3	WESTERN DENTAL SERVICES INC 2021 TERM LOAN B						11 Aug 2028	
	1,900,000.000	Local	99.504927	1,890,593.61	99.854200	1,897,229.80	6,636.19	0.32
		Base	99.504927	1,890,593.61	99.854200	1,897,229.80	6,636.19	0.28
943DBGII7	LRS HOLDINGS LLC TERM LOAN B						13 Aug 2028	
	680,000.000	Local	99.503684	676,625.05	99.750000	678,300.00	1,674.95	0.11
		Base	99.503684	676,625.05	99.750000	678,300.00	1,674.95	0.10
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A				3.534250		20 Oct 2029	
	850,000.000	Local	100.052264	850,444.24	100.186300	851,583.55	1,139.31	0.14
	Original Face:	Base	100.052264	850,444.24	100.186300	851,583.55	1,139.31	0.12

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94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050	
	1,900,000.000	Local	99.266202	1,886,057.83	61.000000	1,159,000.00	-727,057.83	0.19
Original Face:	1,900,000.000	Base	99.266202	1,886,057.83	61.000000	1,159,000.00	-727,057.83	0.17
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025	
	640,000.000	Local	102.046333	653,096.53	112.000000	716,800.00	63,703.47	0.12
		Base	102.046333	653,096.53	112.000000	716,800.00	63,703.47	0.11
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023	
	66,869.820	Local	100.119232	66,949.55	99.950000	66,836.39	-113.16	0.01
		Base	100.119232	66,949.55	99.950000	66,836.39	-113.16	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044	
	1,840,000.000	Local	99.452348	1,829,923.21	114.864000	2,113,497.60	283,574.39	0.35
		Base	99.452348	1,829,923.21	114.864000	2,113,497.60	283,574.39	0.31
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048	
	830,000.000	Local	78.714917	653,333.81	115.250000	956,575.00	303,241.19	0.16
		Base	78.714917	653,333.81	115.250000	956,575.00	303,241.19	0.14
96208LAA9	WEWORK COS INC COMPANY GUAR 144A 05/25 7.875					7.875000	01 May 2025	
	170,000.000	Local	101.212700	172,061.59	101.418000	172,410.60	349.01	0.03
		Base	101.212700	172,061.59	101.418000	172,410.60	349.01	0.03
96244UAF4	WHATABRANDS LLC TERM LOAN B						03 Aug 2028	
	150,000.000	Local	99.508920	149,263.38	99.862500	149,793.75	530.37	0.02
		Base	99.508920	149,263.38	99.862500	149,793.75	530.37	0.02
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A					3.776130	15 Oct 2031	
	1,000,000.000	Local	97.792748	977,927.48	97.297800	972,978.00	-4,949.48	0.16
Original Face:	1,000,000.000	Base	97.792748	977,927.48	97.297800	972,978.00	-4,949.48	0.14
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032	
	160,000.000	Local	123.150875	197,041.40	152.753876	244,406.20	47,364.80	0.04
		Base	123.150875	197,041.40	152.753876	244,406.20	47,364.80	0.04
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5					4.500000	15 Apr 2029	
	840,000.000	Local	101.606581	853,495.28	97.750000	821,100.00	-32,395.28	0.14
		Base	101.606581	853,495.28	97.750000	821,100.00	-32,395.28	0.12

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98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
	220,000.000	Local	96.779845	212,915.66	97.200000	213,840.00	924.34	0.04	
		Base	96.779845	212,915.66	97.200000	213,840.00	924.34	0.03	
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	94.000000	319,600.00	-20,400.00	0.05	
		Base	100.000000	340,000.00	94.000000	319,600.00	-20,400.00	0.05	
98313RAG1	WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5					5.500000	15 Jan 2026		
	200,000.000	Local	102.211885	204,423.77	97.000000	194,000.00	-10,423.77	0.03	
		Base	102.211885	204,423.77	97.000000	194,000.00	-10,423.77	0.03	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	510,000.000	Local	100.843576	514,302.24	95.193750	485,488.13	-28,814.11	0.08	
		Base	100.843576	514,302.24	95.193750	485,488.13	-28,814.11	0.07	
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR					4.000000	12 Feb 2026		
	817,830.000	Local	93.433251	764,125.16	88.501000	723,787.73	-40,337.43	0.12	
Original Face:	817,830.000	Base	93.433251	764,125.16	88.501000	723,787.73	-40,337.43	0.11	
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A					5.614250	20 Oct 2031		
	390,000.000	Local	94.552064	368,753.05	100.053100	390,207.09	21,454.04	0.07	
Original Face:	390,000.000	Base	94.552064	368,753.05	100.053100	390,207.09	21,454.04	0.06	
98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A					4.349600	15 Jul 2033		
	600,000.000	Local	95.107955	570,647.73	96.899900	581,399.40	10,751.67	0.10	
Original Face:	600,000.000	Base	95.107955	570,647.73	96.899900	581,399.40	10,751.67	0.09	
98879EAA9	REVOLVING SINGLE FAMILY HOME N ZILLO 2021 1 A 144A					2.252500	18 Feb 2027		
	1,250,000.000	Local	99.999952	1,249,999.40	100.110100	1,251,376.25	1,376.85	0.21	
Original Face:	1,250,000.000	Base	99.999952	1,249,999.40	100.110100	1,251,376.25	1,376.85	0.18	
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
	650,000.000	Local	99.772168	648,519.09	100.000000	650,000.00	1,480.91	0.11	
		Base	99.772168	648,519.09	100.000000	650,000.00	1,480.91	0.10	
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local	101.008273	454,537.23	115.825000	521,212.50	66,675.27	0.09	
		Base	101.008273	454,537.23	115.825000	521,212.50	66,675.27	0.08	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023	
	250,000.000	Local	101.512716	253,781.79	106.838008	267,095.02	13,313.23	0.04
		Base	101.512716	253,781.79	106.838008	267,095.02	13,313.23	0.04
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024	
	400,000.000	Local	100.525810	402,103.24	107.694400	430,777.60	28,674.36	0.07
		Base	100.525810	402,103.24	107.694400	430,777.60	28,674.36	0.06
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026	
	10,000.000	Local	101.602500	10,160.25	101.000000	10,100.00	-60.25	0.00
	Original Face: 10,000.000	Base	101.602500	10,160.25	101.000000	10,100.00	-60.25	0.00
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025	
	430,000.000	Local	99.737135	428,869.68	107.226000	461,071.80	32,202.12	0.08
		Base	99.737135	428,869.68	107.226000	461,071.80	32,202.12	0.07
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025	
	410,000.000	Local	99.832712	409,314.12	114.812000	470,729.20	61,415.08	0.08
		Base	99.832712	409,314.12	114.812000	470,729.20	61,415.08	0.07
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					3.900000	01 Sep 2037	
	7,627,532.000	Local	48.348391	3,687,789.03	45.550000	3,474,340.83	-213,448.20	0.58
	Original Face: 7,627,532.000	Base	48.348391	3,687,789.03	45.550000	3,474,340.83	-213,448.20	0.51
C0102MAP0	AIR CANADA 2021 TERM LOAN B						11 Aug 2028	
	1,020,000.000	Local	99.012824	1,009,930.80	100.375000	1,023,825.00	13,894.20	0.17
		Base	99.012824	1,009,930.80	100.375000	1,023,825.00	13,894.20	0.15
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026	
	0.000	Local	0.000000	762.63	0.000000	0.00	-762.63	0.00
		Base	0.000000	762.63	0.000000	0.00	-762.63	0.00
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 2026	
	418,762.170	Local	99.395982	416,232.77	99.982100	418,687.21	2,454.44	0.07
		Base	99.395982	416,232.77	99.982100	418,687.21	2,454.44	0.06
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026	
	504,213.990	Local	99.281208	500,589.74	99.500000	501,692.92	1,103.18	0.08
		Base	99.281208	500,589.74	99.500000	501,692.92	1,103.18	0.07

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026		
		112,000.000	Local 101.051027	113,177.15	103.771000	116,223.52	3,046.37	0.02
			Base 101.051027	113,177.15	103.771000	116,223.52	3,046.37	0.02
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027		
		375,250.000	Local 99.801940	374,506.78	98.734400	370,500.84	-4,005.94	0.06
			Base 99.801940	374,506.78	98.734400	370,500.84	-4,005.94	0.05
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					05 May 2028		
		1,985,025.000	Local 100.065300	1,986,321.22	100.125000	1,987,506.28	1,185.06	0.33
			Base 100.065300	1,986,321.22	100.125000	1,987,506.28	1,185.06	0.29
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024		
		210,000.000	Local 101.850157	213,885.33	109.111831	229,134.85	15,249.52	0.04
			Base 101.850157	213,885.33	109.111831	229,134.85	15,249.52	0.03
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023		
		750,000.000	Local 103.938375	779,537.81	106.835003	801,262.52	21,724.71	0.13
			Base 103.938375	779,537.81	106.835003	801,262.52	21,724.71	0.12
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028		
		1,115,495.000	Local 98.796541	1,102,070.48	99.291700	1,107,593.95	5,523.47	0.18
			Base 98.796541	1,102,070.48	99.291700	1,107,593.95	5,523.47	0.16
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029		
		680,000.000	Local 98.561346	670,217.15	99.979200	679,858.56	9,641.41	0.11
			Base 98.561346	670,217.15	99.979200	679,858.56	9,641.41	0.10
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN					03 Jul 2028		
		2,044,269.080	Local 99.940883	2,043,060.57	100.333300	2,051,082.63	8,022.06	0.34
			Base 99.940883	2,043,060.57	100.333300	2,051,082.63	8,022.06	0.30
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN					03 Jul 2028		
		509,330.920	Local 99.940883	509,029.82	100.333300	511,028.52	1,998.70	0.09
			Base 99.940883	509,029.82	100.333300	511,028.52	1,998.70	0.07
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN					18 Feb 2027		
		334,166.670	Local 94.916079	317,177.90	99.750000	333,331.25	16,153.35	0.06
			Base 94.916079	317,177.90	99.750000	333,331.25	16,153.35	0.05

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	% Curr % Fund
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026	
	230,000.000	Local	100.120704	230,277.62	110.867000	254,994.10	24,716.48	0.04
		Base	100.120704	230,277.62	110.867000	254,994.10	24,716.48	0.04
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B						30 Jun 2025	
	106,624.680	Local	100.361399	107,010.02	99.425000	106,011.59	-998.43	0.02
		Base	100.361399	107,010.02	99.425000	106,011.59	-998.43	0.02
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5					8.500000	31 Jan 2027	
	700,000.000	Local	107.487414	752,411.90	107.250000	750,750.00	-1,661.90	0.13
		Base	107.487414	752,411.90	107.250000	750,750.00	-1,661.90	0.11
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032	
	238,680.750	Local	99.545259	237,595.37	100.000000	238,680.75	1,085.38	0.04
Original Face:	350,000.000	Base	99.545259	237,595.37	100.000000	238,680.75	1,085.38	0.04
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026	
	340,000.000	Local	99.630309	338,743.05	101.000000	343,400.00	4,656.95	0.06
Original Face:	340,000.000	Base	99.630309	338,743.05	101.000000	343,400.00	4,656.95	0.05
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025	
	500,000.000	Local	100.300770	501,503.85	107.226000	536,130.00	34,626.15	0.09
		Base	100.300770	501,503.85	107.226000	536,130.00	34,626.15	0.08
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125					6.125000	15 Jun 2033	
	940,000.000	Local	102.550573	963,975.39	105.550000	992,170.00	28,194.61	0.17
Original Face:	940,000.000	Base	102.550573	963,975.39	105.550000	992,170.00	28,194.61	0.15
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042	
	3,250,000.000	Local	116.023303	3,770,757.36	121.371807	3,944,583.73	173,826.37	0.66
		Base	116.023303	3,770,757.36	121.371807	3,944,583.73	173,826.37	0.58
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025	
	590,000.000	Local	110.234442	650,383.21	114.812000	677,390.80	27,007.59	0.11
		Base	110.234442	650,383.21	114.812000	677,390.80	27,007.59	0.10
US DOLLAR Total								
	523,254,728.960	Local		515,841,456.55		525,008,602.45	9,167,145.90	87.58
Original Face:	208,984,463.240	Base		515,851,047.28		525,008,602.45	9,157,555.17	77.03

& 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, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FIXED INCOME Total

	161,826,788,728.960	Base		552,205,229.42		560,934,949.98	8,729,720.56	82.30
Original Face:	209,144,463.240							



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OPTIONS PURCHASED - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI20Q7K0	US LONG BND W2 OP OCT21C 162.5 OCT21 162.5 CALL					08 Oct 2021		
22,000.000	22.000	Local	0.759543	16,709.94	0.109375	2,406.25	-14,303.69	0.00
		Base	0.759543	16,709.94	0.109375	2,406.25	-14,303.69	0.00
AEIC83042	USJPC1039 USD C JPY P NOV21 115.2 CALL					10 Nov 2021		
3,994,000.000	3,994,000.000	Local	0.002318	9,258.09	0.000598	2,388.41	-6,869.68	0.00
		Base	0.002318	9,258.09	0.000598	2,388.41	-6,869.68	0.00
US DOLLAR Total								
4,016,000.000	3,994,022.000	Local		25,968.03		4,794.66	-21,173.37	0.00
		Base		25,968.03		4,794.66	-21,173.37	0.00
OPTIONS PURCHASED - CALLS Total								
4,016,000.000	3,994,022.000	Base		25,968.03		4,794.66	-21,173.37	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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

OPTIONS PURCHASED - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI1X77M4	S+P500 EMINI OPTN DEC21P 4100 DEC21 4100 PUT					17 Dec 2021		
4,100.000		82.000	Local 66.393805	272,214.60	98.250000	402,825.00	130,610.40	0.07
			Base 66.393805	272,214.60	98.250000	402,825.00	130,610.40	0.06
ADI1ZJ6P0	S+P EMINI 3RD WK OCT21P 3950 OCT21 3950 PUT					15 Oct 2021		
2,700.000		54.000	Local 49.792000	134,438.40	10.250000	27,675.00	-106,763.40	0.00
			Base 49.792000	134,438.40	10.250000	27,675.00	-106,763.40	0.00
ADI1ZLY82	S+P EMINI 3RD WK OCT21P 4000 OCT21 4000 PUT					15 Oct 2021		
1,750.000		35.000	Local 48.292000	84,511.00	13.750000	24,062.50	-60,448.50	0.00
			Base 48.292000	84,511.00	13.750000	24,062.50	-60,448.50	0.00
ADI1ZYQ59	S+P EMINI 3RD WK OCT21P 3900 OCT21 3900 PUT					15 Oct 2021		
2,250.000		45.000	Local 34.103111	76,732.00	7.750000	17,437.50	-59,294.50	0.00
			Base 34.103111	76,732.00	7.750000	17,437.50	-59,294.50	0.00
ADI203V16	S+P EMINI 3RD WK NOV21P 4000 NOV21 4000 PUT					19 Nov 2021		
4,400.000		88.000	Local 47.366477	208,412.50	53.000000	233,200.00	24,787.50	0.04
			Base 47.366477	208,412.50	53.000000	233,200.00	24,787.50	0.03
AEID30736	USNOP0010 USD P NOK C OCT21 8.602 PUT					08 Oct 2021		
3,960,000.000	3,960,000.000		Local 0.012101	47,919.96	0.001616	6,399.36	-41,520.60	0.00
			Base 0.012101	47,919.96	0.001616	6,399.36	-41,520.60	0.00
AEID48241	USCAP0049 USD P CAD C NOV21 1.2615 PUT					19 Nov 2021		
3,470,000.000	3,470,000.000		Local 0.008267	28,686.49	0.007871	27,312.37	-1,374.12	0.00
			Base 0.008267	28,686.49	0.007871	27,312.37	-1,374.12	0.00
AEID48258	USNZP0001 USD P NZD C NOV21 .6963 PUT					19 Nov 2021		
3,320,000.000	3,320,000.000		Local 0.010790	35,822.80	0.009635	31,988.20	-3,834.60	0.01
			Base 0.010790	35,822.80	0.009635	31,988.20	-3,834.60	0.00
AEID48902	USCAP0050 USD P CAD C NOV21 1.2685 PUT					22 Nov 2021		
2,630,000.000	2,630,000.000		Local 0.008751	23,015.13	0.010572	27,804.36	4,789.23	0.00
			Base 0.008751	23,015.13	0.010572	27,804.36	4,789.23	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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AEID48928	USAUP0025 USD P AUD C NOV21 .727 PUT					22 Nov 2021		
1,330,000.000	1,330,000.000	Local	0.010055	13,373.15	0.010724	14,262.92	889.77	0.00
		Base	0.010055	13,373.15	0.010724	14,262.92	889.77	0.00
AEID68488	USNZP0004 USD P NZD C NOV21 .7105 PUT					22 Nov 2021		
2,020,000.000	2,020,000.000	Local	0.016352	33,031.04	0.003862	7,801.24	-25,229.80	0.00
		Base	0.016352	33,031.04	0.003862	7,801.24	-25,229.80	0.00
US DOLLAR Total								
16,745,200.000	16,730,304.000	Local		958,157.07		820,768.45	-137,388.62	0.14
		Base		958,157.07		820,768.45	-137,388.62	0.12
OPTIONS PURCHASED - PUTS Total								
16,745,200.000	16,730,304.000	Base		958,157.07		820,768.45	-137,388.62	0.12

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

OPTIONS WRITTEN - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI20HPZ7	EUR 2Y MIDCV OP NOV21C 99 NOV21 99 CALL					12 Nov 2021		
-287,500.000	-115.000	Local	0.086769	-24,946.00	0.040000	-11,500.00	13,446.00	0.00
		Base	0.086769	-24,946.00	0.040000	-11,500.00	13,446.00	0.00
US DOLLAR Total								
-287,500.000	-115.000	Local		-24,946.00		-11,500.00	13,446.00	0.00
		Base		-24,946.00		-11,500.00	13,446.00	0.00
OPTIONS WRITTEN - CALLS Total								
-287,500.000	-115.000	Base		-24,946.00		-11,500.00	13,446.00	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Notional Par								

OPTIONS WRITTEN - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI1X42K0	S+P500 EMINI OPTN DEC21P 3800 DEC21 3800 PUT					17 Dec 2021		
-4,100.000		-82.000	Local 38.331154	-157,157.73	49.250000	-201,925.00	-44,767.27	0.03
			Base 38.331154	-157,157.73	49.250000	-201,925.00	-44,767.27	0.03
ADI1ZJ6M7	S+P EMINI 3RD WK OCT21P 3700 OCT21 3700 PUT					15 Oct 2021		
-2,700.000		-54.000	Local 28.708000	-77,511.60	3.500000	-9,450.00	68,061.60	0.00
			Base 28.708000	-77,511.60	3.500000	-9,450.00	68,061.60	0.00
ADI1ZLY66	S+P EMINI 3RD WK OCT21P 3500 OCT21 3500 PUT					15 Oct 2021		
-1,750.000		-35.000	Local 15.958000	-27,926.50	2.150000	-3,762.50	24,164.00	0.00
			Base 15.958000	-27,926.50	2.150000	-3,762.50	24,164.00	0.00
ADI203WC1	S+P EMINI 3RD WK NOV21P 3600 NOV21 3600 PUT					19 Nov 2021		
-2,150.000		-43.000	Local 22.208000	-47,747.20	17.000000	-36,550.00	11,197.20	0.01
			Base 22.208000	-47,747.20	17.000000	-36,550.00	11,197.20	0.01
ADI20HQD5	EUR 2Y MIDCV OP NOV21P 99 NOV21 99 PUT					12 Nov 2021		
-287,500.000		-115.000	Local 0.104160	-29,946.00	0.185000	-53,187.50	-23,241.50	0.01
			Base 0.104160	-29,946.00	0.185000	-53,187.50	-23,241.50	0.01
ADI20V6V6	S+P EMINI 3RD WK NOV21P 3700 NOV21 3700 PUT					19 Nov 2021		
-2,250.000		-45.000	Local 20.420311	-45,945.70	22.500000	-50,625.00	-4,679.30	0.01
			Base 20.420311	-45,945.70	22.500000	-50,625.00	-4,679.30	0.01
AEID38341	USMXP0302 USD P MXN C SEP21 19.5848 PUT					28 Sep 2021		
-3,290,000.000		-3,290,000.000	Local 0.005980	-19,674.20	0.000001	-3.29	19,670.91	0.00
			Base 0.005980	-19,674.20	0.000001	-3.29	19,670.91	0.00
AEID68124	USNOP0012 USD P NOK C DEC21 8.36 PUT					13 Dec 2021		
-6,134,000.000		-6,134,000.000	Local 0.007261	-44,538.97	0.004105	-25,180.07	19,358.90	0.00
			Base 0.007261	-44,538.97	0.004105	-25,180.07	19,358.90	0.00
AEID68496	USNZP0005 USD P NZD C NOV21 .7295 PUT					22 Nov 2021		
-2,020,000.000		-2,020,000.000	Local 0.005640	-11,392.80	0.000827	-1,670.54	9,722.26	0.00
			Base 0.005640	-11,392.80	0.000827	-1,670.54	9,722.26	0.00

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
AEID71532	USRUP0131 USD P RUB C NOV21 71.387 PUT					15 Nov 2021			
-3,220,000.000	-3,220,000.000	Local	0.005235	-16,856.70	0.003493	-11,247.46	5,609.24	0.00	
		Base	0.005235	-16,856.70	0.003493	-11,247.46	5,609.24	0.00	
US DOLLAR Total									
-14,964,450.000	-14,664,374.000	Local		-478,697.40		-393,601.36	85,096.04	0.07	
		Base		-478,697.40		-393,601.36	85,096.04	0.06	
OPTIONS WRITTEN - PUTS Total									
-14,964,450.000	-14,664,374.000	Base		-478,697.40		-393,601.36	85,096.04	0.06	
SWAPS FIXED INCOME									
BRAZILIAN REAL							Exchange Rate:	5.445750	
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	93.813109	2,814,393.27	-185,606.73	4.69	
		Base	26.592916	797,787.48	17.226848	516,805.45	-280,982.03	0.08	
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	5.00	
		Base	26.592916	-797,787.48	18.362944	-550,888.31	246,899.17	0.08	
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	93.906867	2,253,764.81	-146,235.19	3.75	
		Base	26.592916	638,229.99	17.244065	413,857.56	-224,372.43	0.06	
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-2,400,000.000	Local	100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	4.00	
		Base	26.592916	-638,229.99	18.362944	-440,710.65	197,519.34	0.06	
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,500,000.000	Local	100.139181	3,504,871.34	93.813109	3,283,458.82	-221,412.52	5.47	
		Base	26.861539	940,153.87	17.226848	602,939.69	-337,214.18	0.09	
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	5.83	
		Base	26.820437	-938,715.30	18.362944	-642,703.03	296,012.27	0.09	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,799,000.000	Local	100.161916	3,805,151.19	93.813109	3,563,960.01	-241,191.18	5.94	
		Base	26.735549	1,015,683.50	17.226848	654,447.97	-361,235.53	0.10	
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	6.33	
		Base	26.688037	-1,013,878.53	18.362944	-697,608.23	316,270.30	0.10	
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	88.664291	10,879,108.51	-1,390,891.49	18.12	
		Base	26.538222	3,256,239.81	16.281374	1,997,724.56	-1,258,515.25	0.29	
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	20.44	
		Base	26.538222	-3,256,239.81	18.362944	-2,253,133.18	1,003,106.63	0.33	
BRAZILIAN REAL Total									
		Local		11,022.53		-2,174,314.58	-2,185,337.11	79.57	
		Base		3,243.54		-399,268.17	-402,511.71	1.29	
EURO CURRENCY							Exchange Rate:	0.863297	
UNITED STATES OF AMERICA (THE)									
99S1C6H30	OWP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000	Local	100.734614	1,057,713.45	102.132183	1,072,387.92	14,674.47	9.91	
		Base	110.787019	1,163,263.70	118.304805	1,242,200.45	78,936.75	0.18	
99S1C6H48	OWP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	9.70	
		Base	110.004951	-1,155,051.99	115.834991	-1,216,267.40	-61,215.41	0.18	
99S1C6H63	OWP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000	Local	98.476296	1,034,001.11	97.636254	1,025,180.67	-8,820.44	9.47	
		Base	108.382820	1,138,019.61	113.096946	1,187,517.93	49,498.32	0.17	
99S1C6H71	OWP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	9.70	
		Base	110.004951	-1,155,051.99	115.834991	-1,216,267.40	-61,215.41	0.18	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
UNITED STATES OF AMERICA (THE) Total								
		Base		-8,820.67		-2,816.42	6,004.25	0.71
EURO CURRENCY Total								
		Local		-8,285.44		-2,431.41	5,854.03	38.79
		Base		-8,820.67		-2,816.42	6,004.25	0.71
MEXICAN PESO							Exchange Rate:	20.641500
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	101.384529	214,231,187.31	2,925,587.31	38.97
		Base	5.213153	11,015,683.77	4.911684	10,378,663.73	-637,020.04	1.52
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.745000	17 Jul 2024		
	-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	38.43
		Base	5.213153	-11,015,683.77	4.844609	-10,236,930.46	778,753.31	1.50
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.645403	30,032,588.17	100.899167	30,108,311.43	75,723.26	5.48
		Base	5.196869	1,550,745.70	4.888170	1,458,630.01	-92,115.69	0.21
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.744500	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.43
		Base	5.163436	-1,540,769.34	4.844609	-1,445,631.37	95,137.97	0.21
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.780934	31,292,480.02	100.835114	31,309,302.90	16,822.88	5.69
		Base	5.171960	1,605,893.51	4.885067	1,516,813.36	-89,080.15	0.22
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.747500	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.65
		Base	5.131392	-1,593,297.36	4.844609	-1,504,251.14	89,046.22	0.22
MEXICAN PESO Total								
		Local		435,068.19		3,453,201.64	3,018,133.45	99.64
		Base		22,572.51		167,294.13	144,721.62	3.89
US DOLLAR							Exchange Rate:	1.000000

