

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		-12,739.76	0.00	-12,739.76	-0.02	0.00
	REBATE RECEIVABLE		13,504.75	0.00	13,504.75	0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-4,956.03	0.00	-4,956.03	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-16,801.90	0.00	-16,801.90	-0.02	0.00
159,570.730	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	159,570.73	207.36	159,570.73	0.22	0.00
SUBTOTAL UNITED STATES			138,577.79	207.36	138,577.79	0.19	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			138,577.79	207.36	138,577.79	0.19	0.00
TOTAL CASH & CASH EQUIVALENTS			138,577.79	207.36	138,577.79	0.19	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,222,587.020	BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	11.1990	24,606,120.14	0.00	24,890,692.03	34.01	284,571.89
EQUITY							



AFL-CIO HIT DVF - HB8F1000002

Asset and Accrual Detail - By Asset type

12/31/2018

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
U.S. DOLLAR						
UNITED STATES						
44,346.554 AFL CIO HSG INVT TR 99VVBHSM3	1,085.8600	50,800,774.99	223,101.99	48,154,149.13	65.80	-2,646,625.86
TOTAL ASSETS - BASE:		75,545,472.92	223,309.35	73,183,418.95	100.00	-2,362,053.97
NET ASSETS - BASE:				73,406,728.30		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,230.79	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,230.79	12,230.79	32	0.00
		12,230.79	12,230.79	32	0.00
MUTUAL FUNDS - FIXED INCOME					
37	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,940.13	4,073.64	10	0.00
43	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,653.46	4,794.04	12	0.00
18	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,764.36	1,811.73	5	0.00
96	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,547.52	4,745.04	12	0.00
		14,905.47	15,424.45	39	0.00
MUTUAL FUNDS - EQUITY					
111	CUSIP # 316092865 FIDELITY US UTILITIES ETF	3,871.68	4,003.54	10	0.00
199	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,612.82	4,838.53	12	0.00
84	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	2,521.68	2,714.45	7	9.70
		11,006.18	11,556.52	29	9.70



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
518,902.05	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	518,902.05	518,902.05	35	0.00
		518,902.05	518,902.05	35	0.00
MUTUAL FUNDS - FIXED INCOME					
1,437	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	153,026.13	154,355.62	10	0.00
1,230	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	133,110.60	134,015.01	9	0.00
535	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	52,440.70	53,620.72	3	0.00
2,806	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	132,920.22	134,978.01	9	0.00
		471,497.65	476,969.36	31	0.00
MUTUAL FUNDS - EQUITY					
4,586	CUSIP # 316092865 FIDELITY US UTILITIES ETF	159,959.68	165,351.47	11	0.00
487	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	33,758.84	35,341.62	2	0.00
5,703	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	132,195.54	137,344.87	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,531	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	75,980.62	80,606.57	5	292.20
379	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	35,883.72	39,759.48	2	0.00
1,097	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	71,809.62	80,429.30	5	0.00
		509,588.02	538,833.31	34	292.20



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
26,490.92	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	26,490.92	26,490.92	36	0.00
		26,490.92	26,490.92	36	0.00
MUTUAL FUNDS - FIXED INCOME					
34	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,620.66	3,690.42	5	0.00
49	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	5,302.78	5,375.06	7	0.00
21	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,058.42	2,101.16	3	0.00
111	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	5,258.07	5,354.12	7	0.00
		16,239.93	16,520.76	22	0.00
MUTUAL FUNDS - EQUITY					
242	CUSIP # 316092865 FIDELITY US UTILITIES ETF	8,440.96	8,598.74	11	0.00
53	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,673.96	3,496.99	5	0.00
227	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	5,261.86	5,469.12	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	3,242.16	3,397.75	4	9.12
39	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,692.52	3,951.08	5	0.00
113	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	7,396.98	7,901.32	10	0.00
		31,708.44	32,815.00	43	9.12



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
31,648.08	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	31,648.08	31,648.08	40	0.00
		31,648.08	31,648.08	40	0.00
MUTUAL FUNDS - FIXED INCOME					
38	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,046.62	4,080.40	5	0.00
22	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,380.84	2,401.62	3	0.00
10	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	980.20	996.85	1	0.00
51	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,415.87	2,463.08	3	0.00
		9,823.53	9,941.95	12	0.00
MUTUAL FUNDS - EQUITY					
280	CUSIP # 316092865 FIDELITY US UTILITIES ETF	9,766.40	10,103.67	12	0.00
80	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	5,545.60	6,218.38	7	0.00
102	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	2,364.36	2,468.98	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	1,320.88	1,414.30	2	5.08
61	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	5,775.48	7,082.43	7	0.00
174	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	11,390.04	12,841.63	14	0.00
		36,162.76	40,129.39	46	5.08



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
35,942.09	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	35,942.09	35,942.09	42	0.00
		35,942.09	35,942.09	42	0.00
MUTUAL FUNDS - FIXED INCOME					
44	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,685.56	4,779.64	5	0.00
		4,685.56	4,779.64	5	0.00
MUTUAL FUNDS - EQUITY					
322	CUSIP # 316092865 FIDELITY US UTILITIES ETF	11,231.36	11,607.94	13	0.00
116	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	8,041.12	8,716.35	9	0.00
90	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	8,521.20	10,202.96	10	0.00
257	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	16,823.22	18,682.82	20	0.00
		44,616.90	49,210.07	52	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,594.6	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	14,594.60	14,594.60	6	0.00
		14,594.60	14,594.60	6	0.00
MUTUAL FUNDS - FIXED INCOME					
289	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	24,166.18	24,047.72	10	0.00
217	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	24,332.21	24,054.56	10	0.00
224	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	24,241.28	23,999.36	10	0.00
		72,739.67	72,101.64	30	0.00
MUTUAL FUNDS - EQUITY					
332	CUSIP # 464286582 ISHARES MSCI JAPAN SMALL CAP ETF	21,656.36	24,093.24	9	0.00
397	CUSIP # 464286772 ISHARES SOUTH KOREA INDEX FUND	23,367.42	24,091.75	10	0.00
577	CUSIP # 464287184 ISHARES FTSE/XINHUA CHINA 25 INDEX FUND	22,549.16	24,145.78	9	0.00
388	CUSIP # 464287325 ISHARES S&P GLOBAL HEALTHCARE SECTOR IDX	21,980.20	24,129.60	9	128.84

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
188	CUSIP # 464287770 ISHARES US FINANCIAL SERVICES ETF	21,106.76	24,080.92	9	0.00
111	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	22,178.91	19,354.71	9	0.00
1,307	CUSIP # 464289180 ISHARES MSCI EUROPE FINANCIALS ETF	22,153.65	24,069.84	9	0.00
		154,992.46	163,965.84	63	128.84



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,431,995.82	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,431,995.82	8,431,995.82	75	0.00
		8,431,995.82	8,431,995.82	75	0.00
MUTUAL FUNDS - EQUITY					
78,963	CUSIP # 316092865 FIDELITY US UTILITIES ETF	2,754,229.44	2,846,933.17	25	0.00
		2,754,229.44	2,846,933.17	25	0.00



As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

INDONESIAN RUPIAH

Exchange Rate: 14,380.000000

IDR	INDONESIAN RUPIAH								
		-17,989,931.320	Local	1.000000	-17,989,931.32	1.000000	-17,989,931.32	0.00	100.00
			Base	0.023614	-424,823.13	0.000070	-1,251.04	423,572.09	100.00
INDONESIAN RUPIAH Total									
		-17,989,931.320	Local		-17,989,931.32		-17,989,931.32	0.00	100.00
			Base		-424,823.13		-1,251.04	423,572.09	100.00

CASH Total

		-17,989,931.320	Base		-424,823.13		-1,251.04	423,572.09	100.00
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SWAPS FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX				1.0	11 May 2063			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
US DOLLAR Total									
			Local		0.01		0.00	-0.01	0.00
			Base		0.01		0.00	-0.01	0.00

SWAPS FIXED INCOME Total

		0.000	Base		0.01		0.00	-0.01	0.00
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Holdings

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		-17,989,931.320	Base	-424,823.12		-1,251.04	423,572.08	100.00

Holdings



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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

MALAYSIAN RINGGIT

Exchange Rate: 4.132500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	0.000000	0.00	0.241984	0.00	0.00

MALAYSIAN RINGGIT Total

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

MEXICAN PESO

Exchange Rate: 19.651750

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1.530	Local	1.000000	1.53	1.000000	1.53	0.00
			Base	0.052288	0.08	0.050886	0.08	0.00

MEXICAN PESO Total

1.530	Local		1.53	1.53		1.53	0.00	0.00
	Base		0.08	0.08		0.08	0.00	0.00

SOUTH KOREAN WON

Exchange Rate: 1,115.800000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,843.000	Local	1.000000	1,843.00	1.000000	1,843.00	0.00
			Base	0.002507	4.62	0.000896	1.65	-2.97

SOUTH KOREAN WON Total

1,843.000	Local		1,843.00	1,843.00		1,843.00	0.00	100.00
	Base		4.62	4.62		1.65	-2.97	0.00

CASH Total

1,844.540	Base		4.70	4.70		1.73	-2.97	0.00
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CASH EQUIVALENT

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				2.2697525	31 Dec 2030		
	2,542,478.410	Local	100.000000	2,542,478.41	100.000000	2,542,478.41	0.00	2.64
		Base	100.000000	2,542,478.41	100.000000	2,542,478.41	0.00	1.48
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046		
	205,000.000	Local	97.813293	200,517.25	97.230468	199,322.46	-1,194.79	0.21
		Base	97.813293	200,517.25	97.230468	199,322.46	-1,194.79	0.12
9128284K3	US TREASURY FRN 04/20 VAR				2.4628331	30 Apr 2020		
	13,550,000.000	Local	100.007788	13,551,055.28	99.963871	13,545,104.51	-5,950.77	14.08
		Base	100.007788	13,551,055.28	99.963871	13,545,104.51	-5,950.77	7.89
9128284V9	US TREASURY N/B 08/28 2.875				2.875	15 Aug 2028		
	19,465,000.000	Local	100.441302	19,550,899.40	101.546875	19,766,099.22	215,199.82	20.55
		Base	100.441302	19,550,899.40	101.546875	19,766,099.22	215,199.82	11.52
9128285H9	US TREASURY FRN 10/20 VAR				2.474833	31 Oct 2020		
	1,575,000.000	Local	99.858860	1,572,777.05	99.848876	1,572,619.80	-157.25	1.63
		Base	99.858860	1,572,777.05	99.848876	1,572,619.80	-157.25	0.92
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.0990005	31 Jan 2017		
	0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
		Base	0.000000	0.34	0.000000	0.00	-0.34	0.00
US DOLLAR Total								
	37,337,478.410	Local		37,417,727.73		37,625,624.40	207,896.67	39.11
		Base		37,417,727.73		37,625,624.40	207,896.67	21.92
CASH EQUIVALENT Total								
	37,337,478.410	Base		37,417,727.73		37,625,624.40	207,896.67	21.92

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.419749

ACI02A7J2 QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4 4.0 21 Jun 2019

Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,970,000.000	Local	100.918551	2,997,280.96	100.891800	2,996,486.46	-794.50	25.20	
		Base	80.177535	2,381,272.78	71.063125	2,110,574.80	-270,697.98	1.23	
ACI02HV92	NEW S WALES TREASURY CRP LOCAL GOVT G 03/19 3.5				3.5	20 Mar 2019			
	1,050,000.000	Local	100.346554	1,053,638.82	100.317900	1,053,337.95	-300.87	8.86	
		Base	76.864789	807,080.28	70.658898	741,918.43	-65,161.85	0.43	
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019			
	5,055,000.000	Local	100.771188	5,093,983.54	100.630900	5,086,892.00	-7,091.54	42.78	
		Base	76.983826	3,891,532.39	70.879360	3,582,951.63	-308,580.76	2.09	
B2B3BDI18	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7				7.0	15 Oct 2019			
	2,655,000.000	Local	103.814239	2,756,268.05	103.759000	2,754,801.45	-1,466.60	23.17	
		Base	80.928163	2,148,642.72	73.082636	1,940,344.00	-208,298.72	1.13	
AUSTRALIAN DOLLAR Total									
	11,730,000.000	Local		11,901,171.37		11,891,517.86	-9,653.51	100.00	
		Base		9,228,528.17		8,375,788.86	-852,739.31	4.88	
BRAZILIAN REAL									
							Exchange Rate:	3.875750	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021			
	1,575,000.000	Local	95.754822	1,508,138.44	104.600300	1,647,454.73	139,316.29	12.00	
		Base	41.503705	653,683.35	26.988402	425,067.34	-228,616.01	0.25	
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023			
	11,540,000.000	Local	92.559541	10,681,371.03	104.731500	12,086,015.10	1,404,644.07	88.00	
		Base	39.879365	4,602,078.72	27.022254	3,118,368.08	-1,483,710.64	1.82	
BRAZILIAN REAL Total									
	13,115,000.000	Local		12,189,509.47		13,733,469.83	1,543,960.36	100.00	
		Base		5,255,762.07		3,543,435.42	-1,712,326.65	2.06	
MALAYSIAN RINGGIT									
							Exchange Rate:	4.132500	
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.48	15 Mar 2023			
	8,015,000.000	Local	98.045809	7,858,371.62	98.684000	7,909,522.60	51,150.98	17.55	
		Base	26.635224	2,134,813.22	23.879976	1,913,980.06	-220,833.16	1.12	