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				0.050000	20 Jul 2045			
		5,690,000.000	Local 100.249484	5,704,195.62	100.000000	5,690,000.00	-14,195.62		0.95
			Base 100.249484	5,704,195.62	100.000000	5,690,000.00	-14,195.62		0.83
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	79.613644	-4,530,016.34	1,159,983.66		0.76
			Base 100.000000	-5,690,000.00	79.613644	-4,530,016.34	1,159,983.66		0.66
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045			
		750,000.000	Local 100.000000	750,000.00	100.000000	750,000.00	0.00		0.13
			Base 100.000000	750,000.00	100.000000	750,000.00	0.00		0.11
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045			
		-750,000.000	Local 100.000000	-750,000.00	83.216285	-624,122.14	125,877.86		0.10
			Base 100.000000	-750,000.00	83.216285	-624,122.14	125,877.86		0.09
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
		1,693,000.000	Local 101.162371	1,712,678.94	100.000000	1,693,000.00	-19,678.94		0.28
			Base 101.162371	1,712,678.94	100.000000	1,693,000.00	-19,678.94		0.25
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	82.311931	-1,393,540.99	299,459.01		0.23
			Base 100.000000	-1,693,000.00	82.311931	-1,393,540.99	299,459.01		0.20
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
		1,066,000.000	Local 100.572523	1,072,103.09	100.000000	1,066,000.00	-6,103.09		0.18
			Base 100.572523	1,072,103.09	100.000000	1,066,000.00	-6,103.09		0.16
99S1JRD72	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Feb 2047			
		-1,066,000.000	Local 100.000000	-1,066,000.00	95.005005	-1,012,753.35	53,246.65		0.17
			Base 100.000000	-1,066,000.00	95.005005	-1,012,753.35	53,246.65		0.15
99S1KKRL9	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	15 Feb 2047			
		532,000.000	Local 100.107915	532,574.11	100.000000	532,000.00	-574.11		0.09
			Base 100.107915	532,574.11	100.000000	532,000.00	-574.11		0.08
99S1KKRM7	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	15 Feb 2047			
		-532,000.000	Local 100.000000	-532,000.00	103.467055	-550,444.73	-18,444.73		0.09
			Base 100.000000	-532,000.00	103.467055	-550,444.73	-18,444.73		0.08

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
99S1LSL60	BWS052324 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026	
	930,000.000	Local		97.205927	904,015.12	100.000000	930,000.00	0.16
		Base		97.205927	904,015.12	100.000000	930,000.00	0.14
99S1LSL78	BWS052324 CDS USD P F 1.00000 2 CCPCORPORATE					1.000000	20 Jun 2026	
	-930,000.000	Local		100.000000	-930,000.00	103.131600	-959,123.88	0.16
		Base		100.000000	-930,000.00	103.131600	-959,123.88	0.14
99S1LSSL0	BWS052308 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026	
	930,000.000	Local		98.583248	916,824.21	100.000000	930,000.00	0.16
		Base		98.583248	916,824.21	100.000000	930,000.00	0.14
99S1LSSM8	BWS052308 CDS USD P F 1.00000 2 CCPCORPORATE					1.000000	20 Jun 2026	
	-930,000.000	Local		100.000000	-930,000.00	101.815700	-946,886.01	0.16
		Base		100.000000	-930,000.00	101.815700	-946,886.01	0.14
99S1LSSO4	0WP299779 CDS USD R F 5.00000 2 CORPORATE					5.000000	20 Jun 2026	
	1,250,000.000	Local		120.189738	1,502,371.72	119.805319	1,497,566.49	0.25
		Base		120.189738	1,502,371.72	119.805319	1,497,566.49	0.22
99S1LSSP1	0WP299779 CDS USD P V 03MEVENT 1 CORPORATE					1.000000	20 Jun 2026	
	-1,250,000.000	Local		100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.21
		Base		100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.18
99S1LTHF3	0WP299795 CDS USD R F 5.00000 2 CORPORATE					5.000000	20 Jun 2026	
	625,000.000	Local		120.341834	752,136.46	119.805319	748,783.24	0.12
		Base		120.341834	752,136.46	119.805319	748,783.24	0.11
99S1LTHG1	0WP299795 CDS USD P V 03MEVENT 1 CORPORATE					1.000000	20 Jun 2026	
	-625,000.000	Local		100.000000	-625,000.00	100.000000	-625,000.00	0.10
		Base		100.000000	-625,000.00	100.000000	-625,000.00	0.09
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS					0.050000	15 Feb 2047	
	234,000.000	Local		100.000000	234,000.00	100.000000	234,000.00	0.04
		Base		100.000000	234,000.00	100.000000	234,000.00	0.03
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS					1.728750	15 Feb 2047	
	-234,000.000	Local		100.000000	-234,000.00	103.459581	-242,095.42	0.04
		Base		100.000000	-234,000.00	103.459581	-242,095.42	0.04

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
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026		
	2,490,000.000	Local	81.580855	2,031,363.30	100.000000	2,490,000.00	458,636.70	0.42	
		Base	81.580855	2,031,363.30	100.000000	2,490,000.00	458,636.70	0.37	
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE					5.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	118.618600	-2,953,603.14	-463,603.14	0.49	
		Base	100.000000	-2,490,000.00	118.618600	-2,953,603.14	-463,603.14	0.43	
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE					5.000000	20 Jun 2026		
	2,490,000.000	Local	113.704197	2,831,234.50	114.282900	2,845,644.21	14,409.71	0.47	
		Base	113.704197	2,831,234.50	114.282900	2,845,644.21	14,409.71	0.42	
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.42	
		Base	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.37	
99S1O7BO5	BWS058909 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2026		
	4,535,000.000	Local	90.415730	4,100,353.35	100.000000	4,535,000.00	434,646.65	0.76	
		Base	90.415730	4,100,353.35	100.000000	4,535,000.00	434,646.65	0.67	
99S1O7BP2	BWS058909 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Dec 2026		
	-4,535,000.000	Local	100.000000	-4,535,000.00	109.193900	-4,951,943.37	-416,943.37	0.83	
		Base	100.000000	-4,535,000.00	109.193900	-4,951,943.37	-416,943.37	0.73	
US DOLLAR Total			Local		-171,149.58		1,412,464.57	1,583,614.15	7.75
		Base			-171,149.58		1,412,464.57	1,583,614.15	6.82
SWAPS FIXED INCOME Total			0.000	Base	-154,154.20		1,177,674.11	1,331,828.31	12.71

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
5,509,250.000	173,212,029,284.040	Base		585,089,155.60		595,146,551.69	10,057,396.09	99.98
Original Face:	209,144,463.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.383222

ADI1YQ048	AUST 10Y BOND FUT DEC21 XSFE 20211215	15 Dec 2021		
17.000	1,700,000.000	Local	2,405,033.69	2,449,576.61
		Base	1,738,718.51	71.199706
				-44,542.92
				-32,202.29
				-43,577.66
				-965.26
				-697.83
				0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,405,033.69	2,449,576.61
		Base		-44,542.92
				-32,202.29
				-43,577.66
				-965.26
				-697.83
				0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023		
600.000	150,000,000.000	Local	148,282,500.00	148,296,272.50
		Base	148,282,500.00	98.855000
				-13,772.50
				-13,772.50
				-36,272.50
				22,500.00
				22,500.00
				0.00

ADI1WS6X6	US 10YR ULTRA FUT DEC21 XCBT 20211221	21 Dec 2021		
3.000	300,000.000	Local	435,750.00	442,341.13
		Base	435,750.00	145.250000
				-6,591.13
				-6,591.13
				-7,106.75
				515.62
				515.62
				0.00

ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221	21 Dec 2021		
24.000	2,400,000.000	Local	3,821,250.00	3,925,238.84
		Base	3,821,250.00	159.218750
				-103,988.84
				-103,988.84
				-106,988.84
				3,000.00
				3,000.00
				0.00

ADI1WTGR6	US ULTRA BOND CBT DEC21 XCBT 20211221	21 Dec 2021		
163.000	16,300,000.000	Local	31,143,187.50	32,233,785.26
		Base	31,143,187.50	191.062500
				-1,090,597.76
				-1,090,597.76
				-1,065,129.01
				-25,468.75
				-25,468.75
				0.00

ADI1X1937	US 2YR NOTE (CBT) DEC21 XCBT 20211231	31 Dec 2021		
520.000	104,000,000.000	Local	114,428,437.76	114,501,196.30
		Base	114,428,437.76	110.027344
				-72,758.54
				-72,758.54
				-93,070.78
				20,312.24
				20,312.24
				0.00

US DOLLAR Total

1,310.000	273,000,000.000	Local	298,111,125.26	299,398,834.03
		Base		-1,287,708.77
				-1,287,708.77
				-1,308,567.88
				20,859.11
				20,859.11
				0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG Total

1,327.000	274,700,000.000	Base			-1,319,911.06	-1,340,072.34	20,161.28	0.01	

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.863297

GERMANY

ADI1WTD24	EURO-BUXL 30Y BND DEC21 XEUR 20211208	08 Dec 2021							
-1.000	-100,000.000	Local	-203,340.00	-209,358.80	203.340000	6,018.80	4,718.80	1,300.00	
		Base	-235,538.87		235.538870	6,971.88	5,466.02	1,505.86	0.00

ADI1WTS85	EURO-BUND FUTURE DEC21 XEUR 20211208	08 Dec 2021							
-35.000	-3,500,000.000	Local	-5,943,700.00	-6,054,648.00	169.820000	110,948.00	99,398.00	11,550.00	
		Base	-6,884,884.34		196.710981	128,516.61	115,137.66	13,378.95	0.00

GERMANY Total									
-36.000	-3,600,000.000	Local	-6,147,040.00	-6,264,006.80		116,966.80	104,116.80	12,850.00	
		Base				135,488.49	120,603.68	14,884.81	0.00

EURO CURRENCY Total

-36.000	-3,600,000.000	Local	-6,147,040.00	-6,264,006.80		116,966.80	104,116.80	12,850.00	
		Base				135,488.49	120,603.68	14,884.81	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021							
-44.000	-11,000,000.000	Local	-10,981,300.00	-10,974,295.10	99.830000	-7,004.90	-5,904.90	-1,100.00	
		Base	-10,981,300.00		99.830000	-7,004.90	-5,904.90	-1,100.00	0.00

ADI1WTCQ2	US 10YR NOTE (CBT)DEC21 XCBT 20211221	21 Dec 2021							
-330.000	-33,000,000.000	Local	-43,431,093.75	-44,092,772.05	131.609375	661,678.30	708,084.55	-46,406.25	
		Base	-43,431,093.75		131.609375	661,678.30	708,084.55	-46,406.25	0.01

ADI1X18X2	US 5YR NOTE (CBT) DEC21 XCBT 20211231	31 Dec 2021							
-179.000	-17,900,000.000	Local	-21,970,851.65	-22,094,432.57	122.742188	123,580.92	138,963.82	-15,382.90	
		Base	-21,970,851.65		122.742188	123,580.92	138,963.82	-15,382.90	0.00

US DOLLAR Total									
-553.000	-61,900,000.000	Local	-76,383,245.40	-77,161,499.72		778,254.32	841,143.47	-62,889.15	
		Base				778,254.32	841,143.47	-62,889.15	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT Total

-589.000	-65,500,000.000	Base			913,742.81	961,747.15	-48,004.34	0.01	

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
738.000	209,200,000.000	Base			-406,168.25		-378,325.19	-27,843.06	0.02

Holdings

As of: September 30, 2021



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: October 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO

Exchange Rate: 98.736400

ARS	ARGENTINE PESO							
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00
			Base	0.013756	687.79	0.010128	506.41	100.00
							-181.38	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00
			Base		687.79		506.41	100.00
							-181.38	0.00

EURO CURRENCY

Exchange Rate: 0.863297

INTERNATIONAL

EUR	EURO CURRENCY							
		64,084.830	Local	1.000000	64,084.83	1.000000	64,084.83	0.00
			Base	1.183699	75,857.18	1.158350	74,232.66	13.94
							-1,624.52	0.01

INTERNATIONAL Total

		64,084.830	Local		64,084.83		64,084.83	0.00
			Base		75,857.18		74,232.66	13.94
							-1,624.52	0.01

EURO CURRENCY Total

		64,084.830	Local		64,084.83		64,084.83	0.00
			Base		75,857.18		74,232.66	13.94
							-1,624.52	0.01

MEXICAN PESO

Exchange Rate: 20.641500

MXN	MEXICAN PESO (NEW)							
		2,089,309.340	Local	1.000000	2,089,309.34	1.000000	2,089,309.34	0.00
			Base	0.049943	104,347.22	0.048446	101,218.87	3.50
							-3,128.35	0.02

MEXICAN PESO Total

		2,089,309.340	Local		2,089,309.34		2,089,309.34	0.00
			Base		104,347.22		101,218.87	3.50
							-3,128.35	0.02

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING							Exchange Rate:	0.742170
GBP	POUND STERLING							
	84,918.900	Local	1.000000	84,918.90	1.000000	84,918.90	0.00	3.82
		Base	1.364616	115,881.71	1.347400	114,419.74	-1,461.97	0.02
POUND STERLING Total								
	84,918.900	Local		84,918.90		84,918.90	0.00	3.82
		Base		115,881.71		114,419.74	-1,461.97	0.02
RUSSIAN RUBLE							Exchange Rate:	72.791250
RUB	RUSSIAN RUBLE							
	5,425,768.800	Local	1.000000	5,425,768.80	1.000000	5,425,768.80	0.00	8.12
		Base	0.013430	72,867.33	0.013738	74,538.75	1,671.42	0.01
RUSSIAN RUBLE Total								
	5,425,768.800	Local		5,425,768.80		5,425,768.80	0.00	8.12
		Base		72,867.33		74,538.75	1,671.42	0.01
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
	4,303,267.410	Local	1.000000	4,303,267.41	1.000000	4,303,267.41	0.00	0.70
		Base	1.000000	4,303,267.41	1.000000	4,303,267.41	0.00	0.70
US DOLLAR Total								
	4,303,267.410	Local		4,303,267.41		4,303,267.41	0.00	0.70
		Base		4,303,267.41		4,303,267.41	0.00	0.70
CASH Total								
	12,017,350.250	Base		4,672,908.64		4,668,183.84	-4,724.80	0.75
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
	29,544,532.010	Local	100.000000	29,544,532.01	100.000000	29,544,532.01	0.00	4.83
		Base	100.000000	29,544,532.01	100.000000	29,544,532.01	0.00	4.77
US DOLLAR Total								
	29,544,532.010	Local		29,544,532.01		29,544,532.01	0.00	4.83
		Base		29,544,532.01		29,544,532.01	0.00	4.77
CASH EQUIVALENT Total								
	29,544,532.010	Base		29,544,532.01		29,544,532.01	0.00	4.77

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	23.500000	75,200.00	-4,768.00	0.01
		Base	24.990000	79,968.00	23.500000	75,200.00	-4,768.00	0.01
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5							
	940.000	Local	1,050.000000	987,000.00	1,075.957300	1,011,399.86	24,399.86	0.17
		Base	1,050.000000	987,000.00	1,075.957300	1,011,399.86	24,399.86	0.16
US DOLLAR Total								
	4,140.000	Local		1,066,968.00		1,086,599.86	19,631.86	0.18
		Base		1,066,968.00		1,086,599.86	19,631.86	0.18
EQUITY Total								
	4,140.000	Base		1,066,968.00		1,086,599.86	19,631.86	0.18

FIXED INCOME

ARGENTINE PESO							Exchange Rate:	98.736400
ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
	0.000	Local	0.000000	423.37	0.000000	0.00	-423.37	0.00
		Base	0.000000	-103.50	0.000000	0.00	103.50	0.00

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ARGENTINE PESO Total								
		Local		423.37		0.00	-423.37	0.00
		Base		-103.50		0.00	103.50	0.00
EURO CURRENCY							Exchange Rate:	0.863297
INTERNATIONAL								
B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038		
	240,000.000	Local	147.946933	355,072.64	164.399000	394,557.60	39,484.96	85.84
		Base	164.581983	394,996.76	190.431566	457,035.76	62,039.00	0.07
INTERNATIONAL Total								
	240,000.000	Local		355,072.64		394,557.60	39,484.96	85.84
		Base		394,996.76		457,035.76	62,039.00	0.07
EURO CURRENCY Total								
	240,000.000	Local		355,072.64		394,557.60	39,484.96	85.84
		Base		394,996.76		457,035.76	62,039.00	0.07
MEXICAN PESO							Exchange Rate:	20.641500
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	54,120,000.000	Local	109.762585	59,403,510.79	106.300000	57,529,560.00	-1,873,950.79	96.50
		Base	5.525155	2,990,213.66	5.149820	2,787,082.33	-203,131.33	0.45
MEXICAN PESO Total								
	54,120,000.000	Local		59,403,510.79		57,529,560.00	-1,873,950.79	96.50
		Base		2,990,213.66		2,787,082.33	-203,131.33	0.45
POUND STERLING							Exchange Rate:	0.742170
B2R6BZII5	GE CAPITAL UK FUNDING UN COMPANY GUAR 05/38 6.25				6.250000	05 May 2038		
	20,000.000	Local	149.269700	29,853.94	147.422400	29,484.48	-369.46	1.33
		Base	208.038550	41,607.71	198.636970	39,727.39	-1,880.32	0.01
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
	1,220,000.000	Local	172.357548	2,102,762.08	171.585805	2,093,346.82	-9,415.26	94.27

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	235.472038	2,872,758.86	231.194746	2,820,575.91	-52,182.95	0.46
POUND STERLING Total								
	1,240,000.000	Local		2,132,616.02		2,122,831.30	-9,784.72	95.60
		Base		2,914,366.57		2,860,303.30	-54,063.27	0.46
RUSSIAN RUBLE								
							Exchange Rate:	72.791250
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	62,340,000.000	Local	98.660490	61,504,949.67	98.545000	61,432,953.00	-71,996.67	91.88
		Base	1.481783	923,743.32	1.353803	843,960.68	-79,782.64	0.14
RUSSIAN RUBLE Total								
	62,340,000.000	Local		61,504,949.67		61,432,953.00	-71,996.67	91.88
		Base		923,743.32		843,960.68	-79,782.64	0.14
US DOLLAR								
							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
	140,000.000	Local	103.091021	144,327.43	110.831407	155,163.97	10,836.54	0.03
		Base	103.091021	144,327.43	110.831407	155,163.97	10,836.54	0.03
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
	130,000.000	Local	99.965023	129,954.53	111.399260	144,819.04	14,864.51	0.02
		Base	99.965023	129,954.53	111.399260	144,819.04	14,864.51	0.02
00115AAN9	AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75				2.750000	15 Aug 2051		
	320,000.000	Local	99.615319	318,769.02	95.407754	305,304.81	-13,464.21	0.05
		Base	99.615319	318,769.02	95.407754	305,304.81	-13,464.21	0.05
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2				3.200000	16 Sep 2040		
	610,000.000	Local	99.332967	605,931.10	100.773803	614,720.20	8,789.10	0.10
		Base	99.332967	605,931.10	100.773803	614,720.20	8,789.10	0.10
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	8,000.000	Local	92.483625	7,398.69	112.915587	9,033.25	1,634.56	0.00
		Base	92.483625	7,398.69	112.915587	9,033.25	1,634.56	0.00

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
		141,000.000	Local 98.924057	139,482.92	118.554489	167,161.83	27,678.91	0.03
			Base 98.924057	139,482.92	118.554489	167,161.83	27,678.91	0.03
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
		4,085,000.000	Local 99.475982	4,063,593.87	115.429111	4,715,279.18	651,685.31	0.77
			Base 99.475982	4,063,593.87	115.429111	4,715,279.18	651,685.31	0.76
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		5,010,000.000	Local 97.607583	4,890,139.93	95.657336	4,792,432.53	-97,707.40	0.78
			Base 97.607583	4,890,139.93	95.657336	4,792,432.53	-97,707.40	0.77
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5				3.500000	01 Feb 2061		
		690,000.000	Local 100.941525	696,496.52	95.423091	658,419.33	-38,077.19	0.11
			Base 100.941525	696,496.52	95.423091	658,419.33	-38,077.19	0.11
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053		
		190,000.000	Local 102.725016	195,177.53	98.420420	186,998.80	-8,178.73	0.03
			Base 102.725016	195,177.53	98.420420	186,998.80	-8,178.73	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
		311,000.000	Local 98.660354	306,833.70	98.321802	305,780.80	-1,052.90	0.05
			Base 98.660354	306,833.70	98.321802	305,780.80	-1,052.90	0.05
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059		
		1,916,000.000	Local 97.846819	1,874,745.05	98.714579	1,891,371.33	16,626.28	0.31
			Base 97.846819	1,874,745.05	98.714579	1,891,371.33	16,626.28	0.31
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057		
		770,000.000	Local 94.064016	724,292.92	102.240589	787,252.54	62,959.62	0.13
			Base 94.064016	724,292.92	102.240589	787,252.54	62,959.62	0.13
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026		
		220,000.000	Local 100.723923	221,592.63	105.125000	231,275.00	9,682.37	0.04
		Original Face: 170,000.000	Base 100.723923	221,592.63	105.125000	231,275.00	9,682.37	0.04
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029		
		210,000.000	Local 100.214110	210,449.63	107.755000	226,285.50	15,835.87	0.04
		Original Face: 10,000.000	Base 100.214110	210,449.63	107.755000	226,285.50	15,835.87	0.04

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local	104.409618	344,551.74	127.040582	419,233.92	74,682.18	0.07	
		Base	104.409618	344,551.74	127.040582	419,233.92	74,682.18	0.07	
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	630,000.000	Local	117.239395	738,608.19	134.987920	850,423.90	111,815.71	0.14	
		Base	117.239395	738,608.19	134.987920	850,423.90	111,815.71	0.14	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local	101.448204	253,620.51	123.110693	307,776.73	54,156.22	0.05	
		Base	101.448204	253,620.51	123.110693	307,776.73	54,156.22	0.05	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	1,280,000.000	Local	99.979073	1,279,732.13	107.741434	1,379,090.36	99,358.23	0.23	
		Base	99.979073	1,279,732.13	107.741434	1,379,090.36	99,358.23	0.22	
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	3,440,000.000	Local	107.916691	3,712,334.16	114.359717	3,933,974.26	221,640.10	0.64	
		Base	107.916691	3,712,334.16	114.359717	3,933,974.26	221,640.10	0.64	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	5,130,000.000	Local	108.955444	5,589,414.28	118.618230	6,085,115.20	495,700.92	1.00	
		Base	108.955444	5,589,414.28	118.618230	6,085,115.20	495,700.92	0.98	
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local	115.110580	402,887.03	119.706113	418,971.40	16,084.37	0.07	
		Base	115.110580	402,887.03	119.706113	418,971.40	16,084.37	0.07	
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local	113.388161	35,150.33	124.612003	38,629.72	3,479.39	0.01	
		Base	113.388161	35,150.33	124.612003	38,629.72	3,479.39	0.01	
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	200,000.000	Local	99.965355	199,930.71	119.875000	239,750.00	39,819.29	0.04	
		Base	99.965355	199,930.71	119.875000	239,750.00	39,819.29	0.04	
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5					2.500000	15 Sep 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
00766WAV5	AECOM 2021 TERM LOAN B						13 Apr 2028	
	468,825.000	Local	99.286286	465,478.93	99.921900	468,458.85	2,979.92	0.08
		Base	99.286286	465,478.93	99.921900	468,458.85	2,979.92	0.08
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025	
	300,000.000	Local	99.411577	298,234.73	105.190500	315,571.50	17,336.77	0.05
		Base	99.411577	298,234.73	105.190500	315,571.50	17,336.77	0.05
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023	
	860,000.000	Local	99.601405	856,572.08	106.533022	916,183.99	59,611.91	0.15
		Base	99.601405	856,572.08	106.533022	916,183.99	59,611.91	0.15
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047	
	563,000.000	Local	101.537261	571,654.78	110.652386	622,972.93	51,318.15	0.10
		Base	101.537261	571,654.78	110.652386	622,972.93	51,318.15	0.10
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021	
	0.000	Local	0.000000	6,000.00	0.000000	0.00	-6,000.00	0.00
		Base	0.000000	6,000.00	0.000000	0.00	-6,000.00	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025	
	880,000.000	Local	99.217360	873,112.77	106.159184	934,200.82	61,088.05	0.15
		Base	99.217360	873,112.77	106.159184	934,200.82	61,088.05	0.15
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	114.906910	137,888.29	17,888.29	0.02
		Base	100.000000	120,000.00	114.906910	137,888.29	17,888.29	0.02
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2					2.000000	18 May 2032	
	210,000.000	Local	99.706181	209,382.98	96.810176	203,301.37	-6,081.61	0.03
		Base	99.706181	209,382.98	96.810176	203,301.37	-6,081.61	0.03
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051	
	960,000.000	Local	96.033940	921,925.82	97.033222	931,518.93	9,593.11	0.15
		Base	96.033940	921,925.82	97.033222	931,518.93	9,593.11	0.15
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7					2.700000	09 Feb 2041	
	1,480,000.000	Local	96.873887	1,433,733.53	91.727027	1,357,560.00	-76,173.53	0.22
		Base	96.873887	1,433,733.53	91.727027	1,357,560.00	-76,173.53	0.22

Holdings

WESTERN ASSET LONG DURATION CR
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01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
	2,030,000.000	Local		97.885402	1,987,073.67	93.401709	1,896,054.69	-91,018.98	0.31
		Base		97.885402	1,987,073.67	93.401709	1,896,054.69	-91,018.98	0.31
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local		90.398564	99,438.42	134.750000	148,225.00	48,786.58	0.02
		Base		90.398564	99,438.42	134.750000	148,225.00	48,786.58	0.02
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	380,000.000	Local		99.401074	377,724.08	89.579304	340,401.36	-37,322.72	0.06
		Base		99.401074	377,724.08	89.579304	340,401.36	-37,322.72	0.06
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	690,000.000	Local		92.624432	639,108.58	87.086184	600,894.67	-38,213.91	0.10
		Base		92.624432	639,108.58	87.086184	600,894.67	-38,213.91	0.10
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25					2.250000	15 Aug 2060		
	970,000.000	Local		99.024805	960,540.61	87.079117	844,667.43	-115,873.18	0.14
		Base		99.024805	960,540.61	87.079117	844,667.43	-115,873.18	0.14
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	1,290,000.000	Local		103.245113	1,331,861.96	103.838406	1,339,515.44	7,653.48	0.22
		Base		103.245113	1,331,861.96	103.838406	1,339,515.44	7,653.48	0.22
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	450,000.000	Local		98.705476	444,174.64	97.515768	438,820.96	-5,353.68	0.07
		Base		98.705476	444,174.64	97.515768	438,820.96	-5,353.68	0.07
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	1,130,000.000	Local		104.029206	1,175,530.03	122.761561	1,387,205.64	211,675.61	0.23
		Base		104.029206	1,175,530.03	122.761561	1,387,205.64	211,675.61	0.22
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	2,130,000.000	Local		116.322015	2,477,658.93	126.390953	2,692,127.30	214,468.37	0.44
		Base		116.322015	2,477,658.93	126.390953	2,692,127.30	214,468.37	0.44
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	325,000.000	Local		102.682886	333,719.38	129.159179	419,767.33	86,047.95	0.07
		Base		102.682886	333,719.38	129.159179	419,767.33	86,047.95	0.07

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	60,000.000	Local		100.002417	60,001.45	95.546230	57,327.74	-2,673.71	0.01
		Base		100.002417	60,001.45	95.546230	57,327.74	-2,673.71	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
	1,570,000.000	Local		95.298908	1,496,192.85	94.509646	1,483,801.44	-12,391.41	0.24
		Base		95.298908	1,496,192.85	94.509646	1,483,801.44	-12,391.41	0.24
02209SBN2	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7					3.700000	04 Feb 2051		
	830,000.000	Local		97.252043	807,191.96	94.451752	783,949.54	-23,242.42	0.13
		Base		97.252043	807,191.96	94.451752	783,949.54	-23,242.42	0.13
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local		101.684945	315,223.33	117.868242	365,391.55	50,168.22	0.06
		Base		101.684945	315,223.33	117.868242	365,391.55	50,168.22	0.06
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	300,000.000	Local		111.069697	333,209.09	121.047040	363,141.12	29,932.03	0.06
		Base		111.069697	333,209.09	121.047040	363,141.12	29,932.03	0.06
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	1,970,000.000	Local		96.302485	1,897,158.96	93.399801	1,839,976.08	-57,182.88	0.30
		Base		96.302485	1,897,158.96	93.399801	1,839,976.08	-57,182.88	0.30
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		
	2,660,000.000	Local		101.602293	2,702,621.00	105.009743	2,793,259.16	90,638.16	0.46
		Base		101.602293	2,702,621.00	105.009743	2,793,259.16	90,638.16	0.45
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25					3.250000	12 May 2061		
	280,000.000	Local		99.183875	277,714.85	106.058093	296,962.66	19,247.81	0.05
		Base		99.183875	277,714.85	106.058093	296,962.66	19,247.81	0.05
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local		123.679310	247,358.62	140.022200	280,044.40	32,685.78	0.05
		Base		123.679310	247,358.62	140.022200	280,044.40	32,685.78	0.05
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	350,000.000	Local		123.532797	432,364.79	136.384000	477,344.00	44,979.21	0.08
		Base		123.532797	432,364.79	136.384000	477,344.00	44,979.21	0.08

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

Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
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025816CH0	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR					3.550000	31 Dec 2099		
	330,000.000	Local	100.000000		330,000.00	102.175000	337,177.50	7,177.50	0.06
		Base	100.000000		330,000.00	102.175000	337,177.50	7,177.50	0.05
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
	125,000.000	Local	82.665096		103,331.37	117.246540	146,558.18	43,226.81	0.02
		Base	82.665096		103,331.37	117.246540	146,558.18	43,226.81	0.02
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	880,000.000	Local	115.992531		1,020,734.27	127.267857	1,119,957.14	99,222.87	0.18
		Base	115.992531		1,020,734.27	127.267857	1,119,957.14	99,222.87	0.18
02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084					8.084000	15 Feb 2050		
	50,000.000	Local	181.871020		90,935.51	185.669470	92,834.74	1,899.23	0.02
	Original Face: 50,000.000	Base	181.871020		90,935.51	185.669470	92,834.74	1,899.23	0.02
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27					6.270000	15 Feb 2050		
	350,000.000	Local	134.588706		471,060.47	141.422540	494,978.89	23,918.42	0.08
	Original Face: 350,000.000	Base	134.588706		471,060.47	141.422540	494,978.89	23,918.42	0.08
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45					3.450000	15 Apr 2031		
	230,000.000	Local	99.742448		229,407.63	100.605503	231,392.66	1,985.03	0.04
		Base	99.742448		229,407.63	100.605503	231,392.66	1,985.03	0.04
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
	60,000.000	Local	100.000000		60,000.00	102.335505	61,401.30	1,401.30	0.01
		Base	100.000000		60,000.00	102.335505	61,401.30	1,401.30	0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833					3.833000	11 Mar 2051		
	340,000.000	Local	100.568471		341,932.80	108.786568	369,874.33	27,941.53	0.06
		Base	100.568471		341,932.80	108.786568	369,874.33	27,941.53	0.06
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	130,000.000	Local	98.018731		127,424.35	119.237588	155,008.86	27,584.51	0.03
		Base	98.018731		127,424.35	119.237588	155,008.86	27,584.51	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	237,000.000	Local	104.088717		246,690.26	125.871838	298,316.26	51,626.00	0.05
		Base	104.088717		246,690.26	125.871838	298,316.26	51,626.00	0.05

& Issue has redenominated but Local is not converted
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Holdings

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034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027	
	400,000.000	Local	99.757645	399,030.58	110.154746	440,618.98	41,588.40	0.07
		Base	99.757645	399,030.58	110.154746	440,618.98	41,588.40	0.07
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036	
	140,000.000	Local	97.050936	135,871.31	120.667587	168,934.62	33,063.31	0.03
		Base	97.050936	135,871.31	120.667587	168,934.62	33,063.31	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046	
	300,000.000	Local	95.849743	287,549.23	124.078216	372,234.65	84,685.42	0.06
		Base	95.849743	287,549.23	124.078216	372,234.65	84,685.42	0.06
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048	
	107,000.000	Local	105.059654	112,413.83	116.728934	124,899.96	12,486.13	0.02
		Base	105.059654	112,413.83	116.728934	124,899.96	12,486.13	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049	
	2,910,000.000	Local	121.598772	3,538,524.27	134.908065	3,925,824.69	387,300.42	0.64
		Base	121.598772	3,538,524.27	134.908065	3,925,824.69	387,300.42	0.63
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059	
	1,490,000.000	Local	107.052185	1,595,077.55	142.118485	2,117,565.43	522,487.88	0.35
		Base	107.052185	1,595,077.55	142.118485	2,117,565.43	522,487.88	0.34
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038	
	2,000,000.000	Local	111.050819	2,221,016.37	116.522352	2,330,447.04	109,430.67	0.38
		Base	111.050819	2,221,016.37	116.522352	2,330,447.04	109,430.67	0.38
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048	
	250,000.000	Local	99.467196	248,667.99	119.337336	298,343.34	49,675.35	0.05
		Base	99.467196	248,667.99	119.337336	298,343.34	49,675.35	0.05
035240AP5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/58 4.75					4.750000	15 Apr 2058	
	640,000.000	Local	128.424528	821,916.98	123.110152	787,904.97	-34,012.01	0.13
		Base	128.424528	821,916.98	123.110152	787,904.97	-34,012.01	0.13
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048	
	460,000.000	Local	110.357698	507,645.41	122.926948	565,463.96	57,818.55	0.09
		Base	110.357698	507,645.41	122.926948	565,463.96	57,818.55	0.09

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037	
	28,000.000	Local	114.724357	32,122.82	121.750000	34,090.00	1,967.18	0.01
		Base	114.724357	32,122.82	121.750000	34,090.00	1,967.18	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042	
	590,000.000	Local	101.538175	599,075.23	109.750000	647,525.00	48,449.77	0.11
		Base	101.538175	599,075.23	109.750000	647,525.00	48,449.77	0.10
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044	
	130,000.000	Local	96.045323	124,858.92	100.500000	130,650.00	5,791.08	0.02
		Base	96.045323	124,858.92	100.500000	130,650.00	5,791.08	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049	
	240,000.000	Local	102.477025	245,944.86	111.070000	266,568.00	20,623.14	0.04
		Base	102.477025	245,944.86	111.070000	266,568.00	20,623.14	0.04
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029	
	1,000,000.000	Local	100.000000	1,000,000.00	97.000000	970,000.00	-30,000.00	0.16
		Base	100.000000	1,000,000.00	97.000000	970,000.00	-30,000.00	0.16
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045	
	370,000.000	Local	93.727741	346,792.64	110.482431	408,784.99	61,992.35	0.07
		Base	93.727741	346,792.64	110.482431	408,784.99	61,992.35	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046	
	80,000.000	Local	100.873925	80,699.14	116.669407	93,335.53	12,636.39	0.02
		Base	100.873925	80,699.14	116.669407	93,335.53	12,636.39	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050	
	2,660,000.000	Local	97.240557	2,586,598.82	95.882176	2,550,465.88	-36,132.94	0.42
		Base	97.240557	2,586,598.82	95.882176	2,550,465.88	-36,132.94	0.41
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.500000	09 Jul 2030	
	332,011.000	Local	55.824687	185,344.10	36.510000	121,217.22	-64,126.88	0.02
	Original Face:	Base	55.824687	185,344.10	36.510000	121,217.22	-64,126.88	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					1.125000	09 Jul 2035	
	2,161,687.000	Local	49.361515	1,067,041.45	32.501000	702,569.89	-364,471.56	0.11
	Original Face:	Base	49.361515	1,067,041.45	32.501000	702,569.89	-364,471.56	0.11

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029	
	144,400.000	Local	59.037514	85,250.17	38.241000	55,220.00	-30,030.17	0.01
	Original Face:	144,400.000	Base	59.037514	85,250.17	38.241000	55,220.00	0.01
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027	
	534,600.000	Local	100.076152	535,007.11	99.541700	532,149.93	-2,857.18	0.09
		Base	100.076152	535,007.11	99.541700	532,149.93	-2,857.18	0.09
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3					3.000000	28 May 2051	
	350,000.000	Local	98.643609	345,252.63	102.873377	360,056.82	14,804.19	0.06
		Base	98.643609	345,252.63	102.873377	360,056.82	14,804.19	0.06
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024	
	460,000.000	Local	99.281807	456,696.31	112.058754	515,470.27	58,773.96	0.08
		Base	99.281807	456,696.31	112.058754	515,470.27	58,773.96	0.08
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023	
	370,000.000	Local	100.015841	370,058.61	107.434446	397,507.45	27,448.84	0.07
		Base	100.015841	370,058.61	107.434446	397,507.45	27,448.84	0.06
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024	
	800,000.000	Local	96.116756	768,934.05	106.116269	848,930.15	79,996.10	0.14
		Base	96.116756	768,934.05	106.116269	848,930.15	79,996.10	0.14
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026	
	180,000.000	Local	102.752628	184,954.73	107.910880	194,239.58	9,284.85	0.03
		Base	102.752628	184,954.73	107.910880	194,239.58	9,284.85	0.03
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037	
	100,000.000	Local	101.602340	101,602.34	107.224418	107,224.42	5,622.08	0.02
		Base	101.602340	101,602.34	107.224418	107,224.42	5,622.08	0.02
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047	
	480,000.000	Local	101.367650	486,564.72	103.381566	496,231.52	9,666.80	0.08
		Base	101.367650	486,564.72	103.381566	496,231.52	9,666.80	0.08
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040	
	2,310,000.000	Local	97.630452	2,255,263.44	96.287569	2,224,242.84	-31,020.60	0.36
		Base	97.630452	2,255,263.44	96.287569	2,224,242.84	-31,020.60	0.36

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031	
	790,000.000	Local	100.000000	790,000.00	98.757790	780,186.54	-9,813.46	0.13
		Base	100.000000	790,000.00	98.757790	780,186.54	-9,813.46	0.13
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A					1.330880	20 Nov 2030	
	700,000.000	Local	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.11
	Original Face: 700,000.000	Base	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.11
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029	
	200,000.000	Local	100.000000	200,000.00	108.034842	216,069.68	16,069.68	0.04
		Base	100.000000	200,000.00	108.034842	216,069.68	16,069.68	0.03
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099	
	460,000.000	Local	100.000000	460,000.00	118.098000	543,250.80	83,250.80	0.09
		Base	100.000000	460,000.00	118.098000	543,250.80	83,250.80	0.09
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044	
	1,370,000.000	Local	115.294939	1,579,540.67	130.898079	1,793,303.68	213,763.01	0.29
		Base	115.294939	1,579,540.67	130.898079	1,793,303.68	213,763.01	0.29
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048	
	1,010,000.000	Local	107.594466	1,086,704.11	123.159979	1,243,915.79	157,211.68	0.20
		Base	107.594466	1,086,704.11	123.159979	1,243,915.79	157,211.68	0.20
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029	
	230,000.000	Local	100.110965	230,255.22	113.394022	260,806.25	30,551.03	0.04
		Base	100.110965	230,255.22	113.394022	260,806.25	30,551.03	0.04
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030	
	470,000.000	Local	107.302728	504,322.82	111.852536	525,706.92	21,384.10	0.09
		Base	107.302728	504,322.82	111.852536	525,706.92	21,384.10	0.08
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050	
	470,000.000	Local	101.427530	476,709.39	122.325846	574,931.48	98,222.09	0.09
		Base	101.427530	476,709.39	122.325846	574,931.48	98,222.09	0.09
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051	
	990,000.000	Local	108.425138	1,073,408.87	118.046263	1,168,658.00	95,249.13	0.19
		Base	108.425138	1,073,408.87	118.046263	1,168,658.00	95,249.13	0.19

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031	
	730,000.000	Local	100.000000	730,000.00	96.087142	701,436.14	-28,563.86	0.11
		Base	100.000000	730,000.00	96.087142	701,436.14	-28,563.86	0.11
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051	
	3,280,000.000	Local	96.012090	3,149,196.54	95.351486	3,127,528.74	-21,667.80	0.51
		Base	96.012090	3,149,196.54	95.351486	3,127,528.74	-21,667.80	0.51
06051GJT7	BANK OF AMERICA CORP SR UNSECURED 04/32 VAR					2.687000	22 Apr 2032	
	1,060,000.000	Local	100.000000	1,060,000.00	101.981476	1,081,003.65	21,003.65	0.18
		Base	100.000000	1,060,000.00	101.981476	1,081,003.65	21,003.65	0.17
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042	
	3,010,000.000	Local	101.184681	3,045,658.90	104.983030	3,159,989.20	114,330.30	0.52
		Base	101.184681	3,045,658.90	104.983030	3,159,989.20	114,330.30	0.51
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR					2.299000	21 Jul 2032	
	1,350,000.000	Local	100.000000	1,350,000.00	98.507440	1,329,850.44	-20,149.56	0.22
		Base	100.000000	1,350,000.00	98.507440	1,329,850.44	-20,149.56	0.21
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036	
	2,060,000.000	Local	100.000000	2,060,000.00	97.902125	2,016,783.78	-43,216.22	0.33
		Base	100.000000	2,060,000.00	97.902125	2,016,783.78	-43,216.22	0.33
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099	
	540,000.000	Local	100.000000	540,000.00	109.000000	588,600.00	48,600.00	0.10
		Base	100.000000	540,000.00	109.000000	588,600.00	48,600.00	0.10
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030	
	1,440,000.000	Local	106.914077	1,539,562.71	115.284059	1,660,090.45	120,527.74	0.27
		Base	106.914077	1,539,562.71	115.284059	1,660,090.45	120,527.74	0.27
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043	
	550,000.000	Local	117.793331	647,863.32	137.464718	756,055.95	108,192.63	0.12
		Base	117.793331	647,863.32	137.464718	756,055.95	108,192.63	0.12
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039	
	390,000.000	Local	113.374900	442,162.11	137.152554	534,894.96	92,732.85	0.09
		Base	113.374900	442,162.11	137.152554	534,894.96	92,732.85	0.09

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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07014QAM3	GREAT OUTDOORS GROUP, LLC 2021 TERM LOAN B						06 Mar 2028	
	615,350.000	Local		99.538237	612,508.54	100.395800	617,785.56	0.10
		Base		99.538237	612,508.54	100.395800	617,785.56	0.10
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044	
	408,000.000	Local		107.257510	437,610.64	124.340742	507,310.23	0.08
		Base		107.257510	437,610.64	124.340742	507,310.23	0.08
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044	
	181,000.000	Local		113.913718	206,183.83	117.585098	212,829.03	0.03
		Base		113.913718	206,183.83	117.585098	212,829.03	0.03
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047	
	510,000.000	Local		111.488224	568,589.94	124.580126	635,358.64	0.10
		Base		111.488224	568,589.94	124.580126	635,358.64	0.10
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165					5.165000	01 Aug 2044	
	240,000.000	Local		92.091800	221,020.32	87.215500	209,317.20	0.03
		Base		92.091800	221,020.32	87.215500	209,317.20	0.03
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048	
	850,000.000	Local		107.481198	913,590.18	120.952313	1,028,094.66	0.17
		Base		107.481198	913,590.18	120.952313	1,028,094.66	0.17
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050	
	290,000.000	Local		99.725162	289,202.97	100.210000	290,609.00	0.05
		Base		99.725162	289,202.97	100.210000	290,609.00	0.05
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026	
	1,340,000.000	Local		98.747644	1,323,218.43	101.845100	1,364,724.34	0.22
		Base		98.747644	1,323,218.43	101.845100	1,364,724.34	0.22
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044	
	110,000.000	Local		98.752836	108,628.12	130.162207	143,178.43	0.02
		Base		98.752836	108,628.12	130.162207	143,178.43	0.02
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022	
	1,460,000.000	Local		98.803242	1,442,527.34	101.112665	1,476,244.91	0.24
		Base		98.803242	1,442,527.34	101.112665	1,476,244.91	0.24

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	70,000.000	Local		97.940214	68,558.15	101.682393	71,177.68	2,619.53	0.01
		Base		97.940214	68,558.15	101.682393	71,177.68	2,619.53	0.01
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824					2.824000	26 Jan 2041		
	2,550,000.000	Local		93.891871	2,394,242.72	94.672940	2,414,159.97	19,917.25	0.39
		Base		93.891871	2,394,242.72	94.672940	2,414,159.97	19,917.25	0.39
09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR					2.871000	19 Apr 2032		
	500,000.000	Local		100.000000	500,000.00	102.008548	510,042.74	10,042.74	0.08
		Base		100.000000	500,000.00	102.008548	510,042.74	10,042.74	0.08
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local		102.869771	72,008.84	126.392858	88,475.00	16,466.16	0.01
		Base		102.869771	72,008.84	126.392858	88,475.00	16,466.16	0.01
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	200,000.000	Local		141.598730	283,197.46	137.778059	275,556.12	-7,641.34	0.05
		Base		141.598730	283,197.46	137.778059	275,556.12	-7,641.34	0.04
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
	50,000.000	Local		120.100300	60,050.15	125.978577	62,989.29	2,939.14	0.01
		Base		120.100300	60,050.15	125.978577	62,989.29	2,939.14	0.01
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local		98.437267	679,217.14	102.704630	708,661.95	29,444.81	0.12
		Base		98.437267	679,217.14	102.704630	708,661.95	29,444.81	0.11
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	1,900,000.000	Local		99.488102	1,890,273.93	101.301224	1,924,723.26	34,449.33	0.31
		Base		99.488102	1,890,273.93	101.301224	1,924,723.26	34,449.33	0.31
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,720,000.000	Local		101.358197	1,743,360.99	102.355006	1,760,506.10	17,145.11	0.29
		Base		101.358197	1,743,360.99	102.355006	1,760,506.10	17,145.11	0.28
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	320,000.000	Local		100.000000	320,000.00	127.370000	407,584.00	87,584.00	0.07
		Base		100.000000	320,000.00	127.370000	407,584.00	87,584.00	0.07

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	1,310,000.000	Local	112.164728	1,469,357.94	132.823069	1,739,982.20	270,624.26	0.28	
		Base	112.164728	1,469,357.94	132.823069	1,739,982.20	270,624.26	0.28	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	550,000.000	Local	117.609296	646,851.13	136.207772	749,142.75	102,291.62	0.12	
		Base	117.609296	646,851.13	136.207772	749,142.75	102,291.62	0.12	
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	390,000.000	Local	100.000000	390,000.00	100.868786	393,388.27	3,388.27	0.06	
		Base	100.000000	390,000.00	100.868786	393,388.27	3,388.27	0.06	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	3,980,000.000	Local	96.402458	3,836,817.82	95.954144	3,818,974.93	-17,842.89	0.62	
		Base	96.402458	3,836,817.82	95.954144	3,818,974.93	-17,842.89	0.62	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local	99.342365	198,684.73	110.526545	221,053.09	22,368.36	0.04	
		Base	99.342365	198,684.73	110.526545	221,053.09	22,368.36	0.04	
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local	111.738991	1,419,085.18	123.656924	1,570,442.93	151,357.75	0.26	
		Base	111.738991	1,419,085.18	123.656924	1,570,442.93	151,357.75	0.25	
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	198,000.000	Local	126.231672	249,938.71	134.101595	265,521.16	15,582.45	0.04	
		Base	126.231672	249,938.71	134.101595	265,521.16	15,582.45	0.04	
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local	117.099414	81,969.59	125.105244	87,573.67	5,604.08	0.01	
		Base	117.099414	81,969.59	125.105244	87,573.67	5,604.08	0.01	
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	530,000.000	Local	90.274668	478,455.74	93.646939	496,328.78	17,873.04	0.08	
		Base	90.274668	478,455.74	93.646939	496,328.78	17,873.04	0.08	
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local	135.488438	352,269.94	152.906062	397,555.76	45,285.82	0.07	
		Base	135.488438	352,269.94	152.906062	397,555.76	45,285.82	0.06	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032	
	960,000.000	Local		99.884988	958,895.88	111.926666	1,074,495.99	0.18
		Base		99.884988	958,895.88	111.926666	1,074,495.99	0.17
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041	
	280,000.000	Local		103.043493	288,521.78	129.388424	362,287.59	0.06
		Base		103.043493	288,521.78	129.388424	362,287.59	0.06
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044	
	30,000.000	Local		99.539133	29,861.74	125.889107	37,766.73	0.01
		Base		99.539133	29,861.74	125.889107	37,766.73	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031	
	40,000.000	Local		130.572200	52,228.88	145.590595	58,236.24	0.01
		Base		130.572200	52,228.88	145.590595	58,236.24	0.01
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032	
	2,050,000.000	Local		100.644719	2,063,216.73	102.875000	2,108,937.50	0.34
		Base		100.644719	2,063,216.73	102.875000	2,108,937.50	0.34
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029	
	360,000.000	Local		100.191683	360,690.06	100.111500	360,401.40	0.06
		Base		100.191683	360,690.06	100.111500	360,401.40	0.06
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030	
	1,330,000.000	Local		100.600339	1,337,984.51	103.703011	1,379,250.05	0.23
		Base		100.600339	1,337,984.51	103.703011	1,379,250.05	0.22
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1					4.100000	15 Jun 2051	
	910,000.000	Local		101.791386	926,301.61	107.233844	975,827.98	0.16
		Base		101.791386	926,301.61	107.233844	975,827.98	0.16
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038	
	1,390,000.000	Local		108.304309	1,505,429.90	122.301852	1,699,995.74	0.28
		Base		108.304309	1,505,429.90	122.301852	1,699,995.74	0.27
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048	
	1,690,000.000	Local		110.835760	1,873,124.34	127.574108	2,156,002.43	0.35
		Base		110.835760	1,873,124.34	127.574108	2,156,002.43	0.35

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
	100,000.000	Local		95.880240	95,880.24	111.097165	111,097.17	15,216.93	0.02
		Base		95.880240	95,880.24	111.097165	111,097.17	15,216.93	0.02
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2					3.200000	15 Mar 2040		
	2,400,000.000	Local		101.920971	2,446,103.31	102.732538	2,465,580.91	19,477.60	0.40
		Base		101.920971	2,446,103.31	102.732538	2,465,580.91	19,477.60	0.40
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
	1,020,000.000	Local		100.265731	1,022,710.46	103.083677	1,051,453.51	28,743.05	0.17
		Base		100.265731	1,022,710.46	103.083677	1,051,453.51	28,743.05	0.17
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local		103.678386	217,724.61	130.984692	275,067.85	57,343.24	0.04
		Base		103.678386	217,724.61	130.984692	275,067.85	57,343.24	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local		107.695094	560,014.49	128.613145	668,788.35	108,773.86	0.11
		Base		107.695094	560,014.49	128.613145	668,788.35	108,773.86	0.11
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	3,850,000.000	Local		113.118311	4,355,054.98	121.978450	4,696,170.33	341,115.35	0.77
		Base		113.118311	4,355,054.98	121.978450	4,696,170.33	341,115.35	0.76
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	3,800,000.000	Local		113.259921	4,303,877.01	128.826471	4,895,405.90	591,528.89	0.80
		Base		113.259921	4,303,877.01	128.826471	4,895,405.90	591,528.89	0.79
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
	360,000.000	Local		99.264861	357,353.50	107.383137	386,579.29	29,225.79	0.06
		Base		99.264861	357,353.50	107.383137	386,579.29	29,225.79	0.06
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local		99.088587	148,632.88	141.215280	211,822.92	63,190.04	0.03
		Base		99.088587	148,632.88	141.215280	211,822.92	63,190.04	0.03
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
	490,000.000	Local		99.747484	488,762.67	112.646046	551,965.63	63,202.96	0.09
		Base		99.747484	488,762.67	112.646046	551,965.63	63,202.96	0.09