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Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	6,840,000.000	Local	100.761022	6,892,053.88	101.030800	6,910,506.72	18,452.84	15.33	
		Base	27.824708	1,903,210.03	24.447864	1,672,233.93	-230,976.10	0.97	
ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955					3.955	15 Sep 2025		
	3,455,000.000	Local	99.581021	3,440,524.28	99.501500	3,437,776.83	-2,747.45	7.63	
		Base	23.004821	794,816.57	24.077798	831,887.92	37,071.35	0.48	
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	12,280,000.000	Local	99.988503	12,278,588.21	100.212200	12,306,058.16	27,469.95	27.30	
		Base	24.500749	3,008,692.00	24.249776	2,977,872.51	-30,819.49	1.73	
ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882					3.882	10 Mar 2022		
	6,845,000.000	Local	101.174790	6,925,414.36	100.537200	6,881,771.34	-43,643.02	15.27	
		Base	24.051978	1,646,357.91	24.328421	1,665,280.42	18,922.51	0.97	
ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899					3.899	16 Nov 2027		
	7,805,000.000	Local	100.088163	7,811,881.09	97.786300	7,632,220.72	-179,660.37	16.93	
		Base	23.233078	1,813,341.72	23.662747	1,846,877.37	33,535.65	1.08	
MALAYSIAN RINGGIT Total									
	45,240,000.000	Local		45,206,833.44		45,077,856.37	-128,977.07	100.00	
		Base		11,301,231.45		10,908,132.21	-393,099.24	6.36	
MEXICAN PESO								Exchange Rate:	19.651750
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		
	89,200,000.000	Local	112.798110	100,615,914.03	98.312000	87,694,304.00	-12,921,610.03	22.24	
		Base	7.902281	7,048,834.74	5.002710	4,462,417.04	-2,586,417.70	2.60	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	152,000,000.000	Local	109.785528	166,874,002.35	88.298000	134,212,960.00	-32,661,042.35	34.03	
		Base	7.279201	11,064,384.89	4.493137	6,829,567.85	-4,234,817.04	3.98	
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.75	23 Nov 2034		
	28,900,000.000	Local	100.672719	29,094,415.74	90.689000	26,209,121.00	-2,885,294.74	6.65	
		Base	4.949418	1,430,381.69	4.614805	1,333,678.73	-96,702.96	0.78	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.0	07 Nov 2047		

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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	Unrealized Gn/Ls	% Curr % Fund
	45,800,000.000	Local	104.908363	48,048,030.12	90.315000	41,364,270.00	-6,683,760.12	10.49	
		Base	5.727737	2,623,303.72	4.595774	2,104,864.45	-518,439.27	1.23	
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.5	18 Nov 2038		
	98,900,000.000	Local	118.175147	116,875,220.05	96.248000	95,189,272.00	-21,685,948.05	24.14	
		Base	7.570419	7,487,144.23	4.897681	4,843,806.38	-2,643,337.85	2.82	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.5	18 Nov 2038		
	10,100,000.000	Local	105.461004	10,651,561.36	96.248000	9,721,048.00	-930,513.36	2.46	
		Base	5.621079	567,728.96	4.897681	494,665.77	-73,063.19	0.29	
MEXICAN PESO Total									
	424,900,000.000	Local		472,159,143.65		394,390,975.00	-77,768,168.65	100.00	
		Base		30,221,778.23		20,069,000.22	-10,152,778.01	11.69	
POLISH ZLOTY							Exchange Rate:	3.742350	
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25					3.25	25 Jul 2019		
	8,990,000.000	Local	100.883254	9,069,404.54	101.274000	9,104,532.60	35,128.06	28.91	
		Base	28.028289	2,519,743.19	27.061606	2,432,838.35	-86,904.84	1.42	
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.5	25 Apr 2020		
	8,690,000.000	Local	99.839897	8,676,087.07	100.302400	8,716,278.56	40,191.49	27.67	
		Base	29.472800	2,561,186.35	26.801983	2,329,092.30	-232,094.05	1.36	
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.01	25 Apr 2019		
	13,715,000.000	Local	99.521865	13,649,423.75	99.710000	13,675,226.50	25,802.75	43.42	
		Base	27.450440	3,764,827.83	26.643686	3,654,181.60	-110,646.23	2.13	
POLISH ZLOTY Total									
	31,395,000.000	Local		31,394,915.36		31,496,037.66	101,122.30	100.00	
		Base		8,845,757.37		8,416,112.25	-429,645.12	4.90	
POUND STERLING							Exchange Rate:	0.784560	
ACI078L15	UK TSY 1 3/4 2019 BONDS REGS 07/19 1.75					1.75	22 Jul 2019		
	7,780,000.000	Local	100.596778	7,826,429.35	100.541000	7,822,089.80	-4,339.55	100.00	
		Base	131.682586	10,244,905.20	128.149536	9,970,033.90	-274,871.30	5.81	

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BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING Total								
		7,780,000.000	Local	7,826,429.35		7,822,089.80	-4,339.55	100.00
			Base	10,244,905.20		9,970,033.90	-274,871.30	5.81
							Exchange Rate:	3.368500
ACI16QTC2	BONOS DE TESORERIA SR UNSECURED 144A REGS 02/29 5				5.94	12 Feb 2029		
		14,390,000.000	Local	14,377,301.73	101.250000	14,569,875.00	192,573.27	100.00
			Base	4,257,418.46	30.057889	4,325,330.27	67,911.81	2.52
SOL Total								
		14,390,000.000	Local	14,377,301.73		14,569,875.00	192,573.27	100.00
			Base	4,257,418.46		4,325,330.27	67,911.81	2.52
							Exchange Rate:	14.387500
SOUTH AFRICAN RAND								
989RJQI11	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
		64,200,000.000	Local	49,630,587.75	69.749800	44,779,371.60	-4,851,216.15	31.67
			Base	4,542,397.82	4.847944	3,112,380.30	-1,430,017.52	1.81
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
		92,340,000.000	Local	86,600,022.98	89.030000	82,210,302.00	-4,389,720.98	58.14
			Base	6,452,822.22	6.188010	5,714,008.83	-738,813.39	3.33
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
		16,180,000.000	Local	14,451,061.16	89.030000	14,405,054.00	-46,007.16	10.19
			Base	1,025,509.07	6.188010	1,001,220.09	-24,288.98	0.58
SOUTH AFRICAN RAND Total								
		172,720,000.000	Local	150,681,671.89		141,394,727.60	-9,286,944.29	100.00
			Base	12,020,729.11		9,827,609.22	-2,193,119.89	5.73
							Exchange Rate:	1.000000
US DOLLAR								
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.19238	05 Nov 2021		
		1,600,000.000	Local	1,600,000.00	99.606300	1,593,700.80	-6,299.20	1.66
			Base	1,600,000.00	99.606300	1,593,700.80	-6,299.20	0.93

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BRANDYWINE ASSET MANAGEMENT
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR					2.78806	06 Apr 2020		
	1,975,000.000	Local	100.119575	1,977,361.61	99.477000	1,964,670.75	-12,690.86	2.04	
		Base	100.119575	1,977,361.61	99.477000	1,964,670.75	-12,690.86	1.14	
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR					3.01819	15 Mar 2021		
	2,870,000.000	Local	99.970454	2,869,152.03	99.324508	2,850,613.38	-18,538.65	2.96	
		Base	99.970454	2,869,152.03	99.324508	2,850,613.38	-18,538.65	1.66	
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					2.96813	12 Feb 2021		
	2,375,000.000	Local	100.000000	2,375,000.00	98.939612	2,349,815.79	-25,184.21	2.44	
		Base	100.000000	2,375,000.00	98.939612	2,349,815.79	-25,184.21	1.37	
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2					2.0	10 May 2019		
	1,420,000.000	Local	99.998903	1,419,984.42	99.638428	1,414,865.68	-5,118.74	1.47	
		Base	99.998903	1,419,984.42	99.638428	1,414,865.68	-5,118.74	0.82	
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR					3.12694	22 Feb 2021		
	2,700,000.000	Local	100.000000	2,700,000.00	98.765275	2,666,662.43	-33,337.57	2.77	
		Base	100.000000	2,700,000.00	98.765275	2,666,662.43	-33,337.57	1.55	
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					3.21825	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	97.434914	3,288,428.35	-86,571.65	3.42	
		Base	100.000000	3,375,000.00	97.434914	3,288,428.35	-86,571.65	1.92	
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR					3.36631	13 Apr 2020		
	3,540,000.000	Local	100.126971	3,544,494.79	99.374762	3,517,866.57	-26,628.22	3.66	
		Base	100.126971	3,544,494.79	99.374762	3,517,866.57	-26,628.22	2.05	
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					3.42694	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	96.645594	5,156,042.44	-178,957.56	5.36	
		Base	100.000000	5,335,000.00	96.645594	5,156,042.44	-178,957.56	3.00	
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR					2.7575	04 Apr 2019		
	2,025,000.000	Local	100.000000	2,025,000.00	99.982300	2,024,641.58	-358.42	2.10	
		Base	100.000000	2,025,000.00	99.982300	2,024,641.58	-358.42	1.18	
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR					3.02363	19 Sep 2019		
	2,050,000.000	Local	100.000000	2,050,000.00	99.897100	2,047,890.55	-2,109.45	2.13	
		Base	100.000000	2,050,000.00	99.897100	2,047,890.55	-2,109.45	1.19	

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59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR					2.63806	08 Jan 2021		
	2,095,000.000	Local		99.702692	2,088,771.40	98.786270	2,069,572.36	-19,199.04	2.15
		Base		99.702692	2,088,771.40	98.786270	2,069,572.36	-19,199.04	1.21
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR					3.18694	22 May 2020		
	2,170,000.000	Local		100.069160	2,171,500.77	99.955936	2,169,043.81	-2,456.96	2.25
		Base		100.069160	2,171,500.77	99.955936	2,169,043.81	-2,456.96	1.26
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR					2.796002	01 Apr 2021		
	3,510,000.000	Local		100.000000	3,510,000.00	99.021271	3,475,646.61	-34,353.39	3.61
		Base		100.000000	3,510,000.00	99.021271	3,475,646.61	-34,353.39	2.02
64952WDB6	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/20 VAR					2.556	01 Oct 2020		
	1,750,000.000	Local		100.000000	1,750,000.00	99.532212	1,741,813.71	-8,186.29	1.81
		Base		100.000000	1,750,000.00	99.532212	1,741,813.71	-8,186.29	1.01
912810RU4	US TREASURY N/B 11/46 2.875					2.875	15 Nov 2046		
	4,075,000.000	Local		97.567307	3,975,867.78	97.230469	3,962,141.61	-13,726.17	4.12
Original Face:	440,000.000	Base		97.567307	3,975,867.78	97.230469	3,962,141.61	-13,726.17	2.31
912810SE9	US TREASURY N/B 11/48 3.375					3.375	15 Nov 2048		
	12,690,000.000	Local		104.520166	13,263,609.12	106.937500	13,570,368.75	306,759.63	14.11
		Base		104.520166	13,263,609.12	106.937500	13,570,368.75	306,759.63	7.91
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					3.533	26 Jul 2021		
	2,700,000.000	Local		100.320061	2,708,641.64	100.464419	2,712,539.31	3,897.67	2.82
		Base		100.320061	2,708,641.64	100.464419	2,712,539.31	3,897.67	1.58
US DOLLAR Total									
	58,255,000.000	Local			58,739,383.56		58,576,324.48	-163,059.08	60.89
Original Face:	440,000.000	Base			58,739,383.56		58,576,324.48	-163,059.08	34.13
FIXED INCOME Total									
	779,525,000.000	Base			150,115,493.62		134,011,766.83	-16,103,726.79	78.08
Original Face:	440,000.000								

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BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

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

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		816,864,322.950	Base	187,533,226.05		171,637,392.96	-15,895,833.09	100.00
Original Face:		440,000.000						

Holdings

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CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8

View Date: January 2, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.2476335	31 Dec 2030			
		2,152,410.170	Local	100.000000	2,152,410.17	100.000000	2,152,410.17	0.00	24.71
			Base	100.000000	2,152,410.17	100.000000	2,152,410.17	0.00	24.71

US DOLLAR Total		2,152,410.170	Local		2,152,410.17		2,152,410.17	0.00	24.71
			Base		2,152,410.17		2,152,410.17	0.00	24.71

CASH EQUIVALENT Total		2,152,410.170	Base		2,152,410.17		2,152,410.17	0.00	24.71
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00164V103	AMC NETWORKS INC A COMMON STOCK								
		2,439.000	Local	56.204034	137,081.64	54.880000	133,852.32	-3,229.32	1.54
			Base	56.204034	137,081.64	54.880000	133,852.32	-3,229.32	1.54

00206R102	AT+T INC COMMON STOCK USD1.0								
		765.000	Local	40.859373	31,257.42	28.540000	21,833.10	-9,424.32	0.25
			Base	40.859373	31,257.42	28.540000	21,833.10	-9,424.32	0.25

00739L101	ADURO BIOTECH INC COMMON STOCK USD.0001								
		82.000	Local	11.850122	971.71	2.640000	216.48	-755.23	0.00
			Base	11.850122	971.71	2.640000	216.48	-755.23	0.00

00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001								
		685.000	Local	42.126876	28,856.91	46.110000	31,585.35	2,728.44	0.36
			Base	42.126876	28,856.91	46.110000	31,585.35	2,728.44	0.36