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034		
		390,000.000	Local 140.185805	546,724.64	153.970660	600,485.57	53,760.93	0.10
			Base 140.185805	546,724.64	153.970660	600,485.57	53,760.93	0.10
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039		
		1,395,000.000	Local 145.238831	2,026,081.69	168.504810	2,350,642.10	324,560.41	0.38
			Base 145.238831	2,026,081.69	168.504810	2,350,642.10	324,560.41	0.38
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039		
		220,000.000	Local 107.914318	237,411.50	158.050900	347,711.98	110,300.48	0.06
		Original Face: 220,000.000	Base 107.914318	237,411.50	158.050900	347,711.98	110,300.48	0.06
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35				7.350000	01 Nov 2039		
		280,000.000	Local 154.110779	431,510.18	159.013690	445,238.33	13,728.15	0.07
		Original Face: 280,000.000	Base 154.110779	431,510.18	159.013690	445,238.33	13,728.15	0.07
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625				7.625000	01 Mar 2040		
		170,000.000	Local 163.480212	277,916.36	166.317330	282,739.46	4,823.10	0.05
		Original Face: 170,000.000	Base 163.480212	277,916.36	166.317330	282,739.46	4,823.10	0.05
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039		
		200,000.000	Local 100.000000	200,000.00	110.439747	220,879.49	20,879.49	0.04
			Base 100.000000	200,000.00	110.439747	220,879.49	20,879.49	0.04
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
		210,000.000	Local 110.649862	232,364.71	131.598507	276,356.86	43,992.15	0.05
			Base 110.649862	232,364.71	131.598507	276,356.86	43,992.15	0.04
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
		60,000.000	Local 99.917717	59,950.63	136.965920	82,179.55	22,228.92	0.01
			Base 99.917717	59,950.63	136.965920	82,179.55	22,228.92	0.01
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
		160,000.000	Local 106.729669	170,767.47	116.525414	186,440.66	15,673.19	0.03
			Base 106.729669	170,767.47	116.525414	186,440.66	15,673.19	0.03
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
		440,000.000	Local 97.069152	427,104.27	114.533131	503,945.78	76,841.51	0.08
		Original Face: 440,000.000	Base 97.069152	427,104.27	114.533131	503,945.78	76,841.51	0.08

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

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	200,000.000	Local		99.326030	198,652.06	104.665000	209,330.00	10,677.94	0.03
		Base		99.326030	198,652.06	104.665000	209,330.00	10,677.94	0.03
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	740,000.000	Local		101.457378	750,784.60	109.000000	806,600.00	55,815.40	0.13
		Base		101.457378	750,784.60	109.000000	806,600.00	55,815.40	0.13
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	2,870,000.000	Local		101.891192	2,924,277.20	103.375000	2,966,862.50	42,585.30	0.49
		Base		101.891192	2,924,277.20	103.375000	2,966,862.50	42,585.30	0.48
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.587358	248,609.66	127.381801	305,716.32	57,106.66	0.05
		Base		103.587358	248,609.66	127.381801	305,716.32	57,106.66	0.05
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.015672	250,039.18	123.978971	309,947.43	59,908.25	0.05
		Base		100.015672	250,039.18	123.978971	309,947.43	59,908.25	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,000,000.000	Local		103.567339	1,035,673.39	120.056715	1,200,567.15	164,893.76	0.20
		Base		103.567339	1,035,673.39	120.056715	1,200,567.15	164,893.76	0.19
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	4,010,000.000	Local		115.701859	4,639,644.56	126.074073	5,055,570.33	415,925.77	0.83
		Base		115.701859	4,639,644.56	126.074073	5,055,570.33	415,925.77	0.82
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85					3.850000	01 Apr 2061		
	260,000.000	Local		90.640881	235,666.29	95.198339	247,515.68	11,849.39	0.04
		Base		90.640881	235,666.29	95.198339	247,515.68	11,849.39	0.04
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5					3.500000	01 Jun 2041		
	3,900,000.000	Local		97.784500	3,813,595.50	98.517000	3,842,163.00	28,567.50	0.63
		Base		97.784500	3,813,595.50	98.517000	3,842,163.00	28,567.50	0.62
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	280,000.000	Local		99.253000	277,908.40	97.633888	273,374.89	-4,533.51	0.04
		Base		99.253000	277,908.40	97.633888	273,374.89	-4,533.51	0.04

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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161175CG7	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95					3.950000	30 Jun 2062	
	210,000.000	Local	99.186000	208,290.60	96.389889	202,418.77	-5,871.83	0.03
		Base	99.186000	208,290.60	96.389889	202,418.77	-5,871.83	0.03
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050	
	1,610,000.000	Local	88.399411	1,423,230.51	89.877066	1,447,020.76	23,790.25	0.24
		Base	88.399411	1,423,230.51	89.877066	1,447,020.76	23,790.25	0.23
166756AU0	CHEVRON USA INC COMPANY GUAR 11/43 5.25					5.250000	15 Nov 2043	
	250,000.000	Local	136.951508	342,378.77	135.277857	338,194.64	-4,184.13	0.06
		Base	136.951508	342,378.77	135.277857	338,194.64	-4,184.13	0.05
166756AV8	CHEVRON USA INC COMPANY GUAR 11/44 5.05					5.050000	15 Nov 2044	
	500,000.000	Local	135.388860	676,944.30	133.146691	665,733.46	-11,210.84	0.11
		Base	135.388860	676,944.30	133.146691	665,733.46	-11,210.84	0.11
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95					4.950000	15 Aug 2047	
	120,000.000	Local	135.512767	162,615.32	133.219652	159,863.58	-2,751.74	0.03
		Base	135.512767	162,615.32	133.219652	159,863.58	-2,751.74	0.03
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899					6.899000	01 Dec 2040	
	145,000.000	Local	137.697724	199,661.70	141.394190	205,021.58	5,359.88	0.03
	Original Face: 145,000.000	Base	137.697724	199,661.70	141.394190	205,021.58	5,359.88	0.03
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041	
	2,210,000.000	Local	99.429794	2,197,398.45	96.326000	2,128,804.60	-68,593.85	0.35
		Base	99.429794	2,197,398.45	96.326000	2,128,804.60	-68,593.85	0.34
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027	
	220,000.000	Local	100.123295	220,271.25	109.359494	240,590.89	20,319.64	0.04
		Base	100.123295	220,271.25	109.359494	240,590.89	20,319.64	0.04
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029	
	120,000.000	Local	105.223100	126,267.72	112.910500	135,492.60	9,224.88	0.02
		Base	105.223100	126,267.72	112.910500	135,492.60	9,224.88	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032	
	670,000.000	Local	121.633928	814,947.32	134.267260	899,590.64	84,643.32	0.15
		Base	121.633928	814,947.32	134.267260	899,590.64	84,643.32	0.15

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local	93.968774	199,213.80	136.915542	290,260.95	91,047.15	0.05	
		Base	93.968774	199,213.80	136.915542	290,260.95	91,047.15	0.05	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	2,490,000.000	Local	157.524341	3,922,356.10	170.604101	4,248,042.11	325,686.01	0.69	
		Base	157.524341	3,922,356.10	170.604101	4,248,042.11	325,686.01	0.69	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	2,520,000.000	Local	123.487156	3,111,876.33	129.236087	3,256,749.39	144,873.06	0.53	
		Base	123.487156	3,111,876.33	129.236087	3,256,749.39	144,873.06	0.53	
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	450,000.000	Local	116.573802	524,582.11	146.926285	661,168.28	136,586.17	0.11	
		Base	116.573802	524,582.11	146.926285	661,168.28	136,586.17	0.11	
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local	114.524897	446,647.10	140.475466	547,854.32	101,207.22	0.09	
		Base	114.524897	446,647.10	140.475466	547,854.32	101,207.22	0.09	
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local	100.000000	30,000.00	142.913593	42,874.08	12,874.08	0.01	
		Base	100.000000	30,000.00	142.913593	42,874.08	12,874.08	0.01	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	80,000.000	Local	101.196350	80,957.08	96.981189	77,584.95	-3,372.13	0.01	
		Base	101.196350	80,957.08	96.981189	77,584.95	-3,372.13	0.01	
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	90,000.000	Local	98.269056	88,442.15	95.303205	85,772.88	-2,669.27	0.01	
		Base	98.269056	88,442.15	95.303205	85,772.88	-2,669.27	0.01	
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	600,000.000	Local	91.355267	548,131.60	93.868650	563,211.90	15,080.30	0.09	
		Base	91.355267	548,131.60	93.868650	563,211.90	15,080.30	0.09	
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	1,170,000.000	Local	117.660550	1,376,628.44	109.764000	1,284,238.80	-92,389.64	0.21	
		Base	117.660550	1,376,628.44	109.764000	1,284,238.80	-92,389.64	0.21	

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20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local		126.974036	139,671.44	145.153015	159,668.32	19,996.88	0.03
		Base		126.974036	139,671.44	145.153015	159,668.32	19,996.88	0.03
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.735723	263,207.17	113.917696	341,753.09	78,545.92	0.06
		Base		87.735723	263,207.17	113.917696	341,753.09	78,545.92	0.06
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	2,373,000.000	Local		112.567897	2,671,236.20	115.566452	2,742,391.91	71,155.71	0.45
		Base		112.567897	2,671,236.20	115.566452	2,742,391.91	71,155.71	0.44
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	907,000.000	Local		110.492077	1,002,163.14	116.047929	1,052,554.72	50,391.58	0.17
		Base		110.492077	1,002,163.14	116.047929	1,052,554.72	50,391.58	0.17
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.565767	150,848.65	116.361944	174,542.92	23,694.27	0.03
		Base		100.565767	150,848.65	116.361944	174,542.92	23,694.27	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	70,000.000	Local		99.846043	69,892.23	110.061505	77,043.05	7,150.82	0.01
		Base		99.846043	69,892.23	110.061505	77,043.05	7,150.82	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	200,000.000	Local		99.484405	198,968.81	112.201917	224,403.83	25,435.02	0.04
		Base		99.484405	198,968.81	112.201917	224,403.83	25,435.02	0.04
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887					2.887000	01 Nov 2051		
	6,028,000.000	Local		99.492106	5,997,384.14	95.613438	5,763,578.04	-233,806.10	0.94
		Base		99.492106	5,997,384.14	95.613438	5,763,578.04	-233,806.10	0.93
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937					2.937000	01 Nov 2056		
	545,999.990	Local		99.874982	545,317.39	94.458804	515,745.06	-29,572.33	0.08
		Base		99.874982	545,317.39	94.458804	515,745.06	-29,572.33	0.08
20030NDV0	COMCAST CORP COMPANY GUAR 144A 11/63 2.987					2.987000	01 Nov 2063		
	2,247,000.000	Local		99.602851	2,238,076.06	93.150252	2,093,086.16	-144,989.90	0.34
		Base		99.602851	2,238,076.06	93.150252	2,093,086.16	-144,989.90	0.34

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200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348					3.348000	09 Feb 2031	
	500,000.000	Local		99.926738	499,633.69	98.251000	491,255.00	0.08
		Base		99.926738	499,633.69	98.251000	491,255.00	0.08
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051	
	1,530,000.000	Local		96.397333	1,474,879.19	95.500000	1,461,150.00	0.24
		Base		96.397333	1,474,879.19	95.500000	1,461,150.00	0.24
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782					2.782000	01 Oct 2030	
	110,000.000	Local		100.000000	110,000.00	102.868578	113,155.44	0.02
		Base		100.000000	110,000.00	102.868578	113,155.44	0.02
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050	
	330,000.000	Local		100.000000	330,000.00	108.983124	359,644.31	0.06
		Base		100.000000	330,000.00	108.983124	359,644.31	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	107.999420	453,597.56	0.07
		Base		100.000000	420,000.00	107.999420	453,597.56	0.07
202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688					2.688000	11 Mar 2031	
	400,000.000	Local		100.000000	400,000.00	99.571626	398,286.50	0.07
		Base		100.000000	400,000.00	99.571626	398,286.50	0.06
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305					3.305000	11 Mar 2041	
	1,970,000.000	Local		98.536086	1,941,160.89	102.420927	2,017,692.26	0.33
		Base		98.536086	1,941,160.89	102.420927	2,017,692.26	0.33
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048	
	340,000.000	Local		101.646462	345,597.97	117.210910	398,517.09	0.07
		Base		101.646462	345,597.97	117.210910	398,517.09	0.06
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	121.518948	48,607.58	0.01
		Base		100.000000	40,000.00	121.518948	48,607.58	0.01
20825CBD5	CONOCOPHILLIPS COMPANY GUAR 144A 08/48 4.85					4.850000	15 Aug 2048	
	310,000.000	Local		117.408729	363,967.06	130.570963	404,769.99	0.07
		Base		117.408729	363,967.06	130.570963	404,769.99	0.07

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210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060	
	360,000.000	Local		97.941356	352,588.88	87.094906	313,541.66	0.05
		Base		97.941356	352,588.88	87.094906	313,541.66	0.05
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045	
	730,000.000	Local		111.276847	812,320.98	132.666843	968,467.95	0.16
		Base		111.276847	812,320.98	132.666843	968,467.95	0.16
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024	
	393,250.000	Local		97.656656	384,034.80	99.000000	389,317.50	0.06
		Base		97.656656	384,034.80	99.000000	389,317.50	0.06
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049	
	260,000.000	Local		99.729562	259,296.86	111.321221	289,435.17	0.05
		Base		99.729562	259,296.86	111.321221	289,435.17	0.05
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032	
	300,000.000	Local		99.817503	299,452.51	97.920343	293,761.03	0.05
		Base		99.817503	299,452.51	97.920343	293,761.03	0.05
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049	
	290,000.000	Local		107.726576	312,407.07	120.750000	350,175.00	0.06
		Base		107.726576	312,407.07	120.750000	350,175.00	0.06
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099	
	1,120,000.000	Local		102.551952	1,148,581.86	109.750000	1,229,200.00	0.20
		Base		102.551952	1,148,581.86	109.750000	1,229,200.00	0.20
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	104.625000	826,537.50	0.14
		Base		100.000000	790,000.00	104.625000	826,537.50	0.13
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032	
	1,980,000.000	Local		100.464792	1,989,202.89	102.186908	2,023,300.78	0.33
		Base		100.464792	1,989,202.89	102.186908	2,023,300.78	0.33
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032	
	120,000.000	Local		121.000133	145,200.16	142.192847	170,631.42	0.03
		Base		121.000133	145,200.16	142.192847	170,631.42	0.03

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225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.250000	29 Dec 2049		
	200,000.000	Local		105.678205	211,356.41	107.738800	215,477.60	4,121.19	0.04
		Base		105.678205	211,356.41	107.738800	215,477.60	4,121.19	0.03
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	50,000.000	Local		99.822280	49,911.14	106.436143	53,218.07	3,306.93	0.01
		Base		99.822280	49,911.14	106.436143	53,218.07	3,306.93	0.01
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local		99.765100	9,976.51	107.798147	10,779.81	803.30	0.00
		Base		99.765100	9,976.51	107.798147	10,779.81	803.30	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	270,000.000	Local		95.584407	258,077.90	97.250000	262,575.00	4,497.10	0.04
		Base		95.584407	258,077.90	97.250000	262,575.00	4,497.10	0.04
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local		99.950317	229,885.73	114.671442	263,744.32	33,858.59	0.04
		Base		99.950317	229,885.73	114.671442	263,744.32	33,858.59	0.04
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
	280,000.000	Local		99.173396	277,685.51	105.478568	295,339.99	17,654.48	0.05
		Base		99.173396	277,685.51	105.478568	295,339.99	17,654.48	0.05
24703TAJ5	DELL INT LLC / EMC CORP SR SECURED 07/36 8.1					8.100000	15 Jul 2036		
	510,000.000	Local		153.243196	781,540.30	151.068000	770,446.80	-11,093.50	0.13
		Base		153.243196	781,540.30	151.068000	770,446.80	-11,093.50	0.12
24703TAK2	DELL INT LLC / EMC CORP SR SECURED 07/46 8.35					8.350000	15 Jul 2046		
	200,000.000	Local		166.407895	332,815.79	161.926076	323,852.15	-8,963.64	0.05
		Base		166.407895	332,815.79	161.926076	323,852.15	-8,963.64	0.05
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
	0.000	Local		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
		Base		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
	0.000	Local		0.000000	14,500.00	0.000000	0.00	-14,500.00	0.00
		Base		0.000000	14,500.00	0.000000	0.00	-14,500.00	0.00

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247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023	
	160,000.000	Local	93.465600	149,544.96	104.099044	166,558.47	17,013.51	0.03
		Base	93.465600	149,544.96	104.099044	166,558.47	17,013.51	0.03
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029	
	340,000.000	Local	99.757885	339,176.81	101.792859	346,095.72	6,918.91	0.06
		Base	99.757885	339,176.81	101.792859	346,095.72	6,918.91	0.06
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025	
	610,000.000	Local	100.004608	610,028.11	116.618830	711,374.86	101,346.75	0.12
		Base	100.004608	610,028.11	116.618830	711,374.86	101,346.75	0.11
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026	
	640,000.000	Local	99.988644	639,927.32	117.771363	753,736.72	113,809.40	0.12
		Base	99.988644	639,927.32	117.771363	753,736.72	113,809.40	0.12
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027	
	460,000.000	Local	99.110330	455,907.52	106.250000	488,750.00	32,842.48	0.08
		Base	99.110330	455,907.52	106.250000	488,750.00	32,842.48	0.08
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030	
	350,000.000	Local	137.072420	479,753.47	148.178159	518,623.56	38,870.09	0.08
		Base	137.072420	479,753.47	148.178159	518,623.56	38,870.09	0.08
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041	
	770,000.000	Local	111.066151	855,209.36	124.373499	957,675.94	102,466.58	0.16
		Base	111.066151	855,209.36	124.373499	957,675.94	102,466.58	0.15
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042	
	410,000.000	Local	90.644529	371,642.57	113.501968	465,358.07	93,715.50	0.08
		Base	90.644529	371,642.57	113.501968	465,358.07	93,715.50	0.08
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045	
	3,220,000.000	Local	112.671945	3,628,036.63	117.006143	3,767,597.80	139,561.17	0.62
		Base	112.671945	3,628,036.63	117.006143	3,767,597.80	139,561.17	0.61
25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25					5.250000	15 Oct 2027	
	26,000.000	Local	105.906692	27,535.74	106.285800	27,634.31	98.57	0.00
		Base	105.906692	27,535.74	106.285800	27,634.31	98.57	0.00

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25179MBA0	DEVON ENERGY CORPORATION SR UNSECURED 144A 01/30 4.5					4.500000	15 Jan 2030		
	124,000.000	Local		108.246065	134,225.12	108.923366	135,064.97	839.85	0.02
		Base		108.246065	134,225.12	108.923366	135,064.97	839.85	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	970,000.000	Local		105.916872	1,027,393.66	113.164055	1,097,691.33	70,297.67	0.18
		Base		105.916872	1,027,393.66	113.164055	1,097,691.33	70,297.67	0.18
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		123.683600	12,368.36	141.364037	14,136.40	1,768.04	0.00
		Base		123.683600	12,368.36	141.364037	14,136.40	1,768.04	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		125.384426	67,707.59	145.185472	78,400.15	10,692.56	0.01
		Base		125.384426	67,707.59	145.185472	78,400.15	10,692.56	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	520,000.000	Local		135.062254	702,323.72	148.892788	774,242.50	71,918.78	0.13
		Base		135.062254	702,323.72	148.892788	774,242.50	71,918.78	0.13
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		118.264839	331,141.55	137.264434	384,340.42	53,198.87	0.06
		Base		118.264839	331,141.55	137.264434	384,340.42	53,198.87	0.06
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		112.134170	112,134.17	133.763979	133,763.98	21,629.81	0.02
		Base		112.134170	112,134.17	133.763979	133,763.98	21,629.81	0.02
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		109.172252	316,599.53	124.197262	360,172.06	43,572.53	0.06
		Base		109.172252	316,599.53	124.197262	360,172.06	43,572.53	0.06
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	190,000.000	Local		99.124068	188,335.73	108.135479	205,457.41	17,121.68	0.03
		Base		99.124068	188,335.73	108.135479	205,457.41	17,121.68	0.03
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local		99.842133	149,763.20	115.590199	173,385.30	23,622.10	0.03
		Base		99.842133	149,763.20	115.590199	173,385.30	23,622.10	0.03

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26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036	
	100,000.000	Local	104.671330	104,671.33	104,671.33	124.258000	124,258.00	0.02
		Base	104.671330	104,671.33	104,671.33	124.258000	124,258.00	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037	
	540,000.000	Local	122.995093	664,173.50	664,173.50	136.566146	737,457.19	0.12
		Base	122.995093	664,173.50	664,173.50	136.566146	737,457.19	0.12
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042	
	10,000.000	Local	99.323000	9,932.30	9,932.30	114.064746	11,406.47	0.00
		Base	99.323000	9,932.30	9,932.30	114.064746	11,406.47	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049	
	570,000.000	Local	107.634014	613,513.88	613,513.88	122.338596	697,330.00	0.11
		Base	107.634014	613,513.88	613,513.88	122.338596	697,330.00	0.11
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044	
	190,000.000	Local	100.300463	190,570.88	190,570.88	121.390962	230,642.83	0.04
		Base	100.300463	190,570.88	190,570.88	121.390962	230,642.83	0.04
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049	
	220,000.000	Local	97.853091	215,276.80	215,276.80	103.592520	227,903.54	0.04
		Base	97.853091	215,276.80	215,276.80	103.592520	227,903.54	0.04
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050	
	1,580,000.000	Local	121.005329	1,911,884.20	1,911,884.20	132.091262	2,087,041.94	0.34
		Base	121.005329	1,911,884.20	1,911,884.20	132.091262	2,087,041.94	0.34
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030	
	140,000.000	Local	99.964829	139,950.76	139,950.76	116.634443	163,288.22	0.03
		Base	99.964829	139,950.76	139,950.76	116.634443	163,288.22	0.03
26884LAG4	EQT CORP SR UNSECURED 02/30 7.5					7.500000	01 Feb 2030	
	30,000.000	Local	129.047567	38,714.27	38,714.27	128.720000	38,616.00	0.01
		Base	129.047567	38,714.27	38,714.27	128.720000	38,616.00	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026	
	100,000.000	Local	100.000000	100,000.00	100,000.00	102.512000	102,512.00	0.02
		Base	100.000000	100,000.00	100,000.00	102.512000	102,512.00	0.02

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26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031	
	90,000.000	Local		100.000000	90,000.00	104.200000	93,780.00	0.02
		Base		100.000000	90,000.00	104.200000	93,780.00	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042	
	230,000.000	Local		100.496739	231,142.50	117.655052	270,606.62	0.04
		Base		100.496739	231,142.50	117.655052	270,606.62	0.04
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045	
	808,000.000	Local		102.974816	832,036.51	100.645000	813,211.60	0.13
		Base		102.974816	832,036.51	100.645000	813,211.60	0.13
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099	
	580,000.000	Local		100.000000	580,000.00	103.405000	599,749.00	0.10
		Base		100.000000	580,000.00	103.405000	599,749.00	0.10
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031	
	60,000.000	Local		136.781883	82,069.13	142.454604	85,472.76	0.01
		Base		136.781883	82,069.13	142.454604	85,472.76	0.01
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047	
	470,000.000	Local		102.064481	479,703.06	118.125000	555,187.50	0.09
		Base		102.064481	479,703.06	118.125000	555,187.50	0.09
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049	
	1,520,000.000	Local		99.506207	1,512,494.34	100.347600	1,525,283.52	0.25
		Base		99.506207	1,512,494.34	100.347600	1,525,283.52	0.25
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875					3.875000	16 Apr 2050	
	760,000.000	Local		103.292791	785,025.21	114.169000	867,684.40	0.14
		Base		103.292791	785,025.21	114.169000	867,684.40	0.14
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031	
	1,100,000.000	Local		99.722990	1,096,952.89	96.520000	1,061,720.00	0.17
		Base		99.722990	1,096,952.89	96.520000	1,061,720.00	0.17
29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625					6.625000	15 Oct 2036	
	120,000.000	Local		110.758717	132,910.46	131.018007	157,221.61	0.03
		Base		110.758717	132,910.46	131.018007	157,221.61	0.03

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29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5					7.500000	01 Jul 2038	
	30,000.000	Local	111.872333	33,561.70	138.697406	41,609.22	8,047.52	0.01
		Base	111.872333	33,561.70	138.697406	41,609.22	8,047.52	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9					4.900000	15 Mar 2035	
	120,000.000	Local	94.000825	112,800.99	114.466542	137,359.85	24,558.86	0.02
		Base	94.000825	112,800.99	114.466542	137,359.85	24,558.86	0.02
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125					6.125000	15 Dec 2045	
	310,000.000	Local	118.864629	368,480.35	127.001012	393,703.14	25,222.79	0.06
		Base	118.864629	368,480.35	127.001012	393,703.14	25,222.79	0.06
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.625000	31 Dec 2099	
	330,000.000	Local	96.265630	317,676.58	97.250000	320,925.00	3,248.42	0.05
		Base	96.265630	317,676.58	97.250000	320,925.00	3,248.42	0.05
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099	
	760,000.000	Local	100.185924	761,413.02	102.125000	776,150.00	14,736.98	0.13
		Base	100.185924	761,413.02	102.125000	776,150.00	14,736.98	0.13
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099	
	2,820,000.000	Local	100.100932	2,822,846.28	104.125000	2,936,325.00	113,478.72	0.48
		Base	100.100932	2,822,846.28	104.125000	2,936,325.00	113,478.72	0.47
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099	
	1,960,000.000	Local	100.065797	1,961,289.63	104.137000	2,041,085.20	79,795.57	0.33
		Base	100.065797	1,961,289.63	104.137000	2,041,085.20	79,795.57	0.33
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8					5.800000	15 Jun 2038	
	610,000.000	Local	110.161621	671,985.89	122.125396	744,964.92	72,979.03	0.12
		Base	110.161621	671,985.89	122.125396	744,964.92	72,979.03	0.12
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6					6.000000	15 Jun 2048	
	1,680,000.000	Local	115.138107	1,934,320.20	126.642283	2,127,590.35	193,270.15	0.35
		Base	115.138107	1,934,320.20	126.642283	2,127,590.35	193,270.15	0.34
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5					5.000000	15 May 2050	
	200,000.000	Local	100.906190	201,812.38	115.249141	230,498.28	28,685.90	0.04
		Base	100.906190	201,812.38	115.249141	230,498.28	28,685.90	0.04