031162100	AMGEN INC COMMON STOCK USD.0001								
		2,557.000	Local	155.786828	398,346.92	194.670000	497,771.19	99,424.27	5.71
			Base	155.786828	398,346.92	194.670000	497,771.19	99,424.27	5.71

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032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
	5,618.000	Local	69.153218	388,502.78	43.840000	246,293.12	-142,209.66	2.83	
		Base	69.153218	388,502.78	43.840000	246,293.12	-142,209.66	2.83	
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01								
	50.000	Local	16.435200	821.76	0.390000	19.50	-802.26	0.00	
		Base	16.435200	821.76	0.390000	19.50	-802.26	0.00	
052769106	AUTODESK INC COMMON STOCK USD.01								
	2,074.000	Local	84.102459	174,428.50	128.610000	266,737.14	92,308.64	3.06	
		Base	84.102459	174,428.50	128.610000	266,737.14	92,308.64	3.06	
071734107	BAUSCH HEALTH COS INC COMMON STOCK								
	892.000	Local	15.192175	13,551.42	18.470000	16,475.24	2,923.82	0.19	
		Base	15.192175	13,551.42	18.470000	16,475.24	2,923.82	0.19	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	1,873.000	Local	260.847432	488,567.24	300.920000	563,623.16	75,055.92	6.47	
		Base	260.847432	488,567.24	300.920000	563,623.16	75,055.92	6.47	
11135F101	BROADCOM INC COMMON STOCK								
	1,423.000	Local	182.892214	260,255.62	254.280000	361,840.44	101,584.82	4.15	
		Base	182.892214	260,255.62	254.280000	361,840.44	101,584.82	4.15	
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	498.000	Local	62.469297	31,109.71	43.720000	21,772.56	-9,337.15	0.25	
		Base	62.469297	31,109.71	43.720000	21,772.56	-9,337.15	0.25	
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
	1,358.000	Local	74.262224	100,848.10	102.460000	139,140.68	38,292.58	1.60	
		Base	74.262224	100,848.10	102.460000	139,140.68	38,292.58	1.60	
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
	853.000	Local	35.800680	30,537.98	34.320000	29,274.96	-1,263.02	0.34	
		Base	35.800680	30,537.98	34.320000	29,274.96	-1,263.02	0.34	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	12,071.000	Local	36.475631	440,297.34	34.050000	411,017.55	-29,279.79	4.72	
		Base	36.475631	440,297.34	34.050000	411,017.55	-29,279.79	4.72	

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225447101	CREE INC COMMON STOCK USD.00125								
	2,659.000	Local		27.362896	72,757.94	42.775000	113,738.73	40,980.79	1.31
		Base		27.362896	72,757.94	42.775000	113,738.73	40,980.79	1.31
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
	5,137.000	Local		27.434520	140,931.13	24.740000	127,089.38	-13,841.75	1.46
		Base		27.434520	140,931.13	24.740000	127,089.38	-13,841.75	1.46
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
	1,828.000	Local		26.843873	49,070.60	23.080000	42,190.24	-6,880.36	0.48
		Base		26.843873	49,070.60	23.080000	42,190.24	-6,880.36	0.48
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	540.000	Local		48.890352	26,400.79	61.840000	33,393.60	6,992.81	0.38
		Base		48.890352	26,400.79	61.840000	33,393.60	6,992.81	0.38
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
	164.000	Local		31.779573	5,211.85	28.460000	4,667.44	-544.41	0.05
		Base		31.779573	5,211.85	28.460000	4,667.44	-544.41	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	343.000	Local		130.093703	44,622.14	131.090000	44,963.87	341.73	0.52
		Base		130.093703	44,622.14	131.090000	44,963.87	341.73	0.52
343412102	FLUOR CORP COMMON STOCK USD.01								
	2,599.000	Local		53.091501	137,984.81	32.200000	83,687.80	-54,297.01	0.96
		Base		53.091501	137,984.81	32.200000	83,687.80	-54,297.01	0.96
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	4,194.000	Local		14.931352	62,622.09	10.310000	43,240.14	-19,381.95	0.50
		Base		14.931352	62,622.09	10.310000	43,240.14	-19,381.95	0.50
36164V305	GCI LIBERTY INC CLASS A COMMON STOCK USD.01								
	361.000	Local		41.302659	14,910.26	41.160000	14,858.76	-51.50	0.17
		Base		41.302659	14,910.26	41.160000	14,858.76	-51.50	0.17
45253H101	IMMUNOGEN INC COMMON STOCK USD.01								
	76.000	Local		2.430000	184.68	4.800000	364.80	180.12	0.00
		Base		2.430000	184.68	4.800000	364.80	180.12	0.00

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458140100	INTEL CORP COMMON STOCK USD.001								
	1,777.000	Local	36.756460	65,316.23	46.930000	83,394.61	18,078.38	0.96	
		Base	36.756460	65,316.23	46.930000	83,394.61	18,078.38	0.96	
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001								
	1,797.000	Local	47.622181	85,577.06	54.060000	97,145.82	11,568.76	1.12	
		Base	47.622181	85,577.06	54.060000	97,145.82	11,568.76	1.12	
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
	967.000	Local	151.040827	146,056.48	173.660000	167,929.22	21,872.74	1.93	
		Base	151.040827	146,056.48	173.660000	167,929.22	21,872.74	1.93	
530307107	LIBERTY BROADBAND A COMMON STOCK USD.01								
	738.000	Local	76.739146	56,633.49	71.810000	52,995.78	-3,637.71	0.61	
		Base	76.739146	56,633.49	71.810000	52,995.78	-3,637.71	0.61	
530307305	LIBERTY BROADBAND C COMMON STOCK USD.01								
	1,048.000	Local	78.087490	81,835.69	72.030000	75,487.44	-6,348.25	0.87	
		Base	78.087490	81,835.69	72.030000	75,487.44	-6,348.25	0.87	
53046P109	LIBERTY EXPEDIA HOLD A COMMON STOCK								
	241.000	Local	43.487967	10,480.60	39.110000	9,425.51	-1,055.09	0.11	
		Base	43.487967	10,480.60	39.110000	9,425.51	-1,055.09	0.11	
531229409	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01								
	1,042.000	Local	36.088714	37,604.44	36.800000	38,345.60	741.16	0.44	
		Base	36.088714	37,604.44	36.800000	38,345.60	741.16	0.44	
531229607	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01								
	1,866.000	Local	35.526549	66,292.54	36.980000	69,004.68	2,712.14	0.79	
		Base	35.526549	66,292.54	36.980000	69,004.68	2,712.14	0.79	
531229706	LIBERTY MEDIA CORP BRAVES A TRACKING STK								
	105.000	Local	20.440571	2,146.26	24.940000	2,618.70	472.44	0.03	
		Base	20.440571	2,146.26	24.940000	2,618.70	472.44	0.03	
531229854	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01								
	468.000	Local	30.124295	14,098.17	30.700000	14,367.60	269.43	0.16	
		Base	30.124295	14,098.17	30.700000	14,367.60	269.43	0.16	

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531229870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01								
	261.000	Local	30.135594	7,865.39	29.720000	7,756.92	-108.47	0.09	
		Base	30.135594	7,865.39	29.720000	7,756.92	-108.47	0.09	
531229888	LIBERTY MEDIA CORP BRAVES C TRACKING STK								
	188.000	Local	20.446223	3,843.89	24.890000	4,679.32	835.43	0.05	
		Base	20.446223	3,843.89	24.890000	4,679.32	835.43	0.05	
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01								
	249.000	Local	17.695582	4,406.20	15.890000	3,956.61	-449.59	0.05	
		Base	17.695582	4,406.20	15.890000	3,956.61	-449.59	0.05	
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK								
	879.000	Local	26.279602	23,099.77	14.880000	13,079.52	-10,020.25	0.15	
		Base	26.279602	23,099.77	14.880000	13,079.52	-10,020.25	0.15	
54142L109	LOGMEIN INC COMMON STOCK USD.01								
	348.000	Local	108.114454	37,623.83	81.570000	28,386.36	-9,237.47	0.33	
		Base	108.114454	37,623.83	81.570000	28,386.36	-9,237.47	0.33	
553573106	MSG NETWORKS INC A COMMON STOCK USD.01								
	1,506.000	Local	22.020465	33,162.82	23.560000	35,481.36	2,318.54	0.41	
		Base	22.020465	33,162.82	23.560000	35,481.36	2,318.54	0.41	
55825T103	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01								
	502.000	Local	174.463665	87,580.76	267.700000	134,385.40	46,804.64	1.54	
		Base	174.463665	87,580.76	267.700000	134,385.40	46,804.64	1.54	
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
	2,081.000	Local	37.362840	77,752.07	25.700000	53,481.70	-24,270.37	0.61	
		Base	37.362840	77,752.07	25.700000	53,481.70	-24,270.37	0.61	
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	2,357.000	Local	15.500339	36,534.30	9.410000	22,179.37	-14,354.93	0.25	
		Base	15.500339	36,534.30	9.410000	22,179.37	-14,354.93	0.25	
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
	3,870.000	Local	41.078610	158,974.22	14.660000	56,734.20	-102,240.02	0.65	
		Base	41.078610	158,974.22	14.660000	56,734.20	-102,240.02	0.65	

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67011P100	NOW INC COMMON STOCK USD.01	354.000	Local	20.775339	7,354.47	11.640000	4,120.56	-3,233.91	0.05
			Base	20.775339	7,354.47	11.640000	4,120.56	-3,233.91	0.05
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	5,656.000	Local	15.850414	89,649.94	13.230000	74,828.88	-14,821.06	0.86
			Base	15.850414	89,649.94	13.230000	74,828.88	-14,821.06	0.86
670346105	NUCOR CORP COMMON STOCK USD.4	572.000	Local	60.308934	34,496.71	51.810000	29,635.32	-4,861.39	0.34
			Base	60.308934	34,496.71	51.810000	29,635.32	-4,861.39	0.34
74915M100	QURATE RETAIL INC COMMON STOCK USD.01	2,481.000	Local	19.466260	48,295.79	19.520000	48,429.12	133.33	0.56
			Base	19.466260	48,295.79	19.520000	48,429.12	133.33	0.56
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001	257.000	Local	56.593113	14,544.43	39.140000	10,058.98	-4,485.45	0.12
			Base	56.593113	14,544.43	39.140000	10,058.98	-4,485.45	0.12
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01	2,200.000	Local	21.404459	47,089.81	16.510000	36,322.00	-10,767.81	0.42
			Base	21.404459	47,089.81	16.510000	36,322.00	-10,767.81	0.42
90184L102	TWITTER INC COMMON STOCK USD.000005	3,984.000	Local	17.192279	68,494.04	28.740000	114,500.16	46,006.12	1.31
			Base	17.192279	68,494.04	28.740000	114,500.16	46,006.12	1.31
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	231.000	Local	57.000000	13,167.00	43.480000	10,043.88	-3,123.12	0.12
			Base	57.000000	13,167.00	43.480000	10,043.88	-3,123.12	0.12
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	2,566.000	Local	161.078453	413,327.31	249.120000	639,241.92	225,914.61	7.34
			Base	161.078453	413,327.31	249.120000	639,241.92	225,914.61	7.34
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	1,247.000	Local	86.232903	107,532.43	165.710000	206,640.37	99,107.94	2.37
			Base	86.232903	107,532.43	165.710000	206,640.37	99,107.94	2.37

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		455.000	Local 39.051582	17,768.47	25.700000	11,693.50	-6,074.97	0.13
			Base 39.051582	17,768.47	25.700000	11,693.50	-6,074.97	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		1,779.000	Local 73.034947	129,929.17	36.970000	65,769.63	-64,159.54	0.75
			Base 73.034947	129,929.17	36.970000	65,769.63	-64,159.54	0.75
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		631.000	Local 19.546498	12,333.84	74.720000	47,148.32	34,814.48	0.54
			Base 19.546498	12,333.84	74.720000	47,148.32	34,814.48	0.54
G01767105	ALKERMES PLC COMMON STOCK USD.01							
		610.000	Local 55.579426	33,903.45	29.510000	18,001.10	-15,902.35	0.21
			Base 55.579426	33,903.45	29.510000	18,001.10	-15,902.35	0.21
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		1,558.000	Local 215.726425	336,101.77	133.660000	208,242.28	-127,859.49	2.39
			Base 215.726425	336,101.77	133.660000	208,242.28	-127,859.49	2.39
G48833100	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001							
		12,460.000	Local 5.296762	65,997.66	0.559000	6,965.14	-59,032.52	0.08
			Base 5.296762	65,997.66	0.559000	6,965.14	-59,032.52	0.08
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		3,895.000	Local 43.485381	169,375.56	29.650000	115,486.75	-53,888.81	1.33
			Base 43.485381	169,375.56	29.650000	115,486.75	-53,888.81	1.33
G5480U104	LIBERTY GLOBAL PLC A TRACKING STK USD.01							
		405.000	Local 34.954716	14,156.66	21.340000	8,642.70	-5,513.96	0.10
			Base 34.954716	14,156.66	21.340000	8,642.70	-5,513.96	0.10
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01							
		1,224.000	Local 33.610678	41,139.47	20.640000	25,263.36	-15,876.11	0.29
			Base 33.610678	41,139.47	20.640000	25,263.36	-15,876.11	0.29
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,444.000	Local 75.067015	108,396.77	90.960000	131,346.24	22,949.47	1.51
			Base 75.067015	108,396.77	90.960000	131,346.24	22,949.47	1.51

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G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01		472.000	19.550487	9,227.83	22.460000	10,601.12	1,373.29	0.12
				19.550487	9,227.83	22.460000	10,601.12	1,373.29	0.12
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		5,922.000	36.801202	217,936.72	38.590000	228,529.98	10,593.26	2.62
				36.801202	217,936.72	38.590000	228,529.98	10,593.26	2.62
G7S00T104	PENTAIR PLC COMMON STOCK USD.01		472.000	39.180191	18,493.05	37.780000	17,832.16	-660.89	0.20
				39.180191	18,493.05	37.780000	17,832.16	-660.89	0.20
G9001E102	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		72.000	22.636250	1,629.81	14.480000	1,042.56	-587.25	0.01
				22.636250	1,629.81	14.480000	1,042.56	-587.25	0.01
G9001E128	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		215.000	21.847721	4,697.26	14.570000	3,132.55	-1,564.71	0.04
				21.847721	4,697.26	14.570000	3,132.55	-1,564.71	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57		2,006.000	69.681226	139,780.54	75.630000	151,713.78	11,933.24	1.74
				69.681226	139,780.54	75.630000	151,713.78	11,933.24	1.74
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02		1,756.000	120.678047	211,910.65	59.660000	104,762.96	-107,147.69	1.20
				120.678047	211,910.65	59.660000	104,762.96	-107,147.69	1.20
N71542109	PROQR THERAPEUTICS NV COMMON STOCK EUR1.0		172.000	4.619651	794.58	15.780000	2,714.16	1,919.58	0.03
				4.619651	794.58	15.780000	2,714.16	1,919.58	0.03
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03		217.000	25.151797	5,457.94	27.220000	5,906.74	448.80	0.07
				25.151797	5,457.94	27.220000	5,906.74	448.80	0.07
N96617126	WRIGHT MEDICAL GROUP NV RIGHT		952.000	1.388382	1,321.74	0.012500	11.90	-1,309.84	0.00
				1.388382	1,321.74	0.012500	11.90	-1,309.84	0.00

& Issue has redenominated but Local is not converted
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CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		129,694.000	Local	6,501,320.42		6,559,111.39	57,790.97	75.29
			Base	6,501,320.42		6,559,111.39	57,790.97	75.29
EQUITY Total								
		129,694.000	Base	6,501,320.42		6,559,111.39	57,790.97	75.29

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		2,282,104.170	Base	8,653,730.59		8,711,521.56	57,790.97	100.00

Holdings



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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.2476335	31 Dec 2030			
		2,927,469.480	Local	100.000000	2,927,469.48	100.000000	2,927,469.48	0.00	2.25
			Base	100.000000	2,927,469.48	100.000000	2,927,469.48	0.00	2.25

US DOLLAR Total		2,927,469.480	Local		2,927,469.48		2,927,469.48	0.00	2.25
			Base		2,927,469.48		2,927,469.48	0.00	2.25

CASH EQUIVALENT Total

		2,927,469.480	Base		2,927,469.48		2,927,469.48	0.00	2.25
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001								
		15,860.000	Local	173.929371	2,758,519.82	226.240000	3,588,166.40	829,646.58	2.76
			Base	173.929371	2,758,519.82	226.240000	3,588,166.40	829,646.58	2.76

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		40,570.000	Local	65.008462	2,637,393.32	61.080000	2,478,015.60	-159,377.72	1.90
			Base	65.008462	2,637,393.32	61.080000	2,478,015.60	-159,377.72	1.90

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		18,780.000	Local	121.067091	2,273,639.96	97.360000	1,828,420.80	-445,219.16	1.40
			Base	121.067091	2,273,639.96	97.360000	1,828,420.80	-445,219.16	1.40

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		10,410.000	Local	163.856897	1,705,750.30	137.070000	1,426,898.70	-278,851.60	1.10
			Base	163.856897	1,705,750.30	137.070000	1,426,898.70	-278,851.60	1.10

02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		4,014.000	Local	964.782005	3,872,634.97	1,035.610000	4,156,938.54	284,303.57	3.19
			Base	964.782005	3,872,634.97	1,035.610000	4,156,938.54	284,303.57	3.19

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	1,601.000	Local	974.607664	1,560,346.87	1,044.960000	1,672,980.96	112,634.09	1.29	
		Base	974.607664	1,560,346.87	1,044.960000	1,672,980.96	112,634.09	1.29	
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	5,242.000	Local	1,204.240895	6,312,630.77	1,501.970000	7,873,326.74	1,560,695.97	6.05	
		Base	1,204.240895	6,312,630.77	1,501.970000	7,873,326.74	1,560,695.97	6.05	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	22,550.000	Local	89.674075	2,022,150.38	95.320000	2,149,466.00	127,315.62	1.65	
		Base	89.674075	2,022,150.38	95.320000	2,149,466.00	127,315.62	1.65	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	32,730.000	Local	102.201907	3,345,068.42	65.810000	2,153,961.30	-1,191,107.12	1.66	
		Base	102.201907	3,345,068.42	65.810000	2,153,961.30	-1,191,107.12	1.66	
037833100	APPLE INC COMMON STOCK USD.00001								
	18,940.000	Local	164.516560	3,115,943.65	157.740000	2,987,595.60	-128,348.05	2.30	
		Base	164.516560	3,115,943.65	157.740000	2,987,595.60	-128,348.05	2.30	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
	15,880.000	Local	90.543827	1,437,835.98	85.150000	1,352,182.00	-85,653.98	1.04	
		Base	90.543827	1,437,835.98	85.150000	1,352,182.00	-85,653.98	1.04	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	9,010.000	Local	289.096494	2,604,759.41	300.920000	2,711,289.20	106,529.79	2.08	
		Base	289.096494	2,604,759.41	300.920000	2,711,289.20	106,529.79	2.08	
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	5,840.000	Local	445.895961	2,604,032.41	392.820000	2,294,068.80	-309,963.61	1.76	
		Base	445.895961	2,604,032.41	392.820000	2,294,068.80	-309,963.61	1.76	
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	13,530.000	Local	147.161005	1,991,088.40	127.070000	1,719,257.10	-271,831.30	1.32	
		Base	147.161005	1,991,088.40	127.070000	1,719,257.10	-271,831.30	1.32	
151020104	CELGENE CORP COMMON STOCK USD.01								
	33,740.000	Local	97.518396	3,290,270.68	64.090000	2,162,396.60	-1,127,874.08	1.66	
		Base	97.518396	3,290,270.68	64.090000	2,162,396.60	-1,127,874.08	1.66	

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Books Open

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Holdings

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	3,860.000	Local		385.324389	1,487,352.14	431.790000	1,666,709.40	179,357.26	1.28
		Base		385.324389	1,487,352.14	431.790000	1,666,709.40	179,357.26	1.28
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	40,220.000	Local		45.265292	1,820,570.05	47.350000	1,904,417.00	83,846.95	1.46
		Base		45.265292	1,820,570.05	47.350000	1,904,417.00	83,846.95	1.46
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	76,140.000	Local		36.719917	2,795,854.48	34.050000	2,592,567.00	-203,287.48	1.99
		Base		36.719917	2,795,854.48	34.050000	2,592,567.00	-203,287.48	1.99
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	10,654.000	Local		188.409754	2,007,317.52	203.710000	2,170,326.34	163,008.82	1.67
		Base		188.409754	2,007,317.52	203.710000	2,170,326.34	163,008.82	1.67
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	26,170.000	Local		107.065674	2,801,908.70	109.650000	2,869,540.50	67,631.80	2.20
		Base		107.065674	2,801,908.70	109.650000	2,869,540.50	67,631.80	2.20
278865100	ECOLAB INC COMMON STOCK USD1.0								
	17,360.000	Local		135.701885	2,355,784.72	147.350000	2,557,996.00	202,211.28	1.97
		Base		135.701885	2,355,784.72	147.350000	2,557,996.00	202,211.28	1.97
29444U700	EQUINIX INC REIT USD.001								
	6,070.000	Local		407.678222	2,474,606.81	352.560000	2,140,039.20	-334,567.61	1.64
		Base		407.678222	2,474,606.81	352.560000	2,140,039.20	-334,567.61	1.64
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	34,890.000	Local		155.625757	5,429,782.65	131.090000	4,573,730.10	-856,052.55	3.51
		Base		155.625757	5,429,782.65	131.090000	4,573,730.10	-856,052.55	3.51
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	10,280.000	Local		254.326467	2,614,476.08	282.360000	2,902,660.80	288,184.72	2.23
		Base		254.326467	2,614,476.08	282.360000	2,902,660.80	288,184.72	2.23
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	14,830.000	Local		166.585195	2,470,458.44	171.820000	2,548,090.60	77,632.16	1.96
		Base		166.585195	2,470,458.44	171.820000	2,548,090.60	77,632.16	1.96

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CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	18,980.000	Local		138.505339	2,628,831.34	132.120000	2,507,637.60	-121,193.74	1.93
		Base		138.505339	2,628,831.34	132.120000	2,507,637.60	-121,193.74	1.93
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	14,580.000	Local		131.167499	1,912,422.14	129.050000	1,881,549.00	-30,873.14	1.45
		Base		131.167499	1,912,422.14	129.050000	1,881,549.00	-30,873.14	1.45
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
	9,087.000	Local		104.996603	954,104.13	139.240000	1,265,273.88	311,169.75	0.97
		Base		104.996603	954,104.13	139.240000	1,265,273.88	311,169.75	0.97
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	57,210.000	Local		81.785933	4,678,973.20	101.570000	5,810,819.70	1,131,846.50	4.46
		Base		81.785933	4,678,973.20	101.570000	5,810,819.70	1,131,846.50	4.46
67059N108	NUTANIX INC A COMMON STOCK USD.000025								
	33,730.000	Local		40.254429	1,357,781.89	41.590000	1,402,830.70	45,048.81	1.08
		Base		40.254429	1,357,781.89	41.590000	1,402,830.70	45,048.81	1.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	6,950.000	Local		156.806771	1,089,807.06	133.500000	927,825.00	-161,982.06	0.71
		Base		156.806771	1,089,807.06	133.500000	927,825.00	-161,982.06	0.71
68389X105	ORACLE CORP COMMON STOCK USD.01								
	61,560.000	Local		47.387908	2,917,199.59	45.150000	2,779,434.00	-137,765.59	2.14
		Base		47.387908	2,917,199.59	45.150000	2,779,434.00	-137,765.59	2.14
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	11,650.000	Local		156.428184	1,822,388.34	188.350000	2,194,277.50	371,889.16	1.69
		Base		156.428184	1,822,388.34	188.350000	2,194,277.50	371,889.16	1.69
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	31,850.000	Local		65.108151	2,073,694.60	84.090000	2,678,266.50	604,571.90	2.06
		Base		65.108151	2,073,694.60	84.090000	2,678,266.50	604,571.90	2.06
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	8,182.000	Local		176.205961	1,441,717.17	131.520000	1,076,096.64	-365,620.53	0.83
		Base		176.205961	1,441,717.17	131.520000	1,076,096.64	-365,620.53	0.83

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747525103	QUALCOMM INC COMMON STOCK USD.0001								
		41,260.000	Local 56.491129	2,330,823.99	56.910000	2,348,106.60	17,282.61		1.80
			Base 56.491129	2,330,823.99	56.910000	2,348,106.60	17,282.61		1.80
756577102	RED HAT INC COMMON STOCK USD.0001								
		13,300.000	Local 116.870526	1,554,378.00	175.640000	2,336,012.00	781,634.00		1.79
			Base 116.870526	1,554,378.00	175.640000	2,336,012.00	781,634.00		1.79
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		4,460.000	Local 362.143410	1,615,159.61	373.500000	1,665,810.00	50,650.39		1.28
			Base 362.143410	1,615,159.61	373.500000	1,665,810.00	50,650.39		1.28
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		33,630.000	Local 69.618781	2,341,279.60	36.080000	1,213,370.40	-1,127,909.20		0.93
			Base 69.618781	2,341,279.60	36.080000	1,213,370.40	-1,127,909.20		0.93
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		56,390.000	Local 44.797177	2,526,112.83	41.530000	2,341,876.70	-184,236.13		1.80
			Base 44.797177	2,526,112.83	41.530000	2,341,876.70	-184,236.13		1.80
848637104	SPLUNK INC COMMON STOCK USD.001								
		21,010.000	Local 83.626775	1,756,998.54	104.850000	2,202,898.50	445,899.96		1.69
			Base 83.626775	1,756,998.54	104.850000	2,202,898.50	445,899.96		1.69
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		22,880.000	Local 90.707994	2,075,398.90	94.500000	2,162,160.00	86,761.10		1.66
			Base 90.707994	2,075,398.90	94.500000	2,162,160.00	86,761.10		1.66
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		12,690.000	Local 191.775062	2,433,625.54	223.790000	2,839,895.10	406,269.56		2.18
			Base 191.775062	2,433,625.54	223.790000	2,839,895.10	406,269.56		2.18
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		19,960.000	Local 114.551360	2,286,445.14	97.530000	1,946,698.80	-339,746.34		1.50
			Base 114.551360	2,286,445.14	97.530000	1,946,698.80	-339,746.34		1.50
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		16,570.000	Local 208.146504	3,448,987.57	249.120000	4,127,918.40	678,930.83		3.17
			Base 208.146504	3,448,987.57	249.120000	4,127,918.40	678,930.83		3.17