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29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049	
	360,000.000	Local	115.636156	416,290.16	131.137107	472,093.59	55,803.43	0.08
		Base	115.636156	416,290.16	131.137107	472,093.59	55,803.43	0.08
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039	
	840,000.000	Local	120.557358	1,012,681.81	137.591838	1,155,771.44	143,089.63	0.19
		Base	120.557358	1,012,681.81	137.591838	1,155,771.44	143,089.63	0.19
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038	
	128,000.000	Local	131.707211	168,585.23	152.761211	195,534.35	26,949.12	0.03
		Base	131.707211	168,585.23	152.761211	195,534.35	26,949.12	0.03
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041	
	830,000.000	Local	134.437439	1,115,830.74	135.405415	1,123,864.94	8,034.20	0.18
		Base	134.437439	1,115,830.74	135.405415	1,123,864.94	8,034.20	0.18
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044	
	160,000.000	Local	113.954825	182,327.72	119.996475	191,994.36	9,666.64	0.03
		Base	113.954825	182,327.72	119.996475	191,994.36	9,666.64	0.03
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045	
	120,000.000	Local	120.949125	145,138.95	124.153647	148,984.38	3,845.43	0.02
		Base	120.949125	145,138.95	124.153647	148,984.38	3,845.43	0.02
29379VB1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046	
	210,000.000	Local	101.413276	212,967.88	122.435650	257,114.87	44,146.99	0.04
		Base	101.413276	212,967.88	122.435650	257,114.87	44,146.99	0.04
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048	
	570,000.000	Local	100.943772	575,379.50	112.971875	643,939.69	68,560.19	0.11
		Base	100.943772	575,379.50	112.971875	643,939.69	68,560.19	0.10
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078	
	570,000.000	Local	94.193553	536,903.25	104.012460	592,871.02	55,967.77	0.10
		Base	94.193553	536,903.25	104.012460	592,871.02	55,967.77	0.10
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049	
	1,660,000.000	Local	108.504077	1,801,167.67	122.148950	2,027,672.57	226,504.90	0.33
		Base	108.504077	1,801,167.67	122.148950	2,027,672.57	226,504.90	0.33

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29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	2,100,000.000	Local	102.871141	2,160,293.97	105.520600	2,215,932.60	55,638.63	0.36	
		Base	102.871141	2,160,293.97	105.520600	2,215,932.60	55,638.63	0.36	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	160,000.000	Local	102.721419	164,354.27	108.492532	173,588.05	9,233.78	0.03	
		Base	102.721419	164,354.27	108.492532	173,588.05	9,233.78	0.03	
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
	600,000.000	Local	99.170658	595,023.95	97.621287	585,727.72	-9,296.23	0.10	
		Base	99.170658	595,023.95	97.621287	585,727.72	-9,296.23	0.09	
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local	99.205731	158,729.17	103.753772	166,006.04	7,276.87	0.03	
		Base	99.205731	158,729.17	103.753772	166,006.04	7,276.87	0.03	
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	680,000.000	Local	105.859700	719,845.96	129.246627	878,877.06	159,031.10	0.14	
		Base	105.859700	719,845.96	129.246627	878,877.06	159,031.10	0.14	
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	450,000.000	Local	114.039876	513,179.44	120.518738	542,334.32	29,154.88	0.09	
		Base	114.039876	513,179.44	120.518738	542,334.32	29,154.88	0.09	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	140,000.000	Local	104.294957	146,012.94	116.896776	163,655.49	17,642.55	0.03	
		Base	104.294957	146,012.94	116.896776	163,655.49	17,642.55	0.03	
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	200,000.000	Local	100.000000	200,000.00	103.120003	206,240.01	6,240.01	0.03	
		Base	100.000000	200,000.00	103.120003	206,240.01	6,240.01	0.03	
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	140,000.000	Local	100.000000	140,000.00	101.025996	141,436.39	1,436.39	0.02	
		Base	100.000000	140,000.00	101.025996	141,436.39	1,436.39	0.02	
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
	410,000.000	Local	100.000000	410,000.00	118.487073	485,797.00	75,797.00	0.08	
		Base	100.000000	410,000.00	118.487073	485,797.00	75,797.00	0.08	

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30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	340,000.000	Local		100.000000	340,000.00	122.200473	415,481.61	75,481.61	0.07
		Base		100.000000	340,000.00	122.200473	415,481.61	75,481.61	0.07
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	1,550,000.000	Local		103.747416	1,608,084.95	106.422437	1,649,547.77	41,462.82	0.27
		Base		103.747416	1,608,084.95	106.422437	1,649,547.77	41,462.82	0.27
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	710,000.000	Local		100.195661	711,389.19	101.750000	722,425.00	11,035.81	0.12
		Base		100.195661	711,389.19	101.750000	722,425.00	11,035.81	0.12
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
	220,000.000	Local		98.774550	217,304.01	101.250000	222,750.00	5,445.99	0.04
		Base		98.774550	217,304.01	101.250000	222,750.00	5,445.99	0.04
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	1,690,000.000	Local		103.557426	1,750,120.50	105.812500	1,788,231.25	38,110.75	0.29
		Base		103.557426	1,750,120.50	105.812500	1,788,231.25	38,110.75	0.29
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	750,000.000	Local		123.570341	926,777.56	137.148042	1,028,610.32	101,832.76	0.17
		Base		123.570341	926,777.56	137.148042	1,028,610.32	101,832.76	0.17
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	2,702,000.000	Local		126.717746	3,423,913.50	136.606136	3,691,097.79	267,184.29	0.60
		Base		126.717746	3,423,913.50	136.606136	3,691,097.79	267,184.29	0.60
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	1,650,000.000	Local		115.168555	1,900,281.16	121.925437	2,011,769.71	111,488.55	0.33
		Base		115.168555	1,900,281.16	121.925437	2,011,769.71	111,488.55	0.33
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	250,000.000	Local		99.389904	248,474.76	105.617417	264,043.54	15,568.78	0.04
		Base		99.389904	248,474.76	105.617417	264,043.54	15,568.78	0.04
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
	330,000.000	Local		98.095561	323,715.35	104.250000	344,025.00	20,309.65	0.06
		Base		98.095561	323,715.35	104.250000	344,025.00	20,309.65	0.06

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031	
	270,000.000	Local	119.555926	322,801.00	130.000000	351,000.00	28,199.00	0.06
		Base	119.555926	322,801.00	130.000000	351,000.00	28,199.00	0.06
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027	
	200,000.000	Local	98.925840	197,851.68	106.099990	212,199.98	14,348.30	0.03
		Base	98.925840	197,851.68	106.099990	212,199.98	14,348.30	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039	
	1,500,000.000	Local	115.192536	1,727,888.04	127.970948	1,919,564.22	191,676.18	0.31
		Base	115.192536	1,727,888.04	127.970948	1,919,564.22	191,676.18	0.31
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 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
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043	
	40,000.000	Local	86.143950	34,457.58	123.125000	49,250.00	14,792.42	0.01
		Base	86.143950	34,457.58	123.125000	49,250.00	14,792.42	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050	
	1,340,000.000	Local	98.673489	1,322,224.75	103.626000	1,388,588.40	66,363.65	0.23
		Base	98.673489	1,322,224.75	103.626000	1,388,588.40	66,363.65	0.22
363576AB5	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5					3.500000	20 May 2051	
	240,000.000	Local	98.816196	237,158.87	106.797811	256,314.75	19,155.88	0.04
		Base	98.816196	237,158.87	106.797811	256,314.75	19,155.88	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040	
	880,000.000	Local	110.634702	973,585.38	121.645901	1,070,483.93	96,898.55	0.18
		Base	110.634702	973,585.38	121.645901	1,070,483.93	96,898.55	0.17
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050	
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039	
	882,000.000	Local	133.766455	1,179,820.13	148.745575	1,311,935.97	132,115.84	0.21
		Base	133.766455	1,179,820.13	148.745575	1,311,935.97	132,115.84	0.21

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	150,000.000	Local	105.689113	158,533.67	136.756142	205,134.21	46,600.54	0.03	
		Base	105.689113	158,533.67	136.756142	205,134.21	46,600.54	0.03	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	350,000.000	Local	111.717711	391,011.99	134.052367	469,183.28	78,171.29	0.08	
		Base	111.717711	391,011.99	134.052367	469,183.28	78,171.29	0.08	
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	910,000.000	Local	127.904289	1,163,929.03	141.495479	1,287,608.86	123,679.83	0.21	
		Base	127.904289	1,163,929.03	141.495479	1,287,608.86	123,679.83	0.21	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	1,140,000.000	Local	127.354772	1,451,844.40	131.792449	1,502,433.92	50,589.52	0.25	
		Base	127.354772	1,451,844.40	131.792449	1,502,433.92	50,589.52	0.24	
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
	400,000.000	Local	100.042808	400,171.23	91.125000	364,500.00	-35,671.23	0.06	
Original Face:	400,000.000	Base	100.042808	400,171.23	91.125000	364,500.00	-35,671.23	0.06	
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
	130,000.000	Local	106.081815	137,906.36	137.638896	178,930.56	41,024.20	0.03	
		Base	106.081815	137,906.36	137.638896	178,930.56	41,024.20	0.03	
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local	99.829870	99,829.87	124.877491	124,877.49	25,047.62	0.02	
		Base	99.829870	99,829.87	124.877491	124,877.49	25,047.62	0.02	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	330,000.000	Local	105.548455	348,309.90	120.870409	398,872.35	50,562.45	0.07	
		Base	105.548455	348,309.90	120.870409	398,872.35	50,562.45	0.06	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	1,290,000.000	Local	123.793059	1,596,930.46	125.484813	1,618,754.09	21,823.63	0.26	
		Base	123.793059	1,596,930.46	125.484813	1,618,754.09	21,823.63	0.26	
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	410,000.000	Local	102.262276	419,275.33	114.826618	470,789.13	51,513.80	0.08	
		Base	102.262276	419,275.33	114.826618	470,789.13	51,513.80	0.08	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	220,000.000	Local	100.429023	220,943.85	109.010000	239,822.00	18,878.15	0.04	
		Base	100.429023	220,943.85	109.010000	239,822.00	18,878.15	0.04	
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875					3.875000	27 Apr 2051		
	1,330,000.000	Local	103.098921	1,371,215.65	104.305400	1,387,261.82	16,046.17	0.23	
		Base	103.098921	1,371,215.65	104.305400	1,387,261.82	16,046.17	0.22	
378272BG2	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625					2.625000	23 Sep 2031		
	60,000.000	Local	99.773417	59,864.05	97.811958	58,687.17	-1,176.88	0.01	
		Base	99.773417	59,864.05	97.811958	58,687.17	-1,176.88	0.01	
378272BH0	GLENCORE FUNDING LLC SR UNSECURED 144A 09/51 3.375					3.375000	23 Sep 2051		
	290,000.000	Local	98.513631	285,689.53	94.777635	274,855.14	-10,834.39	0.04	
		Base	98.513631	285,689.53	94.777635	274,855.14	-10,834.39	0.04	
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	362,347.000	Local	100.035789	362,476.68	98.250000	356,005.93	-6,470.75	0.06	
		Base	100.035789	362,476.68	98.250000	356,005.93	-6,470.75	0.06	
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	550,000.000	Local	110.095345	605,524.40	127.628836	701,958.60	96,434.20	0.11	
		Base	110.095345	605,524.40	127.628836	701,958.60	96,434.20	0.11	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	2,190,000.000	Local	125.286225	2,743,768.32	142.873357	3,128,926.52	385,158.20	0.51	
		Base	125.286225	2,743,768.32	142.873357	3,128,926.52	385,158.20	0.51	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	1,370,000.000	Local	132.720196	1,818,266.69	145.379760	1,991,702.71	173,436.02	0.33	
		Base	132.720196	1,818,266.69	145.379760	1,991,702.71	173,436.02	0.32	
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local	99.307195	436,951.66	111.019836	488,487.28	51,535.62	0.08	
		Base	99.307195	436,951.66	111.019836	488,487.28	51,535.62	0.08	
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR					2.383000	21 Jul 2032		
	1,490,000.000	Local	100.000000	1,490,000.00	98.982847	1,474,844.42	-15,155.58	0.24	
		Base	100.000000	1,490,000.00	98.982847	1,474,844.42	-15,155.58	0.24	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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38144GAG6	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
	510,000.000	Local	100.000000	510,000.00	100.125000	510,637.50	637.50	0.08	
		Base	100.000000	510,000.00	100.125000	510,637.50	637.50	0.08	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	2,750,000.000	Local	119.420660	3,284,068.15	130.908243	3,599,976.68	315,908.53	0.59	
		Base	119.420660	3,284,068.15	130.908243	3,599,976.68	315,908.53	0.58	
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	225,000.000	Local	124.298867	279,672.45	134.871930	303,461.84	23,789.39	0.05	
	Original Face: 225,000.000	Base	124.298867	279,672.45	134.871930	303,461.84	23,789.39	0.05	
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
	240,000.000	Local	102.140513	245,137.23	123.873354	297,296.05	52,158.82	0.05	
		Base	102.140513	245,137.23	123.873354	297,296.05	52,158.82	0.05	
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	150,000.000	Local	136.340940	204,511.41	140.182863	210,274.29	5,762.88	0.03	
		Base	136.340940	204,511.41	140.182863	210,274.29	5,762.88	0.03	
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	500,000.000	Local	125.392306	626,961.53	138.416614	692,083.07	65,121.54	0.11	
		Base	125.392306	626,961.53	138.416614	692,083.07	65,121.54	0.11	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	740,000.000	Local	102.158034	755,969.45	110.370992	816,745.34	60,775.89	0.13	
		Base	102.158034	755,969.45	110.370992	816,745.34	60,775.89	0.13	
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.700000	31 Dec 2099		
	1,110,000.000	Local	99.780311	1,107,561.45	101.375000	1,125,262.50	17,701.05	0.18	
		Base	99.780311	1,107,561.45	101.375000	1,125,262.50	17,701.05	0.18	
404280CT4	HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR					2.804000	24 May 2032		
	690,000.000	Local	101.185920	698,182.85	101.271301	698,771.98	589.13	0.11	
		Base	101.185920	698,182.85	101.271301	698,771.98	589.13	0.11	
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
	320,000.000	Local	99.569441	318,622.21	114.289650	365,726.88	47,104.67	0.06	
		Base	99.569441	318,622.21	114.289650	365,726.88	47,104.67	0.06	

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
	240,000.000	Local		105.658671	253,580.81	117.777621	282,666.29	29,085.48	0.05
		Base		105.658671	253,580.81	117.777621	282,666.29	29,085.48	0.05
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
	20,000.000	Local		99.977600	19,995.52	103.317049	20,663.41	667.89	0.00
		Base		99.977600	19,995.52	103.317049	20,663.41	667.89	0.00
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	600,000.000	Local		108.134827	648,808.96	123.170346	739,022.08	90,213.12	0.12
		Base		108.134827	648,808.96	123.170346	739,022.08	90,213.12	0.12
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
	240,000.000	Local		99.680750	239,233.80	97.398702	233,756.88	-5,476.92	0.04
		Base		99.680750	239,233.80	97.398702	233,756.88	-5,476.92	0.04
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	130,000.000	Local		100.535631	130,696.32	104.500000	135,850.00	5,153.68	0.02
		Base		100.535631	130,696.32	104.500000	135,850.00	5,153.68	0.02
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	50,000.000	Local		100.000000	50,000.00	107.700000	53,850.00	3,850.00	0.01
		Base		100.000000	50,000.00	107.700000	53,850.00	3,850.00	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	120,000.000	Local		101.386642	121,663.97	124.507357	149,408.83	27,744.86	0.02
		Base		101.386642	121,663.97	124.507357	149,408.83	27,744.86	0.02
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	200,000.000	Local		108.751740	217,503.48	122.239705	244,479.41	26,975.93	0.04
		Base		108.751740	217,503.48	122.239705	244,479.41	26,975.93	0.04
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	740,000.000	Local		115.218389	852,616.08	128.003301	947,224.43	94,608.35	0.15
		Base		115.218389	852,616.08	128.003301	947,224.43	94,608.35	0.15
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	110,000.000	Local		99.161991	109,078.19	108.128502	118,941.35	9,863.16	0.02
		Base		99.161991	109,078.19	108.128502	118,941.35	9,863.16	0.02

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050	
	360,000.000	Local		102.859292	370,293.45	107.981299	388,732.68	0.06
		Base		102.859292	370,293.45	107.981299	388,732.68	0.06
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B						15 Mar 2028	
	597,000.000	Local		99.767926	595,614.52	99.791700	595,756.45	0.10
		Base		99.767926	595,614.52	99.791700	595,756.45	0.10
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042	
	150,000.000	Local		101.121787	151,682.68	122.285598	183,428.40	0.03
		Base		101.121787	151,682.68	122.285598	183,428.40	0.03
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044	
	740,000.000	Local		115.037205	851,275.32	127.819185	945,861.97	0.15
		Base		115.037205	851,275.32	127.819185	945,861.97	0.15
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					3.460000	21 Dec 2065	
	240,000.000	Local		78.796642	189,111.94	81.000000	194,400.00	0.03
		Base		78.796642	189,111.94	81.000000	194,400.00	0.03
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					3.710000	21 Dec 2065	
	840,000.000	Local		82.607379	693,901.98	83.375000	700,350.00	0.11
		Base		82.607379	693,901.98	83.375000	700,350.00	0.11
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033	
	20,000.000	Local		97.198650	19,439.73	116.554650	23,310.93	0.00
	Original Face: 20,000.000	Base		97.198650	19,439.73	116.554650	23,310.93	0.00
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035	
	305,000.000	Local		102.399423	312,318.24	123.982250	378,145.86	0.06
	Original Face: 305,000.000	Base		102.399423	312,318.24	123.982250	378,145.86	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038	
	90,000.000	Local		103.210000	92,889.00	117.811580	106,030.42	0.02
	Original Face: 90,000.000	Base		103.210000	92,889.00	117.811580	106,030.42	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048	
	1,670,000.000	Local		109.813038	1,833,877.74	111.163964	1,856,438.20	0.30
		Base		109.813038	1,833,877.74	111.163964	1,856,438.20	0.30

& 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

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
	230,000.000	Local	99.136365	228,013.64	101.387598	233,191.48	5,177.84	0.04	
		Base	99.136365	228,013.64	101.387598	233,191.48	5,177.84	0.04	
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local	100.456851	174,794.92	111.299816	193,661.68	18,866.76	0.03	
		Base	100.456851	174,794.92	111.299816	193,661.68	18,866.76	0.03	
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	630,000.000	Local	115.792283	729,491.38	139.771029	880,557.48	151,066.10	0.14	
		Base	115.792283	729,491.38	139.771029	880,557.48	151,066.10	0.14	
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8					2.800000	12 Aug 2041		
	920,000.000	Local	99.909465	919,167.08	99.467318	915,099.33	-4,067.75	0.15	
		Base	99.909465	919,167.08	99.467318	915,099.33	-4,067.75	0.15	
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2					3.200000	12 Aug 2061		
	720,000.000	Local	99.619644	717,261.44	100.491197	723,536.62	6,275.18	0.12	
		Base	99.619644	717,261.44	100.491197	723,536.62	6,275.18	0.12	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local	100.317485	200,634.97	107.956484	215,912.97	15,278.00	0.04	
		Base	100.317485	200,634.97	107.956484	215,912.97	15,278.00	0.03	
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local	97.428410	282,542.39	108.172344	313,699.80	31,157.41	0.05	
		Base	97.428410	282,542.39	108.172344	313,699.80	31,157.41	0.05	
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local	89.281379	1,214,226.75	110.844992	1,507,491.89	293,265.14	0.25	
		Base	89.281379	1,214,226.75	110.844992	1,507,491.89	293,265.14	0.24	
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	1,080,000.000	Local	105.637975	1,140,890.13	117.720326	1,271,379.52	130,489.39	0.21	
		Base	105.637975	1,140,890.13	117.720326	1,271,379.52	130,489.39	0.21	
46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 4.198					4.198000	01 Jun 2032		
	240,000.000	Local	100.000000	240,000.00	102.218923	245,325.42	5,325.42	0.04	
		Base	100.000000	240,000.00	102.218923	245,325.42	5,325.42	0.04	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 4.95					4.950000	01 Jun 2042	
	2,570,000.000	Local	101.162085	2,599,865.58	103.441963	2,658,458.45	58,592.87	0.43
		Base	101.162085	2,599,865.58	103.441963	2,658,458.45	58,592.87	0.43
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050	
	290,000.000	Local	100.000000	290,000.00	113.910000	330,339.00	40,339.00	0.05
		Base	100.000000	290,000.00	113.910000	330,339.00	40,339.00	0.05
46513YJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048	
	340,000.000	Local	99.158824	337,140.00	120.103800	408,352.92	71,212.92	0.07
		Base	99.158824	337,140.00	120.103800	408,352.92	71,212.92	0.07
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045	
	1,220,000.000	Local	109.885970	1,340,608.83	130.458828	1,591,597.70	250,988.87	0.26
		Base	109.885970	1,340,608.83	130.458828	1,591,597.70	250,988.87	0.26
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	106.169973	891,827.77	120.453790	1,011,811.84	119,984.07	0.17
		Base	106.169973	891,827.77	120.453790	1,011,811.84	119,984.07	0.16
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048	
	250,000.000	Local	98.233216	245,583.04	115.650940	289,127.35	43,544.31	0.05
		Base	98.233216	245,583.04	115.650940	289,127.35	43,544.31	0.05
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049	
	470,000.000	Local	107.826651	506,785.26	114.534535	538,312.31	31,527.05	0.09
		Base	107.826651	506,785.26	114.534535	538,312.31	31,527.05	0.09
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051	
	1,580,000.000	Local	100.062453	1,580,986.76	101.316373	1,600,798.69	19,811.93	0.26
		Base	100.062453	1,580,986.76	101.316373	1,600,798.69	19,811.93	0.26
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR					3.157000	22 Apr 2042	
	730,000.000	Local	100.000000	730,000.00	103.599332	756,275.12	26,275.12	0.12
		Base	100.000000	730,000.00	103.599332	756,275.12	26,275.12	0.12

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR					3.328000	22 Apr 2052		
	4,450,000.000	Local	101.719466	4,526,516.24	104.605419	4,654,941.15	128,424.91	0.76	
		Base	101.719466	4,526,516.24	104.605419	4,654,941.15	128,424.91	0.75	
47770VAZ3	JOB SOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	260,000.000	Local	111.861215	290,839.16	122.242640	317,830.86	26,991.70	0.05	
	Original Face:	260,000.000	Base	111.861215	290,839.16	122.242640	317,830.86	26,991.70	0.05
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.352500	20,870.50	145.325716	29,065.14	8,194.64	0.00	
		Base	104.352500	20,870.50	145.325716	29,065.14	8,194.64	0.00	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	104.851700	20,970.34	128.186069	25,637.21	4,666.87	0.00	
		Base	104.851700	20,970.34	128.186069	25,637.21	4,666.87	0.00	
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
	210,000.000	Local	99.745662	209,465.89	112.538030	236,329.86	26,863.97	0.04	
		Base	99.745662	209,465.89	112.538030	236,329.86	26,863.97	0.04	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.364712	427,268.26	94.228402	405,182.13	-22,086.13	0.07	
		Base	99.364712	427,268.26	94.228402	405,182.13	-22,086.13	0.07	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	1,050,000.000	Local	96.494193	1,013,189.03	92.970607	976,191.37	-36,997.66	0.16	
		Base	96.494193	1,013,189.03	92.970607	976,191.37	-36,997.66	0.16	
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
	400,000.000	Local	100.000000	400,000.00	102.938000	411,752.00	11,752.00	0.07	
		Base	100.000000	400,000.00	102.938000	411,752.00	11,752.00	0.07	
48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
	720,000.000	Local	100.000000	720,000.00	100.125000	720,900.00	900.00	0.12	
		Base	100.000000	720,000.00	100.125000	720,900.00	900.00	0.12	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	570,000.000	Local	112.885100	643,445.07	132.354296	754,419.49	110,974.42	0.12	
		Base	112.885100	643,445.07	132.354296	754,419.49	110,974.42	0.12	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
	90,000.000	Local	111.271667	100,144.50	128.998762	116,098.89	15,954.39	0.02	
		Base	111.271667	100,144.50	128.998762	116,098.89	15,954.39	0.02	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	110,000.000	Local	98.792609	108,671.87	107.146369	117,861.01	9,189.14	0.02	
		Base	98.792609	108,671.87	107.146369	117,861.01	9,189.14	0.02	
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	300,000.000	Local	102.516407	307,549.22	122.180612	366,541.84	58,992.62	0.06	
		Base	102.516407	307,549.22	122.180612	366,541.84	58,992.62	0.06	
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	600,000.000	Local	105.003710	630,022.26	106.585414	639,512.48	9,490.22	0.10	
		Base	105.003710	630,022.26	106.585414	639,512.48	9,490.22	0.10	
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
	280,000.000	Local	100.000000	280,000.00	100.955425	282,675.19	2,675.19	0.05	
		Base	100.000000	280,000.00	100.955425	282,675.19	2,675.19	0.05	
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
	270,000.000	Local	100.000000	270,000.00	101.921463	275,187.95	5,187.95	0.05	
		Base	100.000000	270,000.00	101.921463	275,187.95	5,187.95	0.04	
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	710,000.000	Local	99.522023	706,606.36	104.042341	738,700.62	32,094.26	0.12	
		Base	99.522023	706,606.36	104.042341	738,700.62	32,094.26	0.12	
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local	116.434970	116,434.97	140.599910	140,599.91	24,164.94	0.02	
		Base	116.434970	116,434.97	140.599910	140,599.91	24,164.94	0.02	
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	950,000.000	Local	127.850746	1,214,582.09	141.497671	1,344,227.87	129,645.78	0.22	
		Base	127.850746	1,214,582.09	141.497671	1,344,227.87	129,645.78	0.22	
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	410,000.000	Local	111.142451	455,684.05	125.717462	515,441.59	59,757.54	0.08	
		Base	111.142451	455,684.05	125.717462	515,441.59	59,757.54	0.08	