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92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	35,120.000	Local		108.587928	3,813,608.02	131.940000	4,633,732.80	820,124.78	3.56
		Base		108.587928	3,813,608.02	131.940000	4,633,732.80	820,124.78	3.56
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	10,720.000	Local		102.723260	1,101,193.35	137.130000	1,470,033.60	368,840.25	1.13
		Base		102.723260	1,101,193.35	137.130000	1,470,033.60	368,840.25	1.13
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	64,660.000	Local		35.537833	2,297,876.31	33.530000	2,168,049.80	-129,826.51	1.67
		Base		35.537833	2,297,876.31	33.530000	2,168,049.80	-129,826.51	1.67
98978V103	ZOETIS INC COMMON STOCK USD.01								
	34,440.000	Local		70.509463	2,428,345.90	85.540000	2,945,997.60	517,651.70	2.26
		Base		70.509463	2,428,345.90	85.540000	2,945,997.60	517,651.70	2.26
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	35,169.000	Local		50.448904	1,774,237.52	47.970000	1,687,056.93	-87,180.59	1.30
		Base		50.448904	1,774,237.52	47.970000	1,687,056.93	-87,180.59	1.30
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	13,610.000	Local		161.043700	2,191,804.76	156.040000	2,123,704.40	-68,100.36	1.63
		Base		161.043700	2,191,804.76	156.040000	2,123,704.40	-68,100.36	1.63
US DOLLAR Total									
	1,178,819.000	Local			124,643,371.97		127,218,373.43	2,575,001.46	97.75
		Base			124,643,371.97		127,218,373.43	2,575,001.46	97.75
EQUITY Total									
	1,178,819.000	Base			124,643,371.97		127,218,373.43	2,575,001.46	97.75

Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		4,106,288.480	Base	127,570,841.45		130,145,842.91	2,575,001.46	100.00

Holdings



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.2476335	31 Dec 2030			
		1,307,967.380	Local	100.000000	1,307,967.38	100.000000	1,307,967.38	0.00	2.56
			Base	100.000000	1,307,967.38	100.000000	1,307,967.38	0.00	2.56

US DOLLAR Total		1,307,967.380	Local		1,307,967.38		1,307,967.38	0.00	2.56
			Base		1,307,967.38		1,307,967.38	0.00	2.56

CASH EQUIVALENT Total

		1,307,967.380	Base		1,307,967.38		1,307,967.38	0.00	2.56
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5								
		30,494.000	Local	37.232288	1,135,361.40	42.050000	1,282,272.70	146,911.30	2.51
			Base	37.232288	1,135,361.40	42.050000	1,282,272.70	146,911.30	2.51

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		18,310.000	Local	56.649810	1,037,258.02	42.930000	786,048.30	-251,209.72	1.54
			Base	56.649810	1,037,258.02	42.930000	786,048.30	-251,209.72	1.54

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001								
		55,480.000	Local	8.767733	486,433.84	5.530000	306,804.40	-179,629.44	0.60
			Base	8.767733	486,433.84	5.530000	306,804.40	-179,629.44	0.60

023111206	AMARIN CORP PLC ADR ADR GBP.1								
		130,553.000	Local	5.650978	737,752.11	13.610000	1,776,826.33	1,039,074.22	3.48
			Base	5.650978	737,752.11	13.610000	1,776,826.33	1,039,074.22	3.48

06417N103	BANK OZK COMMON STOCK								
		21,770.000	Local	26.022842	566,517.27	22.830000	497,009.10	-69,508.17	0.97
			Base	26.022842	566,517.27	22.830000	497,009.10	-69,508.17	0.97

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	19,600.000	Local		57.724452	1,131,399.25	62.780000	1,230,488.00	99,088.75	2.41
		Base		57.724452	1,131,399.25	62.780000	1,230,488.00	99,088.75	2.41
09239B109	BLACKLINE INC COMMON STOCK USD.01								
	15,060.000	Local		36.718441	552,979.72	40.950000	616,707.00	63,727.28	1.21
		Base		36.718441	552,979.72	40.950000	616,707.00	63,727.28	1.21
12739A100	CADENCE BANCORP COMMON STOCK								
	72,299.000	Local		24.462034	1,768,580.59	16.780000	1,213,177.22	-555,403.37	2.38
		Base		24.462034	1,768,580.59	16.780000	1,213,177.22	-555,403.37	2.38
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
	25,727.000	Local		26.870818	691,305.53	17.740000	456,396.98	-234,908.55	0.89
		Base		26.870818	691,305.53	17.740000	456,396.98	-234,908.55	0.89
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001								
	20,976.000	Local		25.238841	529,409.93	25.450000	533,839.20	4,429.27	1.05
		Base		25.238841	529,409.93	25.450000	533,839.20	4,429.27	1.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
	6,360.000	Local		87.965014	559,457.49	62.120000	395,083.20	-164,374.29	0.77
		Base		87.965014	559,457.49	62.120000	395,083.20	-164,374.29	0.77
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	8,000.000	Local		92.189339	737,514.71	54.040000	432,320.00	-305,194.71	0.85
		Base		92.189339	737,514.71	54.040000	432,320.00	-305,194.71	0.85
268158201	DYNVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	50,910.000	Local		16.271566	828,385.44	9.150000	465,826.50	-362,558.94	0.91
		Base		16.271566	828,385.44	9.150000	465,826.50	-362,558.94	0.91
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	20,040.000	Local		41.225804	826,165.11	23.500000	470,940.00	-355,225.11	0.92
		Base		41.225804	826,165.11	23.500000	470,940.00	-355,225.11	0.92
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	14,948.000	Local		48.752365	728,750.35	61.700000	922,291.60	193,541.25	1.81
		Base		48.752365	728,750.35	61.700000	922,291.60	193,541.25	1.81

& Issue has redenominated but Local is not converted
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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	10,130.000	Local	75.622240	766,053.29	60.100000	608,813.00	-157,240.29	1.19	
		Base	75.622240	766,053.29	60.100000	608,813.00	-157,240.29	1.19	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	18,111.000	Local	17.913707	324,435.14	28.700000	519,785.70	195,350.56	1.02	
		Base	17.913707	324,435.14	28.700000	519,785.70	195,350.56	1.02	
30227M105	EXTRACTION OIL + GAS INC COMMON STOCK								
	89,344.000	Local	12.736253	1,137,907.76	4.290000	383,285.76	-754,622.00	0.75	
		Base	12.736253	1,137,907.76	4.290000	383,285.76	-754,622.00	0.75	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	30,611.000	Local	40.680148	1,245,260.02	36.560000	1,119,138.16	-126,121.86	2.19	
		Base	40.680148	1,245,260.02	36.560000	1,119,138.16	-126,121.86	2.19	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	44,521.000	Local	14.258457	634,800.77	8.310000	369,969.51	-264,831.26	0.73	
		Base	14.258457	634,800.77	8.310000	369,969.51	-264,831.26	0.73	
361448103	GATX CORP COMMON STOCK USD.625								
	8,128.000	Local	62.900870	511,258.27	70.810000	575,543.68	64,285.41	1.13	
		Base	62.900870	511,258.27	70.810000	575,543.68	64,285.41	1.13	
389375106	GRAY TELEVISION INC COMMON STOCK								
	90,853.000	Local	12.604035	1,145,114.43	14.740000	1,339,173.22	194,058.79	2.62	
		Base	12.604035	1,145,114.43	14.740000	1,339,173.22	194,058.79	2.62	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	16,780.000	Local	51.048025	856,585.86	59.650000	1,000,927.00	144,341.14	1.96	
		Base	51.048025	856,585.86	59.650000	1,000,927.00	144,341.14	1.96	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	8,332.000	Local	55.415653	461,723.22	64.780000	539,746.96	78,023.74	1.06	
		Base	55.415653	461,723.22	64.780000	539,746.96	78,023.74	1.06	
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
	12,281.000	Local	40.064261	492,029.19	65.570000	805,265.17	313,235.98	1.58	
		Base	40.064261	492,029.19	65.570000	805,265.17	313,235.98	1.58	

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
465741106	ITRON INC COMMON STOCK	17,490.000	Local 58.370913	1,020,907.26	47.290000	827,102.10	-193,805.16	1.62	
			Base 58.370913	1,020,907.26	47.290000	827,102.10	-193,805.16	1.62	
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	8,722.000	Local 39.236455	342,220.36	55.560000	484,594.32	142,373.96	0.95	
			Base 39.236455	342,220.36	55.560000	484,594.32	142,373.96	0.95	
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	5,985.000	Local 94.320459	564,507.95	95.670000	572,584.95	8,077.00	1.12	
			Base 94.320459	564,507.95	95.670000	572,584.95	8,077.00	1.12	
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	27,031.000	Local 41.167667	1,112,803.21	32.090000	867,424.79	-245,378.42	1.70	
			Base 41.167667	1,112,803.21	32.090000	867,424.79	-245,378.42	1.70	
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001	57,104.000	Local 12.715164	726,086.74	6.640000	379,170.56	-346,916.18	0.74	
			Base 12.715164	726,086.74	6.640000	379,170.56	-346,916.18	0.74	
529043101	LEXINGTON REALTY TRUST REIT USD.0001	96,912.000	Local 9.460289	916,815.48	8.210000	795,647.52	-121,167.96	1.56	
			Base 9.460289	916,815.48	8.210000	795,647.52	-121,167.96	1.56	
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK	43,280.000	Local 19.204820	831,184.60	12.950000	560,476.00	-270,708.60	1.10	
			Base 19.204820	831,184.60	12.950000	560,476.00	-270,708.60	1.10	
536797103	LITHIA MOTORS INC CL A COMMON STOCK	7,180.000	Local 78.452923	563,291.99	76.330000	548,049.40	-15,242.59	1.07	
			Base 78.452923	563,291.99	76.330000	548,049.40	-15,242.59	1.07	
55345K103	MRC GLOBAL INC COMMON STOCK USD.01	40,910.000	Local 17.357077	710,078.04	12.230000	500,329.30	-209,748.74	0.98	
			Base 17.357077	710,078.04	12.230000	500,329.30	-209,748.74	0.98	
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01	13,550.000	Local 38.047827	515,548.05	33.810000	458,125.50	-57,422.55	0.90	
			Base 38.047827	515,548.05	33.810000	458,125.50	-57,422.55	0.90	

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	30,198.000	Local		17.288082	522,065.51	16.190000	488,905.62	-33,159.89	0.96
		Base		17.288082	522,065.51	16.190000	488,905.62	-33,159.89	0.96
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	20,195.000	Local		39.125515	790,139.77	23.290000	470,341.55	-319,798.22	0.92
		Base		39.125515	790,139.77	23.290000	470,341.55	-319,798.22	0.92
610236101	MONRO INC COMMON STOCK USD.01								
	7,533.000	Local		56.007236	421,902.51	68.750000	517,893.75	95,991.24	1.01
		Base		56.007236	421,902.51	68.750000	517,893.75	95,991.24	1.01
626755102	MURPHY USA INC COMMON STOCK								
	13,234.000	Local		66.699981	882,707.55	76.640000	1,014,253.76	131,546.21	1.99
		Base		66.699981	882,707.55	76.640000	1,014,253.76	131,546.21	1.99
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	9,443.000	Local		14.125184	133,384.11	17.850000	168,557.55	35,173.44	0.33
		Base		14.125184	133,384.11	17.850000	168,557.55	35,173.44	0.33
65487K100	NLIGHT INC COMMON STOCK								
	31,390.000	Local		22.760540	714,453.34	17.780000	558,114.20	-156,339.14	1.09
		Base		22.760540	714,453.34	17.780000	558,114.20	-156,339.14	1.09
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	35,842.000	Local		26.287649	942,201.90	24.290000	870,602.18	-71,599.72	1.71
		Base		26.287649	942,201.90	24.290000	870,602.18	-71,599.72	1.71
68555P100	ORBCOMM INC COMMON STOCK USD.001								
	76,670.000	Local		10.174571	780,084.38	8.260000	633,294.20	-146,790.18	1.24
		Base		10.174571	780,084.38	8.260000	633,294.20	-146,790.18	1.24
68621T102	ORIGIN BANCORP INC COMMON STOCK								
	6,280.000	Local		35.943390	225,724.49	34.080000	214,022.40	-11,702.09	0.42
		Base		35.943390	225,724.49	34.080000	214,022.40	-11,702.09	0.42
69007J106	OUTFRONT MEDIA INC REIT USD.01								
	19,440.000	Local		18.078030	351,436.91	18.120000	352,252.80	815.89	0.69
		Base		18.078030	351,436.91	18.120000	352,252.80	815.89	0.69

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
69349H107	PNM RESOURCES INC COMMON STOCK		18,139.000	Local	37.260194	675,862.65	41.090000	745,331.51	69,468.86	1.46
				Base	37.260194	675,862.65	41.090000	745,331.51	69,468.86	1.46
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		78,837.000	Local	7.358222	580,100.11	6.370000	502,191.69	-77,908.42	0.98
				Base	7.358222	580,100.11	6.370000	502,191.69	-77,908.42	0.98
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		17,446.000	Local	49.600237	865,325.74	40.560000	707,609.76	-157,715.98	1.39
				Base	49.600237	865,325.74	40.560000	707,609.76	-157,715.98	1.39
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001		10,221.000	Local	36.347478	371,507.57	49.550000	506,450.55	134,942.98	0.99
				Base	36.347478	371,507.57	49.550000	506,450.55	134,942.98	0.99
750236101	RADIAN GROUP INC COMMON STOCK USD.001		34,463.000	Local	17.554357	604,975.81	16.360000	563,814.68	-41,161.13	1.10
				Base	17.554357	604,975.81	16.360000	563,814.68	-41,161.13	1.10
753422104	RAPID7 INC COMMON STOCK USD.01		24,400.000	Local	23.418335	571,407.38	31.160000	760,304.00	188,896.62	1.49
				Base	23.418335	571,407.38	31.160000	760,304.00	188,896.62	1.49
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001		7,173.000	Local	38.506729	276,208.77	82.440000	591,342.12	315,133.35	1.16
				Base	38.506729	276,208.77	82.440000	591,342.12	315,133.35	1.16
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		20,208.000	Local	39.644673	801,139.56	34.480000	696,771.84	-104,367.72	1.37
				Base	39.644673	801,139.56	34.480000	696,771.84	-104,367.72	1.37
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0		5,780.000	Local	99.851247	577,140.21	99.290000	573,896.20	-3,244.01	1.12
				Base	99.851247	577,140.21	99.290000	573,896.20	-3,244.01	1.12
816850101	SEMTECH CORP COMMON STOCK USD.01		8,766.000	Local	35.967915	315,294.74	45.870000	402,096.42	86,801.68	0.79
				Base	35.967915	315,294.74	45.870000	402,096.42	86,801.68	0.79

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CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	19,662.000	Local	32.572350	640,437.55	40.260000	791,592.12	151,154.57	1.55	
		Base	32.572350	640,437.55	40.260000	791,592.12	151,154.57	1.55	
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	25,310.000	Local	26.992279	683,174.58	23.620000	597,822.20	-85,352.38	1.17	
		Base	26.992279	683,174.58	23.620000	597,822.20	-85,352.38	1.17	
830879102	SKYWEST INC COMMON STOCK								
	16,070.000	Local	49.337236	792,849.39	44.470000	714,632.90	-78,216.49	1.40	
		Base	49.337236	792,849.39	44.470000	714,632.90	-78,216.49	1.40	
83191H107	SMART SAND INC COMMON STOCK USD.001								
	117,729.000	Local	8.723871	1,027,052.57	2.220000	261,358.38	-765,694.19	0.51	
		Base	8.723871	1,027,052.57	2.220000	261,358.38	-765,694.19	0.51	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	41,140.000	Local	20.591478	847,133.41	23.510000	967,201.40	120,067.99	1.90	
		Base	20.591478	847,133.41	23.510000	967,201.40	120,067.99	1.90	
862121100	STORE CAPITAL CORP REIT USD.01								
	22,090.000	Local	23.488992	518,871.84	28.310000	625,367.90	106,496.06	1.23	
		Base	23.488992	518,871.84	28.310000	625,367.90	106,496.06	1.23	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	79,123.000	Local	14.291858	1,130,814.71	9.730000	769,866.79	-360,947.92	1.51	
		Base	14.291858	1,130,814.71	9.730000	769,866.79	-360,947.92	1.51	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	15,297.000	Local	44.680356	683,475.40	39.350000	601,936.95	-81,538.45	1.18	
		Base	44.680356	683,475.40	39.350000	601,936.95	-81,538.45	1.18	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	30,516.000	Local	24.875932	759,113.93	19.460000	593,841.36	-165,272.57	1.16	
		Base	24.875932	759,113.93	19.460000	593,841.36	-165,272.57	1.16	
90214J101	2U INC COMMON STOCK USD.001								
	12,229.000	Local	50.086301	612,505.38	49.720000	608,025.88	-4,479.50	1.19	
		Base	50.086301	612,505.38	49.720000	608,025.88	-4,479.50	1.19	

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90333L201	US CONCRETE INC COMMON STOCK USD.001		11,820.000	Local	53.238870	629,283.44	35.280000	417,009.60	-212,273.84	0.82
				Base	53.238870	629,283.44	35.280000	417,009.60	-212,273.84	0.82
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01		33,060.000	Local	18.003169	595,184.77	10.180000	336,550.80	-258,633.97	0.66
				Base	18.003169	595,184.77	10.180000	336,550.80	-258,633.97	0.66
92932M101	WNS HOLDINGS LTD ADR ADR USD.16		16,121.000	Local	34.905540	562,712.21	41.260000	665,152.46	102,440.25	1.30
				Base	34.905540	562,712.21	41.260000	665,152.46	102,440.25	1.30
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		26,581.000	Local	33.425347	888,479.16	26.710000	709,978.51	-178,500.65	1.39
				Base	33.425347	888,479.16	26.710000	709,978.51	-178,500.65	1.39
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01		17,137.000	Local	39.046763	669,144.38	38.280000	656,004.36	-13,140.02	1.29
				Base	39.046763	669,144.38	38.280000	656,004.36	-13,140.02	1.29
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015		16,860.000	Local	37.304956	628,961.56	34.180000	576,274.80	-52,686.76	1.13
				Base	37.304956	628,961.56	34.180000	576,274.80	-52,686.76	1.13
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001		42,056.000	Local	15.612107	656,582.78	17.150000	721,260.40	64,677.62	1.41
				Base	15.612107	656,582.78	17.150000	721,260.40	64,677.62	1.41
G73268107	QUOTIENT LTD COMMON STOCK		109,153.000	Local	5.793623	632,391.36	6.120000	668,016.36	35,625.00	1.31
				Base	5.793623	632,391.36	6.120000	668,016.36	35,625.00	1.31
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		42,116.000	Local	16.453177	692,942.00	9.960000	419,475.36	-273,466.64	0.82
				Base	16.453177	692,942.00	9.960000	419,475.36	-273,466.64	0.82
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		23,974.000	Local	26.846963	643,629.09	31.070000	744,872.18	101,243.09	1.46
				Base	26.846963	643,629.09	31.070000	744,872.18	101,243.09	1.46

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CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK							
		121,580.000	Local 13.573804	1,650,303.07	4.190000	509,420.20	-1,140,882.87	1.00
			Base 13.573804	1,650,303.07	4.190000	509,420.20	-1,140,882.87	1.00
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0							
		53,020.000	Local 24.790588	1,314,396.95	14.740000	781,514.80	-532,882.15	1.53
			Base 24.790588	1,314,396.95	14.740000	781,514.80	-532,882.15	1.53
US DOLLAR Total		2,526,084.000	Local	55,858,384.93		49,716,405.62	-6,141,979.31	97.44
			Base	55,858,384.93		49,716,405.62	-6,141,979.31	97.44
EQUITY Total		2,526,084.000	Base	55,858,384.93		49,716,405.62	-6,141,979.31	97.44

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,834,051.380	Base	57,166,352.31		51,024,373.00	-6,141,979.31	100.00

Holdings

As of: December 31, 2018



CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV

View Date: January 2, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.2476335	31 Dec 2030			
		1,424,074.790	Local	100.000000	1,424,074.79	100.000000	1,424,074.79	0.00	10.72
			Base	100.000000	1,424,074.79	100.000000	1,424,074.79	0.00	10.63

US DOLLAR Total									
		1,424,074.790	Local		1,424,074.79		1,424,074.79	0.00	10.72
			Base		1,424,074.79		1,424,074.79	0.00	10.63

CASH EQUIVALENT Total

		1,424,074.790	Base		1,424,074.79		1,424,074.79	0.00	10.63
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EQUITY

EURO CURRENCY Exchange Rate: 0.872791

GERMANY									
549716900	VOLKSWAGEN AG PREF PREFERENCE								
		690.000	Local	147.464551	101,750.54	138.920000	95,854.80	-5,895.74	100.00
			Base	170.225435	117,455.55	159.167544	109,825.61	-7,629.94	0.82

GERMANY Total									
		690.000	Local		101,750.54		95,854.80	-5,895.74	100.00
			Base		117,455.55		109,825.61	-7,629.94	0.82

EURO CURRENCY Total									
		690.000	Local		101,750.54		95,854.80	-5,895.74	100.00
			Base		117,455.55		109,825.61	-7,629.94	0.82

US DOLLAR Exchange Rate: 1.000000

000375204	ABB LTD SPON ADR ADR								
		3,834.000	Local	21.174551	81,183.23	19.010000	72,884.34	-8,298.89	0.55
			Base	21.174551	81,183.23	19.010000	72,884.34	-8,298.89	0.54

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00130H105	AES CORP COMMON STOCK USD.01								
	21,743.000	Local	12.466182	271,052.20	14.460000	314,403.78	43,351.58	2.37	
		Base	12.466182	271,052.20	14.460000	314,403.78	43,351.58	2.35	
00766T100	AECOM COMMON STOCK USD.01								
	4,080.000	Local	36.462770	148,768.10	26.500000	108,120.00	-40,648.10	0.81	
		Base	36.462770	148,768.10	26.500000	108,120.00	-40,648.10	0.81	
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
	4,597.000	Local	121.495258	558,513.70	97.360000	447,563.92	-110,949.78	3.37	
		Base	121.495258	558,513.70	97.360000	447,563.92	-110,949.78	3.34	
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	788.000	Local	821.999429	647,735.55	1,035.610000	816,060.68	168,325.13	6.14	
		Base	821.999429	647,735.55	1,035.610000	816,060.68	168,325.13	6.09	
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01								
	8,934.000	Local	18.528828	165,536.55	19.850000	177,339.90	11,803.35	1.33	
		Base	18.528828	165,536.55	19.850000	177,339.90	11,803.35	1.32	
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	10,802.000	Local	53.731951	580,412.54	39.410000	425,706.82	-154,705.72	3.20	
		Base	53.731951	580,412.54	39.410000	425,706.82	-154,705.72	3.18	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	2,950.000	Local	73.773888	217,632.97	65.810000	194,139.50	-23,493.47	1.46	
		Base	73.773888	217,632.97	65.810000	194,139.50	-23,493.47	1.45	
053332102	AUTOZONE INC COMMON STOCK USD.01								
	399.000	Local	628.887920	250,926.28	838.340000	334,497.66	83,571.38	2.52	
		Base	628.887920	250,926.28	838.340000	334,497.66	83,571.38	2.50	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	307.000	Local	373.117166	114,546.97	300.920000	92,382.44	-22,164.53	0.70	
		Base	373.117166	114,546.97	300.920000	92,382.44	-22,164.53	0.69	
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
	3,652.000	Local	54.781213	200,060.99	30.480000	111,312.96	-88,748.03	0.84	
		Base	54.781213	200,060.99	30.480000	111,312.96	-88,748.03	0.83	

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 CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	2,554.000	Local		54.566022	139,361.62	51.980000	132,756.92	-6,604.70	1.00
		Base		54.566022	139,361.62	51.980000	132,756.92	-6,604.70	0.99
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	2,143.000	Local		68.163187	146,073.71	84.090000	180,204.87	34,131.16	1.36
		Base		68.163187	146,073.71	84.090000	180,204.87	34,131.16	1.35
151020104	CELGENE CORP COMMON STOCK USD.01								
	3,245.000	Local		99.154666	321,756.89	64.090000	207,972.05	-113,784.84	1.57
		Base		99.154666	321,756.89	64.090000	207,972.05	-113,784.84	1.55
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	5,530.000	Local		27.235242	150,610.89	43.330000	239,614.90	89,004.01	1.80
		Base		27.235242	150,610.89	43.330000	239,614.90	89,004.01	1.79
172967424	CITIGROUP INC COMMON STOCK USD.01								
	5,016.000	Local		48.692049	244,239.32	52.060000	261,132.96	16,893.64	1.97
		Base		48.692049	244,239.32	52.060000	261,132.96	16,893.64	1.95
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	4,987.000	Local		49.590874	247,309.69	49.900000	248,851.30	1,541.61	1.87
		Base		49.590874	247,309.69	49.900000	248,851.30	1,541.61	1.86
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	7,763.000	Local		36.052806	279,877.93	22.540000	174,978.02	-104,899.91	1.32
		Base		36.052806	279,877.93	22.540000	174,978.02	-104,899.91	1.31
292505104	ENCANA CORP COMMON STOCK								
	21,550.000	Local		8.490552	182,971.39	5.780000	124,559.00	-58,412.39	0.94
		Base		8.490552	182,971.39	5.780000	124,559.00	-58,412.39	0.93
30161N101	EXELON CORP COMMON STOCK								
	7,738.000	Local		33.022268	255,526.31	45.100000	348,983.80	93,457.49	2.63
		Base		33.022268	255,526.31	45.100000	348,983.80	93,457.49	2.61
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	940.000	Local		142.958989	134,381.45	131.090000	123,224.60	-11,156.85	0.93
		Base		142.958989	134,381.45	131.090000	123,224.60	-11,156.85	0.92