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49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local		115.365781	121,134.07	123.252593	129,415.22	8,281.15	0.02
		Base		115.365781	121,134.07	123.252593	129,415.22	8,281.15	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	490,000.000	Local		125.407980	614,499.10	127.991499	627,158.35	12,659.25	0.10
		Base		125.407980	614,499.10	127.991499	627,158.35	12,659.25	0.10
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local		114.145752	730,532.81	124.560758	797,188.85	66,656.04	0.13
		Base		114.145752	730,532.81	124.560758	797,188.85	66,656.04	0.13
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6					3.600000	15 Feb 2051		
	1,390,000.000	Local		98.448079	1,368,428.30	100.818054	1,401,370.95	32,942.65	0.23
		Base		98.448079	1,368,428.30	100.818054	1,401,370.95	32,942.65	0.23
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2					3.200000	12 Jan 2031		
	420,000.000	Local		100.000000	420,000.00	95.626000	401,629.20	-18,370.80	0.07
		Base		100.000000	420,000.00	95.626000	401,629.20	-18,370.80	0.06
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
	220,000.000	Local		99.744905	219,438.79	100.015191	220,033.42	594.63	0.04
		Base		99.744905	219,438.79	100.015191	220,033.42	594.63	0.04
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	380,000.000	Local		99.882113	379,552.03	103.107104	391,807.00	12,254.97	0.06
		Base		99.882113	379,552.03	103.107104	391,807.00	12,254.97	0.06
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	1,230,000.000	Local		100.650254	1,237,998.13	102.101306	1,255,846.06	17,847.93	0.21
		Base		100.650254	1,237,998.13	102.101306	1,255,846.06	17,847.93	0.20
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	120,000.000	Local		98.151292	117,781.55	100.505831	120,607.00	2,825.45	0.02
		Base		98.151292	117,781.55	100.505831	120,607.00	2,825.45	0.02
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875					3.875000	01 Jun 2029		
	190,000.000	Local		103.538258	196,722.69	103.796000	197,212.40	489.71	0.03
		Base		103.538258	196,722.69	103.796000	197,212.40	489.71	0.03

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539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	350,000.000	Local	104.665266	366,328.43	111.875000	391,562.50	25,234.07	0.06	
		Base	104.665266	366,328.43	111.875000	391,562.50	25,234.07	0.06	
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	730,000.000	Local	102.544616	748,575.70	115.970917	846,587.69	98,011.99	0.14	
		Base	102.544616	748,575.70	115.970917	846,587.69	98,011.99	0.14	
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	260,000.000	Local	100.000000	260,000.00	115.055000	299,143.00	39,143.00	0.05	
		Base	100.000000	260,000.00	115.055000	299,143.00	39,143.00	0.05	
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
	20,000.000	Local	98.136550	19,627.31	119.532913	23,906.58	4,279.27	0.00	
		Base	98.136550	19,627.31	119.532913	23,906.58	4,279.27	0.00	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	50,000.000	Local	98.494960	49,247.48	123.703076	61,851.54	12,604.06	0.01	
		Base	98.494960	49,247.48	123.703076	61,851.54	12,604.06	0.01	
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
	940,000.000	Local	95.725530	899,819.98	98.737400	928,131.56	28,311.58	0.15	
		Base	95.725530	899,819.98	98.737400	928,131.56	28,311.58	0.15	
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75					6.750000	01 Aug 2049		
	610,000.000	Local	167.692136	1,022,922.03	168.917390	1,030,396.08	7,474.05	0.17	
	Original Face:	610,000.000	Base	167.692136	1,022,922.03	168.917390	1,030,396.08	7,474.05	0.17
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
	220,000.000	Local	151.738891	333,825.56	161.569290	355,452.44	21,626.88	0.06	
	Original Face:	220,000.000	Base	151.738891	333,825.56	161.569290	355,452.44	21,626.88	0.06
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
	2,090,000.000	Local	98.616487	2,061,084.57	97.259582	2,032,725.26	-28,359.31	0.33	
		Base	98.616487	2,061,084.57	97.259582	2,032,725.26	-28,359.31	0.33	
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8					2.800000	15 Sep 2041		
	380,000.000	Local	99.894121	379,597.66	97.059349	368,825.53	-10,772.13	0.06	
		Base	99.894121	379,597.66	97.059349	368,825.53	-10,772.13	0.06	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55261FAN4	M+T BANK CORPORATION JR SUBORDINA 12/99 VAR				3.500000	31 Dec 2099		
		340,000.000	Local 100.000000	340,000.00	99.250000	337,450.00	-2,550.00	0.06
			Base 100.000000	340,000.00	99.250000	337,450.00	-2,550.00	0.05
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
		170,000.000	Local 100.557924	170,948.47	125.900000	214,030.00	43,081.53	0.04
			Base 100.557924	170,948.47	125.900000	214,030.00	43,081.53	0.03
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5				2.500000	15 Jan 2031		
		500,000.000	Local 100.000000	500,000.00	97.457000	487,285.00	-12,715.00	0.08
			Base 100.000000	500,000.00	97.457000	487,285.00	-12,715.00	0.08
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027		
		920,000.000	Local 103.795177	954,915.63	104.981000	965,825.20	10,909.57	0.16
			Base 103.795177	954,915.63	104.981000	965,825.20	10,909.57	0.16
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029		
		470,000.000	Local 103.099338	484,566.89	102.250000	480,575.00	-3,991.89	0.08
			Base 103.099338	484,566.89	102.250000	480,575.00	-3,991.89	0.08
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049		
		430,000.000	Local 100.000000	430,000.00	109.000000	468,700.00	38,700.00	0.08
			Base 100.000000	430,000.00	109.000000	468,700.00	38,700.00	0.08
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
		450,000.000	Local 116.007891	522,035.51	121.265911	545,696.60	23,661.09	0.09
			Base 116.007891	522,035.51	121.265911	545,696.60	23,661.09	0.09
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		1,880,000.000	Local 105.118619	1,976,230.03	112.382817	2,112,796.96	136,566.93	0.35
			Base 105.118619	1,976,230.03	112.382817	2,112,796.96	136,566.93	0.34
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
		290,000.000	Local 117.451031	340,607.99	115.352788	334,523.09	-6,084.90	0.05
			Base 117.451031	340,607.99	115.352788	334,523.09	-6,084.90	0.05
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
		290,000.000	Local 100.044314	290,128.51	105.375000	305,587.50	15,458.99	0.05
			Base 100.044314	290,128.51	105.375000	305,587.50	15,458.99	0.05

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WESTERN ASSET MANAGEMENT COMPANY

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55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	300,000.000	Local		99.590147	298,770.44	107.300000	321,900.00	23,129.56	0.05
		Base		99.590147	298,770.44	107.300000	321,900.00	23,129.56	0.05
559080AG1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15					5.150000	15 Oct 2043		
	260,000.000	Local		127.311354	331,009.52	122.319113	318,029.69	-12,979.83	0.05
		Base		127.311354	331,009.52	122.319113	318,029.69	-12,979.83	0.05
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	562,000.000	Local		103.427260	581,261.20	110.630904	621,745.68	40,484.48	0.10
		Base		103.427260	581,261.20	110.630904	621,745.68	40,484.48	0.10
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local		99.680525	79,744.42	112.655870	90,124.70	10,380.28	0.01
		Base		99.680525	79,744.42	112.655870	90,124.70	10,380.28	0.01
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	290,000.000	Local		104.430190	302,847.55	115.591368	335,214.97	32,367.42	0.05
		Base		104.430190	302,847.55	115.591368	335,214.97	32,367.42	0.05
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	510,000.000	Local		109.123198	556,528.31	124.806032	636,510.76	79,982.45	0.10
		Base		109.123198	556,528.31	124.806032	636,510.76	79,982.45	0.10
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	1,440,000.000	Local		96.177060	1,384,949.66	95.320597	1,372,616.60	-12,333.06	0.22
		Base		96.177060	1,384,949.66	95.320597	1,372,616.60	-12,333.06	0.22
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local		135.772580	346,220.08	171.652730	437,714.46	91,494.38	0.07
		Base		135.772580	346,220.08	171.652730	437,714.46	91,494.38	0.07
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local		103.338523	361,684.83	128.513058	449,795.70	88,110.87	0.07
		Base		103.338523	361,684.83	128.513058	449,795.70	88,110.87	0.07
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local		99.218429	416,717.40	107.327351	450,774.87	34,057.47	0.07
		Base		99.218429	416,717.40	107.327351	450,774.87	34,057.47	0.07

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575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	1,050,000.000	Local	101.152510	1,062,101.36	104.463155	1,096,863.13	34,761.77	0.18	
		Base	101.152510	1,062,101.36	104.463155	1,096,863.13	34,761.77	0.18	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	1,590,000.000	Local	115.113853	1,830,310.27	118.621235	1,886,077.64	55,767.37	0.31	
		Base	115.113853	1,830,310.27	118.621235	1,886,077.64	55,767.37	0.30	
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95					2.950000	15 Mar 2051		
	770,000.000	Local	100.599570	774,616.69	102.982767	792,967.31	18,350.62	0.13	
		Base	100.599570	774,616.69	102.982767	792,967.31	18,350.62	0.13	
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	121.073658	48,429.46	8,429.46	0.01	
		Base	100.000000	40,000.00	121.073658	48,429.46	8,429.46	0.01	
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
	160,000.000	Local	103.336525	165,338.44	123.286086	197,257.74	31,919.30	0.03	
		Base	103.336525	165,338.44	123.286086	197,257.74	31,919.30	0.03	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	280,000.000	Local	107.505261	301,014.73	126.882267	355,270.35	54,255.62	0.06	
		Base	107.505261	301,014.73	126.882267	355,270.35	54,255.62	0.06	
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
	190,000.000	Local	99.846716	189,708.76	121.721291	231,270.45	41,561.69	0.04	
		Base	99.846716	189,708.76	121.721291	231,270.45	41,561.69	0.04	
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
	2,920,000.000	Local	111.408977	3,253,142.12	122.513780	3,577,402.38	324,260.26	0.59	
		Base	111.408977	3,253,142.12	122.513780	3,577,402.38	324,260.26	0.58	
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	101.650000	548,910.00	8,910.00	0.09	
		Base	100.000000	540,000.00	101.650000	548,910.00	8,910.00	0.09	
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45					2.450000	24 Jun 2050		
	460,000.000	Local	97.712570	449,477.82	92.903551	427,356.33	-22,121.49	0.07	
		Base	97.712570	449,477.82	92.903551	427,356.33	-22,121.49	0.07	

Holdings

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59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	155,000.000	Local	86.466955	134,023.78	128.250000	198,787.50	64,763.72	0.03	
		Base	86.466955	134,023.78	128.250000	198,787.50	64,763.72	0.03	
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55					4.550000	23 Mar 2030		
	0.000	Local	0.000000	-1.69	0.000000	0.00	1.69	0.00	
		Base	0.000000	-1.69	0.000000	0.00	1.69	0.00	
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	1,149,000.000	Local	96.404950	1,107,692.87	96.218430	1,105,549.76	-2,143.11	0.18	
		Base	96.404950	1,107,692.87	96.218430	1,105,549.76	-2,143.11	0.18	
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	43,000.000	Local	95.918651	41,245.02	96.451416	41,474.11	229.09	0.01	
		Base	95.918651	41,245.02	96.451416	41,474.11	229.09	0.01	
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	611,000.000	Local	97.246917	594,178.66	103.716227	633,706.15	39,527.49	0.10	
		Base	97.246917	594,178.66	103.716227	633,706.15	39,527.49	0.10	
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
	207,000.000	Local	95.907831	198,529.21	105.213242	217,791.41	19,262.20	0.04	
		Base	95.907831	198,529.21	105.213242	217,791.41	19,262.20	0.04	
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65					3.650000	01 Aug 2048		
	430,000.000	Local	107.036935	460,258.82	111.932995	481,311.88	21,053.06	0.08	
		Base	107.036935	460,258.82	111.932995	481,311.88	21,053.06	0.08	
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	480,000.000	Local	116.037456	556,979.79	123.444842	592,535.24	35,555.45	0.10	
		Base	116.037456	556,979.79	123.444842	592,535.24	35,555.45	0.10	
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	1,270,000.000	Local	103.191250	1,310,528.88	104.399720	1,325,876.44	15,347.56	0.22	
		Base	103.191250	1,310,528.88	104.399720	1,325,876.44	15,347.56	0.21	
595620AW5	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/52 2.7					2.700000	01 Aug 2052		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

Holdings

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59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		113.935665	996,937.07	138.235218	1,209,558.16	212,621.09	0.20
		Base		113.935665	996,937.07	138.235218	1,209,558.16	212,621.09	0.20
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	750,000.000	Local		98.934196	742,006.47	108.714750	815,360.63	73,354.16	0.13
Original Face:	750,000.000	Base		98.934196	742,006.47	108.714750	815,360.63	73,354.16	0.13
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	130,000.000	Local		99.457262	129,294.44	92.532957	120,292.84	-9,001.60	0.02
		Base		99.457262	129,294.44	92.532957	120,292.84	-9,001.60	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	600,000.000	Local		114.776198	688,657.19	130.192579	781,155.47	92,498.28	0.13
		Base		114.776198	688,657.19	130.192579	781,155.47	92,498.28	0.13
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	320,000.000	Local		100.000000	320,000.00	103.097228	329,911.13	9,911.13	0.05
		Base		100.000000	320,000.00	103.097228	329,911.13	9,911.13	0.05
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	400,000.000	Local		120.700383	482,801.53	147.928931	591,715.72	108,914.19	0.10
		Base		120.700383	482,801.53	147.928931	591,715.72	108,914.19	0.10
61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR					2.239000	21 Jul 2032		
	680,000.000	Local		100.000000	680,000.00	98.351548	668,790.53	-11,209.47	0.11
		Base		100.000000	680,000.00	98.351548	668,790.53	-11,209.47	0.11
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR					2.484000	16 Sep 2036		
	1,750,000.000	Local		100.000000	1,750,000.00	97.796325	1,711,435.69	-38,564.31	0.28
		Base		100.000000	1,750,000.00	97.796325	1,711,435.69	-38,564.31	0.28
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	120,000.000	Local		154.244492	185,093.39	151.127354	181,352.82	-3,740.57	0.03
		Base		154.244492	185,093.39	151.127354	181,352.82	-3,740.57	0.03
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
	1,790,000.000	Local		101.407373	1,815,191.98	104.386993	1,868,527.17	53,335.19	0.31
		Base		101.407373	1,815,191.98	104.386993	1,868,527.17	53,335.19	0.30

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

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63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5					2.500000	21 Dec 2040		
	810,000.000	Local		100.000000	810,000.00	91.802918	743,603.64	-66,396.36	0.12
		Base		100.000000	810,000.00	91.802918	743,603.64	-66,396.36	0.12
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local		145.119450	29,023.89	174.015534	34,803.11	5,779.22	0.01
		Base		145.119450	29,023.89	174.015534	34,803.11	5,779.22	0.01
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
	37,000.000	Local		124.345270	46,007.75	120.405226	44,549.93	-1,457.82	0.01
		Base		124.345270	46,007.75	120.405226	44,549.93	-1,457.82	0.01
64110LAU0	NETFLIX INC SR UNSECURED 144A 11/29 5.375					5.375000	15 Nov 2029		
	140,000.000	Local		116.530007	163,142.01	121.125000	169,575.00	6,432.99	0.03
		Base		116.530007	163,142.01	121.125000	169,575.00	6,432.99	0.03
64110LAV8	NETFLIX INC SR UNSECURED 144A 06/30 4.875					4.875000	15 Jun 2030		
	300,000.000	Local		114.200977	342,602.93	117.750000	353,250.00	10,647.07	0.06
		Base		114.200977	342,602.93	117.750000	353,250.00	10,647.07	0.06
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
	220,000.000	Local		100.000000	220,000.00	113.503820	249,708.40	29,708.40	0.04
		Base		100.000000	220,000.00	113.503820	249,708.40	29,708.40	0.04
646139W35	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/40 FIXED 7.414					7.414000	01 Jan 2040		
	150,000.000	Local		157.959860	236,939.79	163.248090	244,872.14	7,932.35	0.04
	Original Face: 150,000.000	Base		157.959860	236,939.79	163.248090	244,872.14	7,932.35	0.04
646139X83	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/41 FIXED 7.102					7.102000	01 Jan 2041		
	155,000.000	Local		157.713568	244,456.03	158.942400	246,360.72	1,904.69	0.04
	Original Face: 155,000.000	Base		157.713568	244,456.03	158.942400	246,360.72	1,904.69	0.04
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	130,000.000	Local		99.446392	129,280.31	124.781241	162,215.61	32,935.30	0.03
		Base		99.446392	129,280.31	124.781241	162,215.61	32,935.30	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	640,000.000	Local		102.756223	657,639.83	111.771615	715,338.34	57,698.51	0.12
		Base		102.756223	657,639.83	111.771615	715,338.34	57,698.51	0.12

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44					5.440000	15 Jun 2043		
	820,000.000	Local		137.961098	1,131,281.00	145.525170	1,193,306.39	62,025.39	0.20
		Base		137.961098	1,131,281.00	145.525170	1,193,306.39	62,025.39	0.19
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
	200,000.000	Local		100.000000	200,000.00	103.375000	206,750.00	6,750.00	0.03
		Base		100.000000	200,000.00	103.375000	206,750.00	6,750.00	0.03
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR					2.750000	21 Jan 2051		
	780,000.000	Local		98.638909	769,383.49	97.875000	763,425.00	-5,958.49	0.12
		Base		98.638909	769,383.49	97.875000	763,425.00	-5,958.49	0.12
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75					2.750000	09 Mar 2028		
	200,000.000	Local		99.959225	199,918.45	101.052170	202,104.34	2,185.89	0.03
		Base		99.959225	199,918.45	101.052170	202,104.34	2,185.89	0.03
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
	510,000.000	Local		108.644257	554,085.71	112.357860	573,025.09	18,939.38	0.09
		Base		108.644257	554,085.71	112.357860	573,025.09	18,939.38	0.09
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.263150	137,568.41	117.937813	165,112.94	27,544.53	0.03
		Base		98.263150	137,568.41	117.937813	165,112.94	27,544.53	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	999,000.000	Local		97.234204	971,369.70	99.812000	997,121.88	25,752.18	0.16
		Base		97.234204	971,369.70	99.812000	997,121.88	25,752.18	0.16
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		114.724103	390,061.95	127.027549	431,893.67	41,831.72	0.07
		Base		114.724103	390,061.95	127.027549	431,893.67	41,831.72	0.07
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	1,370,000.000	Local		107.382095	1,471,134.70	116.806178	1,600,244.64	129,109.94	0.26
		Base		107.382095	1,471,134.70	116.806178	1,600,244.64	129,109.94	0.26
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	1,050,000.000	Local		135.523928	1,423,001.24	139.912603	1,469,082.33	46,081.09	0.24
		Base		135.523928	1,423,001.24	139.912603	1,469,082.33	46,081.09	0.24

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,390,000.000	Local	100.708736	1,399,851.43		113.841274	1,582,393.71	182,542.28	0.26
		Base	100.708736	1,399,851.43		113.841274	1,582,393.71	182,542.28	0.26
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local	100.509461	381,935.95		108.266357	411,412.16	29,476.21	0.07
		Base	100.509461	381,935.95		108.266357	411,412.16	29,476.21	0.07
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
	750,000.000	Local	103.513551	776,351.63		107.237071	804,278.03	27,926.40	0.13
		Base	103.513551	776,351.63		107.237071	804,278.03	27,926.40	0.13
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
	160,000.000	Local	99.887406	159,819.85		102.416087	163,865.74	4,045.89	0.03
		Base	99.887406	159,819.85		102.416087	163,865.74	4,045.89	0.03
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	140,000.000	Local	99.810671	139,734.94		110.673678	154,943.15	15,208.21	0.03
		Base	99.810671	139,734.94		110.673678	154,943.15	15,208.21	0.03
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	410,000.000	Local	109.806410	450,206.28		116.090827	475,972.39	25,766.11	0.08
		Base	109.806410	450,206.28		116.090827	475,972.39	25,766.11	0.08
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75					3.750000	23 Jun 2031		
	200,000.000	Local	99.379405	198,758.81		99.630000	199,260.00	501.19	0.03
		Base	99.379405	198,758.81		99.630000	199,260.00	501.19	0.03
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
	740,000.000	Local	99.837474	738,797.31		99.000000	732,600.00	-6,197.31	0.12
		Base	99.837474	738,797.31		99.000000	732,600.00	-6,197.31	0.12
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	10,000.000	Local	99.376500	9,937.65		102.250000	10,225.00	287.35	0.00
		Base	99.376500	9,937.65		102.250000	10,225.00	287.35	0.00
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	520,000.000	Local	102.314798	532,036.95		98.628000	512,865.60	-19,171.35	0.08
		Base	102.314798	532,036.95		98.628000	512,865.60	-19,171.35	0.08

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local		131.826767	79,096.06	133.327100	79,996.26	900.20	0.01
		Base		131.826767	79,096.06	133.327100	79,996.26	900.20	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		120.981422	387,140.55	125.812500	402,600.00	15,459.45	0.07
		Base		120.981422	387,140.55	125.812500	402,600.00	15,459.45	0.07
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	460,000.000	Local		133.344172	613,383.19	132.500000	609,500.00	-3,883.19	0.10
		Base		133.344172	613,383.19	132.500000	609,500.00	-3,883.19	0.10
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local		119.675050	47,870.02	117.770000	47,108.00	-762.02	0.01
		Base		119.675050	47,870.02	117.770000	47,108.00	-762.02	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		142.605200	114,084.16	161.700085	129,360.07	15,275.91	0.02
		Base		142.605200	114,084.16	161.700085	129,360.07	15,275.91	0.02
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	200,000.000	Local		115.638910	231,277.82	142.624110	285,248.22	53,970.40	0.05
		Base		115.638910	231,277.82	142.624110	285,248.22	53,970.40	0.05
681936BM1	OMEGA HLTHCARE INVESTORS COMPANY GUAR 02/31 3.375					3.375000	01 Feb 2031		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local		99.517578	89,565.82	104.137533	93,723.78	4,157.96	0.02
		Base		99.517578	89,565.82	104.137533	93,723.78	4,157.96	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	320,000.000	Local		99.713428	319,082.97	114.340078	365,888.25	46,805.28	0.06
		Base		99.713428	319,082.97	114.340078	365,888.25	46,805.28	0.06
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95					3.950000	25 Mar 2051		
	2,230,000.000	Local		101.152820	2,255,707.89	105.968489	2,363,097.30	107,389.41	0.39
		Base		101.152820	2,255,707.89	105.968489	2,363,097.30	107,389.41	0.38

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Holdings

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STATE STREET

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68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1				4.100000	25 Mar 2061			
		3,090,000.000	Local 101.443603	3,134,607.32	106.209514	3,281,873.98	147,266.66	0.54	
			Base 101.443603	3,134,607.32	106.209514	3,281,873.98	147,266.66	0.53	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		400,000.000	Local 99.907173	399,628.69	95.017751	380,071.00	-19,557.69	0.06	
			Base 99.907173	399,628.69	95.017751	380,071.00	-19,557.69	0.06	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		80,000.000	Local 99.523913	79,619.13	92.080282	73,664.23	-5,954.90	0.01	
			Base 99.523913	79,619.13	92.080282	73,664.23	-5,954.90	0.01	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		220,000.000	Local 99.384527	218,645.96	90.499278	199,098.41	-19,547.55	0.03	
			Base 99.384527	218,645.96	90.499278	199,098.41	-19,547.55	0.03	
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050			
		160,000.000	Local 101.585631	162,537.01	105.949986	169,519.98	6,982.97	0.03	
			Base 101.585631	162,537.01	105.949986	169,519.98	6,982.97	0.03	
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060			
		630,000.000	Local 108.672859	684,639.01	97.339000	613,235.70	-71,403.31	0.10	
		Original Face: 630,000.000	Base 108.672859	684,639.01	97.339000	613,235.70	-71,403.31	0.10	
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032			
		730,000.000	Local 100.000000	730,000.00	93.921000	685,623.30	-44,376.70	0.11	
			Base 100.000000	730,000.00	93.921000	685,623.30	-44,376.70	0.11	
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4				5.400000	30 Mar 2050			
		990,000.000	Local 116.791823	1,156,239.05	114.751000	1,136,034.90	-20,204.15	0.19	
		Original Face: 990,000.000	Base 116.791823	1,156,239.05	114.751000	1,136,034.90	-20,204.15	0.18	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022			
		8,000.000	Local 100.340500	8,027.24	103.593064	8,287.45	260.21	0.00	
			Base 100.340500	8,027.24	103.593064	8,287.45	260.21	0.00	
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		240,000.000	Local 104.338138	250,411.53	106.845000	256,428.00	6,016.47	0.04	
			Base 104.338138	250,411.53	106.845000	256,428.00	6,016.47	0.04	

Holdings

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701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	440,000.000	Local		100.000000	440,000.00	104.625000	460,350.00	20,350.00	0.08
		Base		100.000000	440,000.00	104.625000	460,350.00	20,350.00	0.07
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
	550,000.000	Local		101.184305	556,513.68	107.616897	591,892.93	35,379.25	0.10
		Base		101.184305	556,513.68	107.616897	591,892.93	35,379.25	0.10
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local		99.906992	129,879.09	106.344059	138,247.28	8,368.19	0.02
		Base		99.906992	129,879.09	106.344059	138,247.28	8,368.19	0.02
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
	330,000.000	Local		99.302630	327,698.68	109.136946	360,151.92	32,453.24	0.06
		Base		99.302630	327,698.68	109.136946	360,151.92	32,453.24	0.06
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	300,000.000	Local		100.001760	300,005.28	98.948000	296,844.00	-3,161.28	0.05
		Base		100.001760	300,005.28	98.948000	296,844.00	-3,161.28	0.05
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.768192	25,679.73	114.622000	29,801.72	4,121.99	0.00
		Base		98.768192	25,679.73	114.622000	29,801.72	4,121.99	0.00
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	570,000.000	Local		104.759412	597,128.65	120.654500	687,730.65	90,602.00	0.11
		Base		104.759412	597,128.65	120.654500	687,730.65	90,602.00	0.11
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	1,000,000.000	Local		106.381236	1,063,812.36	111.900000	1,119,000.00	55,187.64	0.18
		Base		106.381236	1,063,812.36	111.900000	1,119,000.00	55,187.64	0.18
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
	1,110,000.000	Local		99.307702	1,102,315.49	93.055000	1,032,910.50	-69,404.99	0.17
		Base		99.307702	1,102,315.49	93.055000	1,032,910.50	-69,404.99	0.17
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625					5.625000	19 Jun 2047		
	520,000.000	Local		110.690060	575,588.31	99.891000	519,433.20	-56,155.11	0.08
		Base		110.690060	575,588.31	99.891000	519,433.20	-56,155.11	0.08

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WESTERN ASSET MANAGEMENT COMPANY
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717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044	
	30,000.000	Local	99.747733	29,924.32	124.337918	37,301.38	7,377.06	0.01
		Base	99.747733	29,924.32	124.337918	37,301.38	7,377.06	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040	
	90,000.000	Local	99.411444	89,470.30	99.098046	89,188.24	-282.06	0.01
		Base	99.411444	89,470.30	99.098046	89,188.24	-282.06	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050	
	260,000.000	Local	99.209035	257,943.49	98.331174	255,661.05	-2,282.44	0.04
		Base	99.209035	257,943.49	98.331174	255,661.05	-2,282.44	0.04
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038	
	290,000.000	Local	120.270403	348,784.17	140.025335	406,073.47	57,289.30	0.07
		Base	120.270403	348,784.17	140.025335	406,073.47	57,289.30	0.07
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042	
	90,000.000	Local	99.251756	89,326.58	108.261530	97,435.38	8,108.80	0.02
		Base	99.251756	89,326.58	108.261530	97,435.38	8,108.80	0.02
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044	
	40,000.000	Local	108.646200	43,458.48	114.691921	45,876.77	2,418.29	0.01
		Base	108.646200	43,458.48	114.691921	45,876.77	2,418.29	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050	
	1,460,000.000	Local	99.257728	1,449,162.83	102.342791	1,494,204.75	45,041.92	0.24
		Base	99.257728	1,449,162.83	102.342791	1,494,204.75	45,041.92	0.24
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099	
	730,000.000	Local	69.196737	505,136.18	90.500000	660,650.00	155,513.82	0.11
		Base	69.196737	505,136.18	90.500000	660,650.00	155,513.82	0.11
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036	
	130,000.000	Local	118.401877	153,922.44	124.599975	161,979.97	8,057.53	0.03
		Base	118.401877	153,922.44	124.599975	161,979.97	8,057.53	0.03
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040	
	125,000.000	Local	135.448712	169,310.89	140.252980	175,316.23	6,005.34	0.03
	Original Face:	Base	135.448712	169,310.89	140.252980	175,316.23	6,005.34	0.03

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73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062	
	940,000.000	Local	111.601191	1,049,051.20	134.648880	1,265,699.47	216,648.27	0.21
Original Face:	940,000.000	Base	111.601191	1,049,051.20	134.648880	1,265,699.47	216,648.27	0.20
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96					4.960000	01 Aug 2046	
	370,000.000	Local	132.663716	490,855.75	135.891460	502,798.40	11,942.65	0.08
Original Face:	370,000.000	Base	132.663716	490,855.75	135.891460	502,798.40	11,942.65	0.08
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031	
	200,000.000	Local	131.111155	262,222.31	140.628632	281,257.26	19,034.95	0.05
		Base	131.111155	262,222.31	140.628632	281,257.26	19,034.95	0.05
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050	
	290,000.000	Local	98.479331	285,590.06	85.142644	246,913.67	-38,676.39	0.04
		Base	98.479331	285,590.06	85.142644	246,913.67	-38,676.39	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR					5.000000	10 Dec 2025	
	234,115.000	Local	75.984456	177,891.01	75.590000	176,967.53	-923.48	0.03
Original Face:	234,115.000	Base	75.984456	177,891.01	75.590000	176,967.53	-923.48	0.03
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049	
	420,000.000	Local	100.000000	420,000.00	128.462000	539,540.40	119,540.40	0.09
		Base	100.000000	420,000.00	128.462000	539,540.40	119,540.40	0.09
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050	
	660,000.000	Local	104.935914	692,577.03	121.874000	804,368.40	111,791.37	0.13
		Base	104.935914	692,577.03	121.874000	804,368.40	111,791.37	0.13
74730DAD5	QATAR PETROLEUM SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051	
	2,410,000.000	Local	100.150782	2,413,633.84	101.000000	2,434,100.00	20,466.16	0.40
		Base	100.150782	2,413,633.84	101.000000	2,434,100.00	20,466.16	0.39
74730DAE3	QATAR PETROLEUM SR UNSECURED 144A 07/41 3.125					3.125000	12 Jul 2041	
	730,000.000	Local	99.633947	727,327.81	99.952000	729,649.60	2,321.79	0.12
		Base	99.633947	727,327.81	99.952000	729,649.60	2,321.79	0.12
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025	
	290,000.000	Local	91.863969	266,405.51	105.580000	306,182.00	39,776.49	0.05
		Base	91.863969	266,405.51	105.580000	306,182.00	39,776.49	0.05

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75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	180,000.000	Local	97.453094	175,415.57	101.781000	183,205.80	7,790.23	0.03	
		Base	97.453094	175,415.57	101.781000	183,205.80	7,790.23	0.03	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	68,000.000	Local	96.522574	65,635.35	103.750000	70,550.00	4,914.65	0.01	
		Base	96.522574	65,635.35	103.750000	70,550.00	4,914.65	0.01	
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
	1,320,000.000	Local	104.580381	1,380,461.03	109.005000	1,438,866.00	58,404.97	0.24	
		Base	104.580381	1,380,461.03	109.005000	1,438,866.00	58,404.97	0.23	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	190,000.000	Local	112.139963	213,065.93	128.893475	244,897.60	31,831.67	0.04	
		Base	112.139963	213,065.93	128.893475	244,897.60	31,831.67	0.04	
754730AH2	RAYMOND JAMES FINANCIAL SR UNSECURED 04/51 3.75					3.750000	01 Apr 2051		
	270,000.000	Local	101.180333	273,186.90	111.052817	299,842.61	26,655.71	0.05	
		Base	101.180333	273,186.90	111.052817	299,842.61	26,655.71	0.05	
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local	106.896690	320,690.07	127.228000	381,684.00	60,993.93	0.06	
	Original Face: 300,000.000	Base	106.896690	320,690.07	127.228000	381,684.00	60,993.93	0.06	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local	112.728000	496,003.20	119.762847	526,956.53	30,953.33	0.09	
		Base	112.728000	496,003.20	119.762847	526,956.53	30,953.33	0.09	
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local	124.003540	62,001.77	143.938430	71,969.22	9,967.45	0.01	
		Base	124.003540	62,001.77	143.938430	71,969.22	9,967.45	0.01	
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local	117.857194	188,571.51	132.884235	212,614.78	24,043.27	0.03	
		Base	117.857194	188,571.51	132.884235	212,614.78	24,043.27	0.03	
77313LAA1	ROCKETMTGE C0 ISSUER INC COMPANY GUAR 144A 10/26 2.875					2.875000	15 Oct 2026		
	630,000.000	Local	100.000000	630,000.00	99.250000	625,275.00	-4,725.00	0.10	
		Base	100.000000	630,000.00	99.250000	625,275.00	-4,725.00	0.10	

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77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4					4.000000	15 Oct 2033	
	590,000.000	Local	100.000000	590,000.00	99.250000	585,575.00	-4,425.00	0.10
		Base	100.000000	590,000.00	99.250000	585,575.00	-4,425.00	0.09
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029	
	530,000.000	Local	100.000000	530,000.00	106.702613	565,523.85	35,523.85	0.09
		Base	100.000000	530,000.00	106.702613	565,523.85	35,523.85	0.09
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5					2.500000	01 Dec 2029	
	60,000.000	Local	99.860750	59,916.45	104.393251	62,635.95	2,719.50	0.01
		Base	99.860750	59,916.45	104.393251	62,635.95	2,719.50	0.01
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049	
	340,000.000	Local	99.268406	337,512.58	107.336099	364,942.74	27,430.16	0.06
		Base	99.268406	337,512.58	107.336099	364,942.74	27,430.16	0.06
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3					2.300000	15 Aug 2060	
	190,000.000	Local	98.454226	187,063.03	84.770471	161,063.89	-25,999.14	0.03
		Base	98.454226	187,063.03	84.770471	161,063.89	-25,999.14	0.03
78486QAJ0	SVB FINANCIAL GROUP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099	
	50,000.000	Local	100.000000	50,000.00	102.750000	51,375.00	1,375.00	0.01
		Base	100.000000	50,000.00	102.750000	51,375.00	1,375.00	0.01
79466LAL8	SALESFORCE.COM INC SR UNSECURED 07/51 2.9					2.900000	15 Jul 2051	
	2,900,000.000	Local	99.880556	2,896,536.11	99.704448	2,891,428.99	-5,107.12	0.47
		Base	99.880556	2,896,536.11	99.704448	2,891,428.99	-5,107.12	0.47
79466LAM6	SALESFORCE.COM INC SR UNSECURED 07/61 3.05					3.050000	15 Jul 2061	
	890,000.000	Local	99.678916	887,142.35	100.849105	897,557.03	10,414.68	0.15
		Base	99.678916	887,142.35	100.849105	897,557.03	10,414.68	0.15
79588TAD2	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35					3.350000	16 Apr 2031	
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049	
	180,000.000	Local	126.480167	227,664.30	149.692080	269,445.74	41,781.44	0.04
	Original Face:	Base	126.480167	227,664.30	149.692080	269,445.74	41,781.44	0.04

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797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	460,000.000	Local		105.343252	484,578.96	116.122568	534,163.81	49,584.85	0.09
		Base		105.343252	484,578.96	116.122568	534,163.81	49,584.85	0.09
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
	250,000.000	Local		101.799456	254,498.64	112.751826	281,879.57	27,380.93	0.05
		Base		101.799456	254,498.64	112.751826	281,879.57	27,380.93	0.05
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
	140,000.000	Local		99.870943	139,819.32	105.458635	147,642.09	7,822.77	0.02
		Base		99.870943	139,819.32	105.458635	147,642.09	7,822.77	0.02
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
	170,000.000	Local		100.000000	170,000.00	106.876770	181,690.51	11,690.51	0.03
		Base		100.000000	170,000.00	106.876770	181,690.51	11,690.51	0.03
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	890,000.000	Local		104.910651	933,704.79	110.436000	982,880.40	49,175.61	0.16
		Base		104.910651	933,704.79	110.436000	982,880.40	49,175.61	0.16
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 2.85					2.850000	08 Mar 2029		
	220,000.000	Local		99.747677	219,444.89	96.238000	211,723.60	-7,721.29	0.03
		Base		99.747677	219,444.89	96.238000	211,723.60	-7,721.29	0.03
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.25					3.250000	08 Aug 2031		
	2,160,000.000	Local		100.013679	2,160,295.46	96.446000	2,083,233.60	-77,061.86	0.34
		Base		100.013679	2,160,295.46	96.446000	2,083,233.60	-77,061.86	0.34
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
	660,000.000	Local		100.000000	660,000.00	102.846000	678,783.60	18,783.60	0.11
		Base		100.000000	660,000.00	102.846000	678,783.60	18,783.60	0.11
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.700000	15 Jun 2028		
	140,000.000	Local		118.425957	165,796.34	128.457390	179,840.35	14,044.01	0.03
		Base		118.425957	165,796.34	128.457390	179,840.35	14,044.01	0.03
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
	330,000.000	Local		97.745688	322,560.77	103.000000	339,900.00	17,339.23	0.06
		Base		97.745688	322,560.77	103.000000	339,900.00	17,339.23	0.05

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822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	20,000.000	Local	102.325900	20,465.18	122.602919	24,520.58	4,055.40	0.00	
		Base	102.325900	20,465.18	122.602919	24,520.58	4,055.40	0.00	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	980,000.000	Local	101.966110	999,267.88	117.469151	1,151,197.68	151,929.80	0.19	
		Base	101.966110	999,267.88	117.469151	1,151,197.68	151,929.80	0.19	
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	1,310,000.000	Local	99.224664	1,299,843.10	105.972525	1,388,240.08	88,396.98	0.23	
		Base	99.224664	1,299,843.10	105.972525	1,388,240.08	88,396.98	0.22	
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
	520,000.000	Local	99.696108	518,419.76	102.973731	535,463.40	17,043.64	0.09	
		Base	99.696108	518,419.76	102.973731	535,463.40	17,043.64	0.09	
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	470,000.000	Local	100.759560	473,569.93	106.995558	502,879.12	29,309.19	0.08	
		Base	100.759560	473,569.93	106.995558	502,879.12	29,309.19	0.08	
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	1,060,000.000	Local	106.781697	1,131,885.99	111.490818	1,181,802.67	49,916.68	0.19	
Original Face:	1,060,000.000	Base	106.781697	1,131,885.99	111.490818	1,181,802.67	49,916.68	0.19	
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5					3.500000	10 Sep 2051		
	1,540,000.000	Local	99.177799	1,527,338.11	96.400000	1,484,560.00	-42,778.11	0.24	
		Base	99.177799	1,527,338.11	96.400000	1,484,560.00	-42,778.11	0.24	
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
	170,000.000	Local	106.333129	180,766.32	112.886324	191,906.75	11,140.43	0.03	
		Base	106.333129	180,766.32	112.886324	191,906.75	11,140.43	0.03	
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
	370,000.000	Local	103.065573	381,342.62	107.085008	396,214.53	14,871.91	0.06	
		Base	103.065573	381,342.62	107.085008	396,214.53	14,871.91	0.06	
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	430,000.000	Local	109.834393	472,287.89	115.159550	495,186.07	22,898.18	0.08	
		Base	109.834393	472,287.89	115.159550	495,186.07	22,898.18	0.08	

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842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047	
	30,000.000	Local	94.873300	28,461.99	106.999934	32,099.98	3,637.99	0.01
		Base	94.873300	28,461.99	106.999934	32,099.98	3,637.99	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048	
	10,000.000	Local	95.624800	9,562.48	108.882677	10,888.27	1,325.79	0.00
		Base	95.624800	9,562.48	108.882677	10,888.27	1,325.79	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050	
	2,430,000.000	Local	101.118432	2,457,177.90	102.285237	2,485,531.26	28,353.36	0.41
		Base	101.118432	2,457,177.90	102.285237	2,485,531.26	28,353.36	0.40
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051	
	870,000.000	Local	100.148069	871,288.20	102.910327	895,319.84	24,031.64	0.15
		Base	100.148069	871,288.20	102.910327	895,319.84	24,031.64	0.14
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040	
	150,000.000	Local	100.779907	151,169.86	139.200000	208,800.00	57,630.14	0.03
		Base	100.779907	151,169.86	139.200000	208,800.00	57,630.14	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042	
	730,000.000	Local	106.936115	780,633.64	124.250000	907,025.00	126,391.36	0.15
		Base	106.936115	780,633.64	124.250000	907,025.00	126,391.36	0.15
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032	
	370,000.000	Local	104.799100	387,756.67	141.318880	522,879.86	135,123.19	0.09
		Base	104.799100	387,756.67	141.318880	522,879.86	135,123.19	0.08
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047	
	300,000.000	Local	114.724583	344,173.75	121.986574	365,959.72	21,785.97	0.06
		Base	114.724583	344,173.75	121.986574	365,959.72	21,785.97	0.06
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047	
	140,000.000	Local	100.000000	140,000.00	116.039090	162,454.73	22,454.73	0.03
		Base	100.000000	140,000.00	116.039090	162,454.73	22,454.73	0.03
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045	
	180,000.000	Local	99.136850	178,446.33	116.401337	209,522.41	31,076.08	0.03
		Base	99.136850	178,446.33	116.401337	209,522.41	31,076.08	0.03

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047	
	1,000,000.000	Local	126.893580	1,268,935.80	131.126000	1,311,260.00	42,324.20	0.21
		Base	126.893580	1,268,935.80	131.126000	1,311,260.00	42,324.20	0.21
87264AAX3	T MOBILE USA INC SR SECURED 04/40 4.375					4.375000	15 Apr 2040	
	140,000.000	Local	101.089443	141,525.22	114.998014	160,997.22	19,472.00	0.03
		Base	101.089443	141,525.22	114.998014	160,997.22	19,472.00	0.03
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3					3.000000	15 Feb 2041	
	1,340,000.000	Local	97.858232	1,311,300.31	96.546164	1,293,718.60	-17,581.71	0.21
		Base	97.858232	1,311,300.31	96.546164	1,293,718.60	-17,581.71	0.21
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3					3.300000	15 Feb 2051	
	2,490,000.000	Local	96.592744	2,405,159.32	96.442888	2,401,427.91	-3,731.41	0.39
		Base	96.592744	2,405,159.32	96.442888	2,401,427.91	-3,731.41	0.39
87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625					2.625000	15 Feb 2029	
	100,000.000	Local	100.000000	100,000.00	101.220000	101,220.00	1,220.00	0.02
		Base	100.000000	100,000.00	101.220000	101,220.00	1,220.00	0.02
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031	
	360,000.000	Local	98.363297	354,107.87	100.849990	363,059.96	8,952.09	0.06
		Base	98.363297	354,107.87	100.849990	363,059.96	8,952.09	0.06
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4					4.000000	15 Jan 2032	
	850,000.000	Local	99.347272	844,451.81	103.345000	878,432.50	33,980.69	0.14
		Base	99.347272	844,451.81	103.345000	878,432.50	33,980.69	0.14
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044	
	580,000.000	Local	107.098497	621,171.28	129.868270	753,235.97	132,064.69	0.12
		Base	107.098497	621,171.28	129.868270	753,235.97	132,064.69	0.12
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047	
	300,000.000	Local	102.730287	308,190.86	120.562827	361,688.48	53,497.62	0.06
		Base	102.730287	308,190.86	120.562827	361,688.48	53,497.62	0.06
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050	
	760,000.000	Local	99.359582	755,132.82	104.839486	796,780.09	41,647.27	0.13
		Base	99.359582	755,132.82	104.839486	796,780.09	41,647.27	0.13

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041	
	1,813,000.000	Local	125.311722	2,271,901.52	134.132411	2,431,820.61	159,919.09	0.40
		Base	125.311722	2,271,901.52	134.132411	2,431,820.61	159,919.09	0.39
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036	
	220,000.000	Local	120.746386	265,642.05	144.061600	316,935.52	51,293.47	0.05
		Base	120.746386	265,642.05	144.061600	316,935.52	51,293.47	0.05
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047	
	300,000.000	Local	104.328633	312,985.90	124.545252	373,635.76	60,649.86	0.06
		Base	104.328633	312,985.90	124.545252	373,635.76	60,649.86	0.06
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038	
	570,000.000	Local	101.628018	579,279.70	116.238857	662,561.48	83,281.78	0.11
		Base	101.628018	579,279.70	116.238857	662,561.48	83,281.78	0.11
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84					3.840000	22 Apr 2051	
	640,000.000	Local	100.441905	642,828.19	103.735496	663,907.17	21,078.98	0.11
		Base	100.441905	642,828.19	103.735496	663,907.17	21,078.98	0.11
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021	
	630,000.000	Local	99.903792	629,393.89	100.125000	630,787.50	1,393.61	0.10
		Base	99.903792	629,393.89	100.125000	630,787.50	1,393.61	0.10
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022	
	40,000.000	Local	96.271400	38,508.56	100.750000	40,300.00	1,791.44	0.01
		Base	96.271400	38,508.56	100.750000	40,300.00	1,791.44	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023	
	110,000.000	Local	95.341773	104,875.95	99.404000	109,344.40	4,468.45	0.02
		Base	95.341773	104,875.95	99.404000	109,344.40	4,468.45	0.02
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046	
	1,470,000.000	Local	81.133275	1,192,659.14	86.250000	1,267,875.00	75,215.86	0.21
		Base	81.133275	1,192,659.14	86.250000	1,267,875.00	75,215.86	0.20
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025	
	290,000.000	Local	100.000000	290,000.00	109.375000	317,187.50	27,187.50	0.05
		Base	100.000000	290,000.00	109.375000	317,187.50	27,187.50	0.05

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039	
	840,000.000	Local	104.851258	880,750.57	117.728666	988,920.79	108,170.22	0.16
		Base	104.851258	880,750.57	117.728666	988,920.79	108,170.22	0.16
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049	
	150,000.000	Local	100.000000	150,000.00	111.792130	167,688.20	17,688.20	0.03
		Base	100.000000	150,000.00	111.792130	167,688.20	17,688.20	0.03
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033	
	1,110,000.000	Local	128.556023	1,426,971.85	148.338730	1,646,559.90	219,588.05	0.27
		Base	128.556023	1,426,971.85	148.338730	1,646,559.90	219,588.05	0.27
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037	
	60,000.000	Local	110.139350	66,083.61	134.716622	80,829.97	14,746.36	0.01
		Base	110.139350	66,083.61	134.716622	80,829.97	14,746.36	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038	
	1,990,000.000	Local	124.323377	2,474,035.21	143.221522	2,850,108.29	376,073.08	0.47
		Base	124.323377	2,474,035.21	143.221522	2,850,108.29	376,073.08	0.46
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039	
	570,000.000	Local	117.662625	670,676.96	136.637291	778,832.56	108,155.60	0.13
		Base	117.662625	670,676.96	136.637291	778,832.56	108,155.60	0.13
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040	
	80,000.000	Local	107.966513	86,373.21	125.913933	100,731.15	14,357.94	0.02
		Base	107.966513	86,373.21	125.913933	100,731.15	14,357.94	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042	
	410,000.000	Local	94.132941	385,945.06	108.435501	444,585.55	58,640.49	0.07
		Base	94.132941	385,945.06	108.435501	444,585.55	58,640.49	0.07
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040	
	240,000.000	Local	106.011883	254,428.52	117.750000	282,600.00	28,171.48	0.05
		Base	106.011883	254,428.52	117.750000	282,600.00	28,171.48	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041	
	140,000.000	Local	99.427386	139,198.34	129.022856	180,632.00	41,433.66	0.03
		Base	99.427386	139,198.34	129.022856	180,632.00	41,433.66	0.03

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local		102.894738	82,315.79	116.722586	93,378.07	11,062.28	0.02
		Base		102.894738	82,315.79	116.722586	93,378.07	11,062.28	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	150,000.000	Local		99.812740	149,719.11	107.026446	160,539.67	10,820.56	0.03
		Base		99.812740	149,719.11	107.026446	160,539.67	10,820.56	0.03
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
	2,970,000.000	Local		106.926746	3,175,724.37	111.865377	3,322,401.70	146,677.33	0.54
		Base		106.926746	3,175,724.37	111.865377	3,322,401.70	146,677.33	0.54
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
	800,000.000	Local		127.906156	1,023,249.25	130.521611	1,044,172.89	20,923.64	0.17
		Base		127.906156	1,023,249.25	130.521611	1,044,172.89	20,923.64	0.17
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,140,000.000	Local		101.290195	1,154,708.22	109.096000	1,243,694.40	88,986.18	0.20
		Base		101.290195	1,154,708.22	109.096000	1,243,694.40	88,986.18	0.20
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	1,680,000.000	Local		106.547918	1,790,005.02	114.360037	1,921,248.62	131,243.60	0.31
		Base		106.547918	1,790,005.02	114.360037	1,921,248.62	131,243.60	0.31
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
	440,000.000	Local		99.962243	439,833.87	104.705567	460,704.49	20,870.62	0.08
		Base		99.962243	439,833.87	104.705567	460,704.49	20,870.62	0.07
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	290,000.000	Local		100.932052	292,702.95	112.047967	324,939.10	32,236.15	0.05
		Base		100.932052	292,702.95	112.047967	324,939.10	32,236.15	0.05
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973					2.973000	16 Sep 2062		
	170,000.000	Local		99.861312	169,764.23	96.122659	163,408.52	-6,355.71	0.03
		Base		99.861312	169,764.23	96.122659	163,408.52	-6,355.71	0.03
907818FR4	UNION PACIFIC CORP SR UNSECURED 144A 04/71 3.799					3.799000	06 Apr 2071		
	460,000.000	Local		102.716993	472,498.17	112.158729	515,930.15	43,431.98	0.08
		Base		102.716993	472,498.17	112.158729	515,930.15	43,431.98	0.08