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CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
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343412102	FLUOR CORP COMMON STOCK USD.01								
	4,386.000	Local		37.702077	165,361.31	32.200000	141,229.20	-24,132.11	1.06
		Base		37.702077	165,361.31	32.200000	141,229.20	-24,132.11	1.05
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	4,653.000	Local		36.702592	170,777.16	33.450000	155,642.85	-15,134.31	1.17
		Base		36.702592	170,777.16	33.450000	155,642.85	-15,134.31	1.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	3,950.000	Local		34.821747	137,545.90	26.580000	104,991.00	-32,554.90	0.79
		Base		34.821747	137,545.90	26.580000	104,991.00	-32,554.90	0.78
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	3,968.000	Local		59.541888	236,262.21	75.330000	298,909.44	62,647.23	2.25
		Base		59.541888	236,262.21	75.330000	298,909.44	62,647.23	2.23
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	1,764.000	Local		161.843367	285,491.70	113.670000	200,513.88	-84,977.82	1.51
		Base		161.843367	285,491.70	113.670000	200,513.88	-84,977.82	1.50
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	30,924.000	Local		17.803257	550,547.93	15.380000	475,611.12	-74,936.81	3.58
		Base		17.803257	550,547.93	15.380000	475,611.12	-74,936.81	3.55
526057104	LENNAR CORP A COMMON STOCK USD.1								
	3,270.000	Local		41.956716	137,198.46	39.150000	128,020.50	-9,177.96	0.96
		Base		41.956716	137,198.46	39.150000	128,020.50	-9,177.96	0.96
585464100	MELCO RESORTS + ENTERT ADR ADR USD.01								
	6,866.000	Local		23.757680	163,120.23	17.620000	120,978.92	-42,141.31	0.91
		Base		23.757680	163,120.23	17.620000	120,978.92	-42,141.31	0.90
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	3,652.000	Local		59.980523	219,048.87	76.410000	279,049.32	60,000.45	2.10
		Base		59.980523	219,048.87	76.410000	279,049.32	60,000.45	2.08
59156R108	METLIFE INC COMMON STOCK USD.01								
	5,807.000	Local		41.124639	238,810.78	41.060000	238,435.42	-375.36	1.79
		Base		41.124639	238,810.78	41.060000	238,435.42	-375.36	1.78

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594918104	MICROSOFT CORP COMMON STOCK USD.00000625		5,288.000	Local	44.003402	232,689.99	101.570000	537,102.16	304,412.17	4.04
				Base	44.003402	232,689.99	101.570000	537,102.16	304,412.17	4.01
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK		7,065.000	Local	40.955319	289,349.33	40.030000	282,811.95	-6,537.38	2.13
				Base	40.955319	289,349.33	40.030000	282,811.95	-6,537.38	2.11
64110D104	NETAPP INC COMMON STOCK USD.001		2,879.000	Local	78.959781	227,325.21	59.670000	171,789.93	-55,535.28	1.29
				Base	78.959781	227,325.21	59.670000	171,789.93	-55,535.28	1.28
68389X105	ORACLE CORP COMMON STOCK USD.01		12,397.000	Local	42.024013	520,971.69	45.150000	559,724.55	38,752.86	4.21
				Base	42.024013	520,971.69	45.150000	559,724.55	38,752.86	4.18
690742101	OWENS CORNING COMMON STOCK USD.001		2,472.000	Local	61.276282	151,474.97	43.980000	108,718.56	-42,756.41	0.82
				Base	61.276282	151,474.97	43.980000	108,718.56	-42,756.41	0.81
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		1,480.000	Local	166.505243	246,427.76	131.520000	194,649.60	-51,778.16	1.47
				Base	166.505243	246,427.76	131.520000	194,649.60	-51,778.16	1.45
747525103	QUALCOMM INC COMMON STOCK USD.0001		3,440.000	Local	56.600038	194,704.13	56.910000	195,770.40	1,066.27	1.47
				Base	56.600038	194,704.13	56.910000	195,770.40	1,066.27	1.46
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01		9,841.000	Local	29.849350	293,747.45	14.680000	144,465.88	-149,281.57	1.09
				Base	29.849350	293,747.45	14.680000	144,465.88	-149,281.57	1.08
780287108	ROYAL GOLD INC COMMON STOCK USD.01		4,184.000	Local	72.197964	302,076.28	85.650000	358,359.60	56,283.32	2.70
				Base	72.197964	302,076.28	85.650000	358,359.60	56,283.32	2.68
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001		13,507.000	Local	27.436430	370,583.86	23.460000	316,874.22	-53,709.64	2.39
				Base	27.436430	370,583.86	23.460000	316,874.22	-53,709.64	2.37

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		2,491.000	Local 111.538816	277,843.19	116.560000	290,350.96	12,507.77	2.19
			Base 111.538816	277,843.19	116.560000	290,350.96	12,507.77	2.17
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		4,382.000	Local 39.673012	173,847.14	40.140000	175,893.48	2,046.34	1.32
			Base 39.673012	173,847.14	40.140000	175,893.48	2,046.34	1.31
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		9,884.000	Local 43.916759	434,073.25	46.080000	455,454.72	21,381.47	3.43
			Base 43.916759	434,073.25	46.080000	455,454.72	21,381.47	3.40
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		3,545.000	Local 198.627173	704,133.33	133.660000	473,824.70	-230,308.63	3.57
			Base 198.627173	704,133.33	133.660000	473,824.70	-230,308.63	3.54
N59465109	MYLAN NV COMMON STOCK EUR.01							
		11,492.000	Local 36.434570	418,706.08	27.400000	314,880.80	-103,825.28	2.37
			Base 36.434570	418,706.08	27.400000	314,880.80	-103,825.28	2.35
US DOLLAR Total		287,139.000	Local	12,480,596.49		11,860,743.58	-619,852.91	89.28
			Base	12,480,596.49		11,860,743.58	-619,852.91	88.55
EQUITY Total		287,829.000	Base	12,598,052.04		11,970,569.19	-627,482.85	89.37

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,711,903.790	Base	14,022,126.83		13,394,643.98	-627,482.85	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,016.95	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,016.95	4,016.95	3	0.00
		4,016.95	4,016.95	3	0.00
COMMON STOCK					
49	CUSIP # 018522300 ALLETE INC	3,734.78	3,721.71	3	0.00
106	CUSIP # 03852U106 ARAMARK	3,070.82	4,117.19	3	0.00
113	CUSIP # 04316A108 ARTISAN PARTNERS ASSET MGMT INC	2,498.43	3,666.92	2	0.00
59	CUSIP # 044186104 ASHLAND GLOBAL HOLDINGS INC	4,186.64	4,783.99	4	0.00
	CUSIP # 077454106 BELDEN INC	0.00	0.00	0	0.55
86	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	3,876.02	4,044.98	3	0.00
54	CUSIP # 117043109 BRUNSWICK CORP	2,508.30	3,471.47	2	0.00
257	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	1,667.93	2,973.20	1	0.00
28	CUSIP # 133131102 CAMDEN PROPERTY TRUST	2,465.40	2,548.77	2	0.00
35	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,961.30	4,034.09	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 200340107 COMERICA INC	2,816.29	3,970.10	2	24.60
148	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	3,112.44	4,181.61	3	40.70
39	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	2,790.84	4,184.13	2	0.00
74	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,303.36	4,015.83	3	0.00
33	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	3,853.41	4,081.11	3	0.00
120	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	3,412.80	3,449.70	3	0.00
68	CUSIP # 428291108 HEXCEL CORP	3,899.12	4,694.69	3	0.00
29	CUSIP # 431475102 HILL ROM HOLDINGS INC	2,567.95	2,667.13	2	0.00
84	CUSIP # 45073V108 ITT INC	4,054.68	4,791.36	4	0.00
53	CUSIP # 450828108 IBERIABANK CORP	3,406.84	4,353.94	3	21.73
42	CUSIP # 45688C107 INGEVITY CORP	3,514.98	3,660.71	3	0.00
134	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	2,764.42	3,094.12	2	0.00
14	CUSIP # 537008104 LITTELFUSE INC	2,400.72	3,034.45	2	0.00
12	CUSIP # 55825T103 MADISON QUARE GARDEN CO-A	3,212.40	3,452.60	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 574599106 MASCO CORPORATION	2,543.88	2,580.51	2	0.00
90	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	1,285.20	3,088.43	1	0.00
31	CUSIP # 693656100 PVH CORP	2,881.45	4,486.80	3	0.00
100	CUSIP # 701877102 PARSLEY ENERGY INC	1,598.00	2,999.36	1	0.00
71	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	3,273.10	4,622.20	3	0.00
94	CUSIP # 73179P106 POLYONE CORPORATION	2,688.40	4,013.18	2	18.33
152	CUSIP # 76169B102 REXNORD CORP	3,488.40	4,418.86	3	0.00
330	CUSIP # 78442P106 SLM CORPORATION	2,742.30	3,827.80	2	0.00
26	CUSIP # 833034101 SNAP-ON INC	3,777.54	4,284.16	3	0.00
184	CUSIP # 85917A100 STERLING BANCORP	3,037.84	4,331.98	3	0.00
68	CUSIP # 89469A104 TREEHOUSE FOODS INC	3,448.28	3,492.73	3	0.00
149	CUSIP # 92047W101 VALVOLINE INC	2,883.15	3,203.67	3	0.00
		106,727.41	132,343.48	93	105.91
FOREIGN STOCK					
18	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	291.42	277.17	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33	CUSIP # G84720104 STERIS PLC	3,526.05	3,655.26	3	0.00
		3,817.47	3,932.43	3	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						
BRAZIL REAL						
BRAZIL						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-278,508.23	0.00	-278,508.23		0.00
		-70,738.18	0.00	-71,859.18	-0.03	-1,121.00
RECEIVABLE FOR INVESTMENTS SOLD		278,508.23	0.00	278,508.23		0.00
		71,006.36	0.00	71,859.18	0.03	852.82
PAYABLE FOR INVESTMENTS PURCHASED		-1,138,681.10	0.00	-1,138,681.10		0.00
		-294,476.34	0.00	-293,768.69	-0.12	707.65
SUBTOTAL BRAZIL REAL		-1,138,681.10	0.00	-1,138,681.10		0.00
		-294,208.16	0.00	-293,768.69	-0.12	439.47
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		-1,138,681.10	0.00	-1,138,681.10		0.00
		-294,208.16	0.00	-293,768.69	-0.12	439.47
HONG KONG DOLLAR						
HONG KONG						
PAYABLE FOR INVESTMENTS PURCHASED		-12,914,355.90	0.00	-12,914,355.90		0.00
		-1,649,479.95	0.00	-1,649,479.97	-0.67	-0.02
FFX CONTRACTS RECEIVABLE		12,914,355.90	0.00	12,914,355.90		0.00
		1,648,732.39	0.00	1,649,479.96	0.67	747.57
NON-BASE CURRENCY			0.22	0.22		0.00
			0.03	0.03	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL HONG KONG DOLLAR						
		0.22	0.00	0.22		0.00
		-747.53	0.00	0.02	0.00	747.55
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR						
		0.22	0.00	0.22		0.00
		-747.53	0.00	0.02	0.00	747.55
HUNGARIAN FORINT						
HUNGARY						
NON-BASE CURRENCY		1.11	0.00	1.11		0.00
		0.00	0.00	0.00	0.00	0.00
MALAYSIAN RINGGIT						
MALAYSIA						
PAYABLE FOR INVESTMENTS PURCHASED		-656,624.39	0.00	-656,624.39		0.00
		-158,892.78	0.00	-158,890.02	-0.06	2.76
MEXICAN PESO						
MEXICO						
PAYABLE FOR INVESTMENTS PURCHASED		-2,010,529.75	0.00	-2,010,529.75		0.00
		-102,446.07	0.00	-102,089.74	-0.04	356.33
FFX CONTRACTS RECEIVABLE		2,010,529.75	0.00	2,010,529.75		0.00
		102,325.89	0.00	102,089.74	0.04	-236.15
SUBTOTAL MEXICAN PESO						
		0.00	0.00	0.00		0.00
		-120.18	0.00	0.00	0.00	120.18
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO						
		0.00	0.00	0.00		0.00
		-120.18	0.00	0.00	0.00	120.18
NEW TAIWAN DOLLAR						
TAIWAN						



Shares/Par Security ID Description Link Ref	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		27,918,684.00	0.00	27,918,684.00		0.00
		908,308.67	0.00	908,308.67	0.37	0.00
POLISH ZLOTY						
POLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	8,124.50	0.00		0.00
		0.00	2,162.64	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
FFX CONTRACTS RECEIVABLE		5,867,770.71	0.00	5,867,770.71		0.00
		407,730.41	0.00	407,864.55	0.17	134.14
NON-BASE CURRENCY		705.23	0.00	705.23		0.00
		51.43	0.00	49.03	0.00	-2.40
PAYABLE FOR INVESTMENTS PURCHASED		-5,867,770.71	0.00	-5,867,770.71		0.00
		-407,908.99	0.00	-407,864.55	-0.17	44.44
SUBTOTAL SOUTH AFRICAN RAND		705.23	0.00	705.23		0.00
		-127.15	0.00	49.03	0.00	176.18
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		705.23	0.00	705.23		0.00
		-127.15	0.00	49.03	0.00	176.18
TURKISH LIRA						
TURKEY						
FFX CONTRACTS RECEIVABLE		571,553.69	0.00	571,553.69		0.00
		108,095.46	0.00	107,436.92	0.04	-658.54