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	200,000.000	Local	100.806040	201,612.08	103.345000	206,690.00	5,077.92	0.03	
		Base	100.806040	201,612.08	103.345000	206,690.00	5,077.92	0.03	
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	44,467.790	Local	100.000000	44,467.79	101.996990	45,355.81	888.02	0.01	
Original Face:	100,000.000	Base	100.000000	44,467.79	101.996990	45,355.81	888.02	0.01	
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	467,650.000	Local	99.525307	465,430.10	100.611400	470,509.21	5,079.11	0.08	
		Base	99.525307	465,430.10	100.611400	470,509.21	5,079.11	0.08	
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
	233,562.500	Local	100.000000	233,562.50	105.882970	247,302.91	13,740.41	0.04	
Original Face:	250,000.000	Base	100.000000	233,562.50	105.882970	247,302.91	13,740.41	0.04	
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
	122,000.000	Local	115.209484	140,555.57	122.118000	148,983.96	8,428.39	0.02	
		Base	115.209484	140,555.57	122.118000	148,983.96	8,428.39	0.02	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	3,006,000.000	Local	103.740284	3,118,432.95	106.594000	3,204,215.64	85,782.69	0.52	
		Base	103.740284	3,118,432.95	106.594000	3,204,215.64	85,782.69	0.52	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	540,000.000	Local	101.261689	546,813.12	100.194000	541,047.60	-5,765.52	0.09	
		Base	101.261689	546,813.12	100.194000	541,047.60	-5,765.52	0.09	
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28					4.280000	14 Aug 2041		
	1,600,000.000	Local	99.938911	1,599,022.58	101.750000	1,628,000.00	28,977.42	0.27	
		Base	99.938911	1,599,022.58	101.750000	1,628,000.00	28,977.42	0.26	
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	0.000	Local	0.000000	294.80	0.000000	0.00	-294.80	0.00	
		Base	0.000000	294.80	0.000000	0.00	-294.80	0.00	
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	430,000.000	Local	84.237270	362,220.26	89.574219	385,169.14	22,948.88	0.06	
		Base	84.237270	362,220.26	89.574219	385,169.14	22,948.88	0.06	

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912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051			
	1,860,000.000	Local	98.314722	1,828,653.83	95.093750	1,768,743.75	-59,910.08	0.29	
		Base	98.314722	1,828,653.83	95.093750	1,768,743.75	-59,910.08	0.29	
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051			
	410,000.000	Local	108.775749	445,980.57	106.406250	436,265.63	-9,714.94	0.07	
		Base	108.775749	445,980.57	106.406250	436,265.63	-9,714.94	0.07	
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041			
	200,000.000	Local	95.632965	191,265.93	95.359375	190,718.75	-547.18	0.03	
		Base	95.632965	191,265.93	95.359375	190,718.75	-547.18	0.03	
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026			
	320,000.000	Local	99.673122	318,953.99	99.257812	317,625.00	-1,328.99	0.05	
		Base	99.673122	318,953.99	99.257812	317,625.00	-1,328.99	0.05	
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028			
	70,000.000	Local	100.102029	70,071.42	99.707031	69,794.92	-276.50	0.01	
		Base	100.102029	70,071.42	99.707031	69,794.92	-276.50	0.01	
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026			
	590,000.000	Local	100.427490	592,522.19	99.605469	587,672.27	-4,849.92	0.10	
		Base	100.427490	592,522.19	99.605469	587,672.27	-4,849.92	0.09	
91282CCR0	US TREASURY N/B 07/28 1				1.000000	31 Jul 2028			
	60,000.000	Local	99.567200	59,740.32	97.984375	58,790.63	-949.69	0.01	
		Base	99.567200	59,740.32	97.984375	58,790.63	-949.69	0.01	
91282CCS8	US TREASURY N/B 08/31 1.25				1.250000	15 Aug 2031			
	1,130,000.000	Local	99.202422	1,120,987.37	97.453125	1,101,220.31	-19,767.06	0.18	
		Base	99.202422	1,120,987.37	97.453125	1,101,220.31	-19,767.06	0.18	
91282CCY5	US TREASURY N/B 09/28 1.25				1.250000	30 Sep 2028			
	2,060,000.000	Local	99.453886	2,048,750.05	99.500000	2,049,700.00	949.95	0.34	
		Base	99.453886	2,048,750.05	99.500000	2,049,700.00	949.95	0.33	
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042			
	210,000.000	Local	102.646305	215,557.24	122.636104	257,535.82	41,978.58	0.04	
		Base	102.646305	215,557.24	122.636104	257,535.82	41,978.58	0.04	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045	
	250,000.000	Local	127.251536	318,128.84	117.397251	293,493.13	-24,635.71	0.05
		Base	127.251536	318,128.84	117.397251	293,493.13	-24,635.71	0.05
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047	
	1,620,000.000	Local	113.752386	1,842,788.65	115.717046	1,874,616.15	31,827.50	0.31
		Base	113.752386	1,842,788.65	115.717046	1,874,616.15	31,827.50	0.30
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038	
	550,000.000	Local	105.850704	582,178.87	120.864730	664,756.02	82,577.15	0.11
		Base	105.850704	582,178.87	120.864730	664,756.02	82,577.15	0.11
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048	
	150,000.000	Local	108.430127	162,645.19	126.581404	189,872.11	27,226.92	0.03
		Base	108.430127	162,645.19	126.581404	189,872.11	27,226.92	0.03
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037	
	130,000.000	Local	94.148446	122,392.98	147.644512	191,937.87	69,544.89	0.03
		Base	94.148446	122,392.98	147.644512	191,937.87	69,544.89	0.03
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038	
	40,000.000	Local	104.693700	41,877.48	153.404994	61,362.00	19,484.52	0.01
		Base	104.693700	41,877.48	153.404994	61,362.00	19,484.52	0.01
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041	
	80,000.000	Local	98.933475	79,146.78	125.408148	100,326.52	21,179.74	0.02
		Base	98.933475	79,146.78	125.408148	100,326.52	21,179.74	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035	
	150,000.000	Local	110.067907	165,101.86	124.432903	186,649.35	21,547.49	0.03
		Base	110.067907	165,101.86	124.432903	186,649.35	21,547.49	0.03
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048	
	590,000.000	Local	105.783259	624,121.23	122.687835	723,858.23	99,737.00	0.12
		Base	105.783259	624,121.23	122.687835	723,858.23	99,737.00	0.12
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048	
	1,620,000.000	Local	121.021628	1,960,550.37	126.516489	2,049,567.12	89,016.75	0.34
		Base	121.021628	1,960,550.37	126.516489	2,049,567.12	89,016.75	0.33

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WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local	100.179950	60,107.97	107.080748	64,248.45	4,140.48	0.01	
		Base	100.179950	60,107.97	107.080748	64,248.45	4,140.48	0.01	
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local	100.568300	643,637.12	110.632185	708,045.98	64,408.86	0.12	
		Base	100.568300	643,637.12	110.632185	708,045.98	64,408.86	0.11	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	800,000.000	Local	101.278451	810,227.61	116.967694	935,741.55	125,513.94	0.15	
		Base	101.278451	810,227.61	116.967694	935,741.55	125,513.94	0.15	
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	340,000.000	Local	98.101924	333,546.54	100.119005	340,404.62	6,858.08	0.06	
		Base	98.101924	333,546.54	100.119005	340,404.62	6,858.08	0.06	
913366EP1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548					6.548000	15 May 2048		
	120,000.000	Local	149.764317	179,717.18	154.410810	185,292.97	5,575.79	0.03	
Original Face:	120,000.000	Base	149.764317	179,717.18	154.410810	185,292.97	5,575.79	0.03	
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
	180,000.000	Local	100.000000	180,000.00	102.262380	184,072.28	4,072.28	0.03	
		Base	100.000000	180,000.00	102.262380	184,072.28	4,072.28	0.03	
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local	100.000000	370,000.00	107.443240	397,539.99	27,539.99	0.07	
		Base	100.000000	370,000.00	107.443240	397,539.99	27,539.99	0.06	
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
	40,000.000	Local	100.000000	40,000.00	106.850150	42,740.06	2,740.06	0.01	
		Base	100.000000	40,000.00	106.850150	42,740.06	2,740.06	0.01	
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767					4.767000	31 Dec 2099		
	430,000.000	Local	101.512053	436,501.83	136.974230	588,989.19	152,487.36	0.10	
		Base	101.512053	436,501.83	136.974230	588,989.19	152,487.36	0.10	
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	480,000.000	Local	113.343519	544,048.89	140.461900	674,217.12	130,168.23	0.11	
		Base	113.343519	544,048.89	140.461900	674,217.12	130,168.23	0.11	

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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	% Curr % Fund
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	117.728610	82,410.03	0.01
Original Face:	70,000.000	Base		100.000000	70,000.00	117.728610	82,410.03	0.01
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041	
	460,000.000	Local		105.202498	483,931.49	121.462261	558,726.40	0.09
		Base		105.202498	483,931.49	121.462261	558,726.40	0.09
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043	
	90,000.000	Local		133.461933	120,115.74	155.640172	140,076.15	0.02
		Base		133.461933	120,115.74	155.640172	140,076.15	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034	
	260,000.000	Local		99.407885	258,460.50	118.264574	307,487.89	0.05
		Base		99.407885	258,460.50	118.264574	307,487.89	0.05
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048	
	2,125,000.000	Local		108.142680	2,298,031.96	122.431459	2,601,668.50	0.43
		Base		108.142680	2,298,031.96	122.431459	2,601,668.50	0.42
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055	
	37,000.000	Local		94.929703	35,123.99	125.011623	46,254.30	0.01
		Base		94.929703	35,123.99	125.011623	46,254.30	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046	
	530,000.000	Local		88.652379	469,857.61	114.568612	607,213.64	0.10
		Base		88.652379	469,857.61	114.568612	607,213.64	0.10
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037	
	840,000.000	Local		110.175807	925,476.78	129.047346	1,083,997.71	0.18
		Base		110.175807	925,476.78	129.047346	1,083,997.71	0.18
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047	
	20,000.000	Local		110.552650	22,110.53	138.029661	27,605.93	0.00
		Base		110.552650	22,110.53	138.029661	27,605.93	0.00
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050	
	420,000.000	Local		104.240864	437,811.63	113.217584	475,513.85	0.08
		Base		104.240864	437,811.63	113.217584	475,513.85	0.08

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92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040	
	20,000.000	Local	99.909950	19,981.99	19,981.99	93.752598	18,750.52	0.00
		Base	99.909950	19,981.99	19,981.99	93.752598	18,750.52	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050	
	950,000.000	Local	95.726456	909,401.33	909,401.33	93.016312	883,654.96	0.14
		Base	95.726456	909,401.33	909,401.33	93.016312	883,654.96	0.14
92343VFN1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060	
	440,000.000	Local	99.133884	436,189.09	436,189.09	92.096035	405,222.55	0.07
		Base	99.133884	436,189.09	436,189.09	92.096035	405,222.55	0.07
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056	
	70,000.000	Local	88.221457	61,755.02	61,755.02	92.852803	64,996.96	0.01
		Base	88.221457	61,755.02	61,755.02	92.852803	64,996.96	0.01
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051	
	7,510,000.000	Local	101.902971	7,652,913.11	7,652,913.11	104.884792	7,876,847.88	1.29
		Base	101.902971	7,652,913.11	7,652,913.11	104.884792	7,876,847.88	1.27
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061	
	3,870,000.000	Local	99.956042	3,868,298.84	3,868,298.84	105.273381	4,074,079.84	0.67
		Base	99.956042	3,868,298.84	3,868,298.84	105.273381	4,074,079.84	0.66
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041	
	3,550,000.000	Local	101.540897	3,604,701.84	3,604,701.84	104.217932	3,699,736.59	0.61
		Base	101.540897	3,604,701.84	3,604,701.84	104.217932	3,699,736.59	0.60
92343VGL2	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85					2.850000	03 Sep 2041	
	320,000.000	Local	99.878359	319,610.75	319,610.75	97.380439	311,617.40	0.05
		Base	99.878359	319,610.75	319,610.75	97.380439	311,617.40	0.05
92660FAN4	VIDEOTRON LTD SR UNSECURED 144A 06/29 3.625					3.625000	15 Jun 2029	
	190,000.000	Local	100.000000	190,000.00	190,000.00	101.375000	192,612.50	0.03
		Base	100.000000	190,000.00	190,000.00	101.375000	192,612.50	0.03
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038	
	236,000.000	Local	119.664881	282,409.12	282,409.12	175.379723	413,896.15	0.07
		Base	119.664881	282,409.12	282,409.12	175.379723	413,896.15	0.07

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92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045	
	1,020,000.000	Local	113.271467	1,155,368.96	125.260756	1,277,659.71	122,290.75	0.21
		Base	113.271467	1,155,368.96	125.260756	1,277,659.71	122,290.75	0.21
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040	
	690,000.000	Local	102.467861	707,028.24	102.100020	704,490.14	-2,538.10	0.12
		Base	102.467861	707,028.24	102.100020	704,490.14	-2,538.10	0.11
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037	
	160,000.000	Local	111.837844	178,940.55	136.622099	218,595.36	39,654.81	0.04
		Base	111.837844	178,940.55	136.622099	218,595.36	39,654.81	0.04
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048	
	490,000.000	Local	105.333669	516,134.98	129.482911	634,466.26	118,331.28	0.10
		Base	105.333669	516,134.98	129.482911	634,466.26	118,331.28	0.10
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044	
	2,030,000.000	Local	105.079977	2,133,123.54	108.614877	2,204,882.00	71,758.46	0.36
		Base	105.079977	2,133,123.54	108.614877	2,204,882.00	71,758.46	0.36
931142EV1	WALMART INC SR UNSECURED 09/51 2.65					2.650000	22 Sep 2051	
	1,090,000.000	Local	99.630202	1,085,969.20	98.855722	1,077,527.37	-8,441.83	0.18
		Base	99.630202	1,085,969.20	98.855722	1,077,527.37	-8,441.83	0.17
937JCYI2	SCHWEITZER MAUDUIT INTRNTL INC 2021 TERM LOAN B						27 Jan 2028	
	149,625.000	Local	99.561905	148,969.50	99.437500	148,783.36	-186.14	0.02
		Base	99.561905	148,969.50	99.437500	148,783.36	-186.14	0.02
937PJEI5	ZEBRA BUYER LLC TERM LOAN B						21 Apr 2028	
	920,000.000	Local	99.500000	915,400.00	100.300000	922,760.00	7,360.00	0.15
		Base	99.500000	915,400.00	100.300000	922,760.00	7,360.00	0.15
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037	
	180,000.000	Local	94.623511	170,322.32	141.073496	253,932.29	83,609.97	0.04
		Base	94.623511	170,322.32	141.073496	253,932.29	83,609.97	0.04
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042	
	100,000.000	Local	107.283360	107,283.36	122.322119	122,322.12	15,038.76	0.02
		Base	107.283360	107,283.36	122.322119	122,322.12	15,038.76	0.02

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949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044	
	638,000.000	Local		105.921723	675,780.59	135.259606	862,956.29	0.14
		Base		105.921723	675,780.59	135.259606	862,956.29	0.14
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043	
	220,000.000	Local		114.432232	251,750.91	132.325418	291,115.92	0.05
		Base		114.432232	251,750.91	132.325418	291,115.92	0.05
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044	
	280,000.000	Local		97.648400	273,415.52	122.329752	342,523.31	0.06
		Base		97.648400	273,415.52	122.329752	342,523.31	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046	
	640,000.000	Local		104.192477	666,831.85	118.673941	759,513.22	0.12
		Base		104.192477	666,831.85	118.673941	759,513.22	0.12
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046	
	1,260,000.000	Local		113.084219	1,424,861.16	125.066021	1,575,831.86	0.26
		Base		113.084219	1,424,861.16	125.066021	1,575,831.86	0.25
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.603296	15 Sep 2048	
	100,000.000	Local		87.815280	87,815.28	71.751140	71,751.14	0.01
	Original Face: 100,000.000	Base		87.815280	87,815.28	71.751140	71,751.14	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031	
	460,000.000	Local		100.000000	460,000.00	116.551119	536,135.15	0.09
		Base		100.000000	460,000.00	116.551119	536,135.15	0.09
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051	
	4,790,000.000	Local		127.137617	6,089,891.86	134.043934	6,420,704.44	1.05
		Base		127.137617	6,089,891.86	134.043934	6,420,704.44	1.04
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041	
	2,140,000.000	Local		100.451179	2,149,655.22	102.536944	2,194,290.60	0.36
		Base		100.451179	2,149,655.22	102.536944	2,194,290.60	0.35
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022	
	40,000.000	Local		92.815225	37,126.09	101.523000	40,609.20	0.01
		Base		92.815225	37,126.09	101.523000	40,609.20	0.01

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	290,000.000	Local	96.117231	278,739.97	114.864000	333,105.60	54,365.63	0.05	
		Base	96.117231	278,739.97	114.864000	333,105.60	54,365.63	0.05	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00	
		Base	0.000000	0.03	0.000000	0.00	-0.03	0.00	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	260,000.000	Local	93.401773	242,844.61	115.250000	299,650.00	56,805.39	0.05	
		Base	93.401773	242,844.61	115.250000	299,650.00	56,805.39	0.05	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	970,000.000	Local	97.826196	948,914.10	117.000000	1,134,900.00	185,985.90	0.19	
		Base	97.826196	948,914.10	117.000000	1,134,900.00	185,985.90	0.18	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5					6.500000	01 Feb 2050		
	1,400,000.000	Local	105.800105	1,481,201.47	117.677500	1,647,485.00	166,283.53	0.27	
		Base	105.800105	1,481,201.47	117.677500	1,647,485.00	166,283.53	0.27	
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	180,000.00	97.804498	176,048.10	-3,951.90	0.03	
		Base	100.000000	180,000.00	97.804498	176,048.10	-3,951.90	0.03	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local	119.183603	1,239,509.47	138.928027	1,444,851.48	205,342.01	0.24	
		Base	119.183603	1,239,509.47	138.928027	1,444,851.48	205,342.01	0.23	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local	113.601257	79,520.88	139.018014	97,312.61	17,791.73	0.02	
		Base	113.601257	79,520.88	139.018014	97,312.61	17,791.73	0.02	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local	126.754310	392,938.36	152.753876	473,537.02	80,598.66	0.08	
		Base	126.754310	392,938.36	152.753876	473,537.02	80,598.66	0.08	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local	105.802153	613,652.49	119.440329	692,753.91	79,101.42	0.11	
		Base	105.802153	613,652.49	119.440329	692,753.91	79,101.42	0.11	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local	99.876600	119,851.92	113.192520	135,831.02	15,979.10	0.02	
		Base	99.876600	119,851.92	113.192520	135,831.02	15,979.10	0.02	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	123.349443	456,392.94	140.521587	519,929.87	63,536.93	0.09	
		Base	123.349443	456,392.94	140.521587	519,929.87	63,536.93	0.08	
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	105.502000	580,261.00	30,261.00	0.09	
		Base	100.000000	550,000.00	105.502000	580,261.00	30,261.00	0.09	
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
	200,000.000	Local	96.532105	193,064.21	97.200000	194,400.00	1,335.79	0.03	
		Base	96.532105	193,064.21	97.200000	194,400.00	1,335.79	0.03	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	310,000.000	Local	100.000000	310,000.00	94.000000	291,400.00	-18,600.00	0.05	
		Base	100.000000	310,000.00	94.000000	291,400.00	-18,600.00	0.05	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	350,000.000	Local	95.271026	333,448.59	95.193750	333,178.13	-270.46	0.05	
		Base	95.271026	333,448.59	95.193750	333,178.13	-270.46	0.05	
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	600,000.000	Local	99.783628	598,701.77	99.465900	596,795.40	-1,906.37	0.10	
		Base	99.783628	598,701.77	99.465900	596,795.40	-1,906.37	0.10	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local	114.260971	79,982.68	142.260000	99,582.00	19,599.32	0.02	
		Base	114.260971	79,982.68	142.260000	99,582.00	19,599.32	0.02	
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	990,000.000	Local	110.664655	1,095,580.08	132.057000	1,307,364.30	211,784.22	0.21	
		Base	110.664655	1,095,580.08	132.057000	1,307,364.30	211,784.22	0.21	
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	470,000.000	Local	105.411387	495,433.52	128.471000	603,813.70	108,380.18	0.10	
		Base	105.411387	495,433.52	128.471000	603,813.70	108,380.18	0.10	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,210,000.000	Local		100.590608	1,217,146.36	110.556743	1,337,736.59	120,590.23	0.22
		Base		100.590608	1,217,146.36	110.556743	1,337,736.59	120,590.23	0.22
98462YAE0	YAMANA GOLD INC SR UNSECURED 144A 08/31 2.63					2.630000	15 Aug 2031		
	210,000.000	Local		100.000000	210,000.00	97.577763	204,913.30	-5,086.70	0.03
		Base		100.000000	210,000.00	97.577763	204,913.30	-5,086.70	0.03
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					3.900000	01 Sep 2037		
	1,420,524.000	Local		48.348391	686,800.50	45.550000	647,048.68	-39,751.82	0.11
	Original Face: 1,420,524.000	Base		48.348391	686,800.50	45.550000	647,048.68	-39,751.82	0.10
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN						03 Jul 2028		
	1,213,784.770	Local		99.513752	1,207,882.77	100.333300	1,217,830.31	9,947.54	0.20
		Base		99.513752	1,207,882.77	100.333300	1,217,830.31	9,947.54	0.20
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN						03 Jul 2028		
	302,415.230	Local		99.513748	300,944.73	100.333300	303,423.18	2,478.45	0.05
		Base		99.513748	300,944.73	100.333300	303,423.18	2,478.45	0.05
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B						30 Jun 2025		
	438,891.690	Local		100.330801	440,343.55	99.425000	436,368.06	-3,975.49	0.07
		Base		100.330801	440,343.55	99.425000	436,368.06	-3,975.49	0.07
US DOLLAR Total									
	517,026,505.970	Local			544,107,757.09		576,446,161.23	32,338,404.14	94.27
Original Face:	15,247,737.000	Base			544,107,757.09		576,446,161.23	32,338,404.14	93.15
FIXED INCOME Total									
	634,966,505.970	Base			551,330,973.90		583,394,543.30	32,063,569.40	94.27
Original Face:	15,247,737.000								

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET.

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUND Total								
	676,532,528.230	Base		586,615,382.55		618,693,859.01	32,078,476.46	99.98
Original Face:	15,247,737.000							

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR		Exchange Rate:		1.000000	
ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221	21 Dec 2021			
376.000	37,600,000.000	Local	59,866,250.00	61,508,544.66	159.218750
		Base	59,866,250.00		159.218750
					-1,642,294.66
					-1,689,294.66
					47,000.00
					47,000.00
					0.01
ADI1X18X2	US 5YR NOTE (CBT) DEC21 XCBT 20211231	31 Dec 2021			
854.000	85,400,000.000	Local	104,821,828.55	105,518,259.76	122.742188
		Base	104,821,828.55		122.742188
					-696,431.21
					-769,822.26
					73,391.05
					73,391.05
					0.01
ADI1X1937	US 2YR NOTE (CBT) DEC21 XCBT 20211231	31 Dec 2021			
24.000	4,800,000.000	Local	5,281,312.51	5,284,666.51	110.027344
		Base	5,281,312.51		110.027344
					-3,354.00
					-4,291.49
					937.49
					937.49
					0.00
US DOLLAR Total					
1,254.000	127,800,000.000	Local	169,969,391.06	172,311,470.93	-2,342,079.87
		Base			-2,463,408.41
					121,328.54
					121,328.54
					0.02
FUTURES LONG Total					
1,254.000	127,800,000.000	Base			-2,342,079.87
					-2,463,408.41
					121,328.54
					121,328.54
					0.02

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

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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
Contracts										

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.863297

GERMANY

ADI1WTS85	EURO-BUND FUTURE DEC21 XEUR 20211208						08 Dec 2021			
-3.000	-300,000.000	Local	-509,460.00	-519,226.40	169.820000	9,766.40		8,776.40	990.00	
		Base	-590,132.94		196.710981	11,312.91		10,166.14	1,146.77	0.00

GERMANY Total										
-3.000	-300,000.000	Local	-509,460.00	-519,226.40		9,766.40		8,776.40	990.00	
		Base				11,312.91		10,166.14	1,146.77	0.00

EURO CURRENCY Total										
-3.000	-300,000.000	Local	-509,460.00	-519,226.40		9,766.40		8,776.40	990.00	
		Base				11,312.91		10,166.14	1,146.77	0.00

POUND STERLING

Exchange Rate: 0.742170

ADI1X1CG4	LONG GILT FUTURE DEC21 IFLL 20211229						29 Dec 2021			
-25.000	-2,500,000.000	Local	-3,128,750.00	-3,226,585.50	125.150000	97,835.50		85,085.50	12,750.00	
		Base	-4,215,678.35		168.627134	131,823.57		114,644.22	17,179.35	0.00

POUND STERLING Total										
-25.000	-2,500,000.000	Local	-3,128,750.00	-3,226,585.50		97,835.50		85,085.50	12,750.00	
		Base				131,823.57		114,644.22	17,179.35	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221						21 Dec 2021			
-1.000	-100,000.000	Local	-159,218.75	-162,592.02	159.218750	3,373.27		3,498.27	-125.00	
		Base	-159,218.75		159.218750	3,373.27		3,498.27	-125.00	0.00

ADI1WTCQ2	US 10YR NOTE (CBT) DEC21 XCBT 20211221						21 Dec 2021			
-33.000	-3,300,000.000	Local	-4,343,109.38	-4,404,755.41	131.609375	61,646.03		66,286.66	-4,640.63	
		Base	-4,343,109.38		131.609375	61,646.03		66,286.66	-4,640.63	0.00

ADI1WTGR6	US ULTRA BOND CBT DEC21 XCBT 20211221						21 Dec 2021			

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2021

View Date: October 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
-5.000	-500,000.000	Local	-955,312.50	-982,570.72	191.062500	27,258.22	26,476.97	781.25	
		Base	-955,312.50		191.062500	27,258.22	26,476.97	781.25	0.00
US DOLLAR Total									
-39.000	-3,900,000.000	Local	-5,457,640.63	-5,549,918.15		92,277.52	96,261.90	-3,984.38	
		Base				92,277.52	96,261.90	-3,984.38	0.00
FUTURES SHORT Total									
-67.000	-6,700,000.000	Base				235,414.00	221,072.26	14,341.74	0.00

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET.

As of: September 30, 2021

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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									
1,187.000	121,100,000.000	Base			-2,106,665.87	-2,242,336.15	135,670.28	0.02	