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-571,553.69	0.00	-571,553.69		0.00
		-107,436.93	0.00	-107,436.93	-0.04	0.00
SUBTOTAL TURKISH LIRA		0.00	0.00	0.00		0.00
		658.53	0.00	-0.01	0.00	-658.54
TOTAL CASH & CASH EQUIVALENTS TURKISH LIRA		0.00	0.00	0.00		0.00
		658.53	0.00	-0.01	0.00	-658.54
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-10,722.56	0.00	-10,722.56		0.00
		-10,722.56	0.00	-10,722.56	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-3,304,668.98	0.00	-3,304,668.98		0.00
		-3,304,668.98	0.00	-3,304,668.98	-1.34	0.00
FFX CONTRACTS RECEIVABLE		70,738.18	0.00	70,738.18		0.00
		70,738.18	0.00	70,738.18	0.03	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,266,884.15	0.00	-2,266,884.15		0.00
		-2,266,884.15	0.00	-2,266,884.15	-0.92	0.00
PAYABLE FOR CUSTODIAN FEES		-18,392.74	0.00	-18,392.74		0.00
		-18,392.74	0.00	-18,392.74	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-182,626.17	0.00	-182,626.17		0.00
		-182,626.17	0.00	-182,626.17	-0.07	0.00

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,002.00	0.00	-10,002.00		0.00
		-10,002.00	0.00	-10,002.00	0.00	0.00
13,713,943.860 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000 100.0000	13,713,943.86 13,713,943.86	10,594.08 10,594.08	13,713,943.86 13,713,943.86	 5.56	 0.00
SUBTOTAL UNITED STATES		7,991,385.44	10,594.08	7,991,385.44		0.00
		7,991,385.44	10,594.08	7,991,385.44	3.25	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		7,991,385.44	10,594.08	7,991,385.44		0.00
		7,991,385.44	10,594.08	7,991,385.44	3.25	0.00
TOTAL CASH & CASH EQUIVALENTS		8,446,256.84	12,756.72	8,447,084.44	3.44	827.60
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
856,900.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	12.0800 3.1168	9,461,962.85 2,786,153.99	22,486.61 5,788.37	10,351,352.00 2,670,799.72	 1.08	889,389.15 -115,354.27
U.S. DOLLAR						
BRAZIL						
239,200.000 PETROLEO BRASILEIRO SA 71654V101 ADR	11.5900 11.5900	2,583,429.40 2,583,429.40	84,211.31 84,211.31	2,772,328.00 2,772,328.00	 1.12	188,898.60 188,898.60
TOTAL PREFERRED SECURITIES		5,369,583.39	89,999.68	5,443,127.72	2.20	73,544.33
EQUITY						
BRAZIL REAL						
BRAZIL						

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
102,500.000 BANCO DO BRASIL SA LB2328592	46.4900 11.9951	3,736,033.14 1,104,047.31	10,682.00 2,756.11	4,765,225.00 1,229,497.52	0.50	1,029,191.86 125,450.21
70,800.000 SUZANO PAPEL E CELULOSE SA LBB02GKC6	38.0800 9.8252	3,332,381.79 874,480.31	0.00 0.00	2,696,064.00 695,623.82	0.28	-636,317.79 -178,856.49
0.000 LOJAS RENNER SA LBB0CGYD8	0.0000 0.0000	0.00 0.00	2,349.30 602.24	0.00 0.00	0.00	0.00 0.00
361,100.000 JBS SA LBB1V74X4	11.5900 2.9904	3,358,822.60 827,453.34	0.00 0.00	4,185,149.00 1,079,829.45	0.44	826,326.40 252,376.11
218,000.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	12.3600 3.1891	3,258,892.95 967,726.15	0.00 0.00	2,694,480.00 695,215.12	0.28	-564,412.95 -272,511.03
222,100.000 ESTACIO PARTICIPACOES SA LBB23PBF4	23.7600 6.1304	6,896,623.66 2,077,228.77	0.00 0.00	5,277,096.00 1,361,567.70	0.55	-1,619,527.66 -715,661.07
305,600.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	42.7000 11.0172	10,226,310.88 3,026,095.57	0.00 0.00	13,049,120.00 3,366,863.19	1.36	2,822,809.12 340,767.62
285,400.000 AMBEV SA LBBG7ZWY3	15.3800 3.9683	5,330,592.17 1,319,779.16	75,588.80 19,503.01	4,389,452.00 1,132,542.61	0.46	-941,140.17 -187,236.55
SUBTOTAL BRAZIL		36,139,657.19	88,620.10	37,056,586.00		916,928.81
		10,196,810.61	22,861.36	9,561,139.41	3.87	-635,671.20
TOTAL EQUITY BRAZIL REAL		36,139,657.19	88,620.10	37,056,586.00		916,928.81
		10,196,810.61	22,861.36	9,561,139.41	3.87	-635,671.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
HONG KONG DOLLAR						
CHINA						
1,098,000.000 ANGANG STEEL CO LTD FH6015645 HK/00347	5.4000 0.6897	9,070,386.98 1,158,450.20	0.00 0.00	5,929,200.00 757,304.25	0.31	-3,141,186.98 -401,145.95
435,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	38.0000 4.8535	20,840,892.37 2,655,610.38	0.00 0.00	16,549,000.00 2,113,713.15	0.86	-4,291,892.37 -541,897.23
904,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	11.3000 1.4433	20,005,821.80 2,549,264.73	0.00 0.00	10,215,200.00 1,304,731.56	0.53	-9,790,621.80 -1,244,533.17
7,702,000.000 PETROCHINA CO LTD FH6226572 HK/00857	4.8800 0.6233	45,021,849.44 5,755,639.27	0.00 0.00	37,585,760.00 4,800,623.31	1.95	-7,436,089.44 -955,015.96
704,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823 HK/00175	13.8000 1.7626	16,647,697.48 2,127,386.29	0.00 0.00	9,715,200.00 1,240,869.30	0.50	-6,932,497.48 -886,516.99
1,928,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	8.0100 1.0231	19,303,913.20 2,466,265.90	0.00 0.00	15,443,280.00 1,972,485.59	0.80	-3,860,633.20 -493,780.31
1,316,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	6.3400 0.8098	10,332,062.62 1,323,398.76	63,756.00 8,146.72	8,343,440.00 1,065,661.90	0.43	-1,988,622.62 -257,736.86
1,856,000.000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457 HK/00338	3.4300 0.4381	8,666,432.66 1,107,673.00	0.00 0.00	6,366,080.00 813,104.54	0.33	-2,300,352.66 -294,568.46

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,416,000.000 CNOOC LTD FHB00G0S9 HK/00883	12.1000 1.5455	29,867,720.50 3,814,000.45	0.00 0.00	29,233,600.00 3,733,847.64	1.51	-634,120.50 -80,152.81
1,238,000.000 AIR CHINA LTD FHB04KNF9 HK/00753	6.8200 0.8711	12,567,876.61 1,604,407.37	0.00 0.00	8,443,160.00 1,078,398.59	0.44	-4,124,716.61 -526,008.78
1,106,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	17.1600 2.1918	19,500,363.55 2,492,689.77	0.00 0.00	18,987,540.00 2,425,174.51	0.98	-512,823.55 -67,515.26
5,472,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.4600 0.8251	41,426,488.64 5,291,498.21	0.00 0.00	35,349,120.00 4,514,949.53	1.83	-6,077,368.64 -776,548.68
1,900,000.000 CHINA NATIONAL BUILDING MATERI FHB0Y91C2 HK/03323	5.3600 0.6846	16,806,129.48 2,141,396.70	0.00 0.00	10,184,000.00 1,300,746.55	0.53	-6,622,129.48 -840,650.15
8,473,000.000 BANK OF CHINA LTD FHB154562 HK/03988	3.3800 0.4317	33,161,849.96 4,238,183.22	0.00 0.00	28,638,740.00 3,657,869.43	1.48	-4,523,109.96 -580,313.79
2,817,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.5900 0.7140	17,461,623.91 2,231,525.14	0.00 0.00	15,747,030.00 2,011,281.91	0.82	-1,714,593.91 -220,243.23
1,228,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	6.4800 0.8277	8,494,443.57 1,087,991.08	0.00 0.00	7,957,440.00 1,016,360.24	0.41	-537,003.57 -71,630.84
3,377,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	7.4000 0.9452	30,496,196.42 3,897,566.10	0.00 0.00	24,989,800.00 3,191,810.31	1.29	-5,506,396.42 -705,755.79

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
589,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.5300 1.2172	8,673,461.95 1,105,737.53	0.00 0.00	5,613,170.00 716,939.47	0.29	-3,060,291.95 -388,798.06
1,030,000.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	6.9300 0.8851	10,914,066.00 1,394,544.81	249,738.21 31,896.21	7,137,900.00 911,684.88	0.37	-3,776,166.00 -482,859.93
693,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	37.5500 4.7961	27,366,659.09 3,491,405.66	0.00 0.00	26,022,150.00 3,323,666.72	1.35	-1,344,509.09 -167,738.94
4,552,000.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	7.1300 0.9107	30,576,681.59 3,909,999.16	0.00 0.00	32,455,760.00 4,145,396.50	1.68	1,879,078.41 235,397.34
239,600.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	32.9000 4.2021	8,426,149.29 1,077,064.13	0.00 0.00	7,882,840.00 1,006,831.99	0.41	-543,309.29 -70,232.14
3,505,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.4300 0.4381	12,914,007.06 1,645,566.11	0.00 0.00	12,022,150.00 1,535,523.39	0.62	-891,857.06 -110,042.72
1,301,000.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	23.3000 2.9760	30,059,219.49 3,837,418.83	0.00 0.00	30,313,300.00 3,871,751.81	1.57	254,080.51 34,332.98
261,500.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	314.0000 40.1055	108,991,553.98 13,921,697.09	0.00 0.00	82,111,000.00 10,487,588.39	4.25	-26,880,553.98 -3,434,108.70
SUBTOTAL CHINA		597,593,547.64 76,326,379.89	313,494.21 40,042.93	493,235,860.00 62,998,315.46	25.54	-104,357,687.64 -13,328,064.43

HONG KONG

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
464,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	26.9000 3.4358	12,741,592.02 1,628,624.78	0.00 0.00	12,481,600.00 1,594,206.42	0.65	-259,992.02 -34,418.36
338,000.000 CHINA RESOURCES GAS GROUP LTD FH6535519 HK/01193	31.0000 3.9595	12,562,473.54 1,600,723.51	0.00 0.00	10,478,000.00 1,338,297.56	0.54	-2,084,473.54 -262,425.95
293,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	24.4000 3.1165	6,656,819.95 848,262.17	0.00 0.00	7,149,200.00 913,128.17	0.37	492,380.05 64,866.00
SUBTOTAL HONG KONG		31,960,885.51	0.00	30,108,800.00		-1,852,085.51
		4,077,610.46	0.00	3,845,632.15	1.56	-231,978.31
TOTAL EQUITY HONG KONG DOLLAR		629,554,433.15	313,494.21	523,344,660.00		-106,209,773.15
		80,403,990.35	40,042.93	66,843,947.61	27.10	-13,560,042.74
HUNGARIAN FORINT						
HUNGARY						
66,455.000 OTP BANK NYRT EM7320150	11,290.0000 40.2312	719,956,617.95 2,685,749.28	0.00 0.00	750,276,950.00 2,673,563.14	1.08	30,320,332.05 -12,186.14
162,566.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	3,078.0000 10.9683	477,719,167.05 1,794,372.45	0.00 0.00	500,378,148.00 1,783,065.01	0.72	22,658,980.95 -11,307.44
SUBTOTAL HUNGARY		1,197,675,785.00	0.00	1,250,655,098.00		52,979,313.00
		4,480,121.73	0.00	4,456,628.15	1.80	-23,493.58
TOTAL EQUITY HUNGARIAN FORINT		1,197,675,785.00	0.00	1,250,655,098.00		52,979,313.00
		4,480,121.73	0.00	4,456,628.15	1.80	-23,493.58
INDONESIAN RUPIAH						
INDONESIA						

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
507,400.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	26,000.0000 1.8081	11,132,460,919.00 809,854.39	0.00 0.00	13,192,400,000.00 917,412.69	0.37	2,059,939,081.00 107,558.30
6,547,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,215.0000 0.0845	13,040,241,610.00 951,582.37	177,005,001.80 12,309.11	7,955,091,000.00 553,204.98	0.22	-5,085,150,610.00 -398,377.39
SUBTOTAL INDONESIA		24,172,702,529.00 1,761,436.76	177,005,001.80 12,309.11	21,147,491,000.00 1,470,617.67	0.59	-3,025,211,529.00 -290,819.09
TOTAL EQUITY INDONESIAN RUPIAH		24,172,702,529.00 1,761,436.76	177,005,001.80 12,309.11	21,147,491,000.00 1,470,617.67	0.59	-3,025,211,529.00 -290,819.09
MALAYSIAN RINGGIT						
MALAYSIA						
306,300.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	8.3800 2.0278	2,724,782.16 670,414.03	0.00 0.00	2,566,794.00 621,123.77	0.25	-157,988.16 -49,290.26
401,500.000 MALAYAN BANKING BHD FN6556322	9.5000 2.2989	4,011,318.01 1,007,777.29	0.00 0.00	3,814,250.00 922,988.51	0.37	-197,068.01 -84,788.78
408,800.000 TENAGA NASIONAL BHD FN6904613	13.6000 3.2910	6,302,663.78 1,557,922.64	0.00 0.00	5,559,680.00 1,345,355.11	0.55	-742,983.78 -212,567.53
1,304,100.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	9.2900 2.2480	10,837,809.98 2,692,007.47	0.00 0.00	12,115,089.00 2,931,660.98	1.19	1,277,279.02 239,653.51
SUBTOTAL MALAYSIA		23,876,573.93 5,928,121.43	0.00 0.00	24,055,813.00 5,821,128.37	2.36	179,239.07 -106,993.06
TOTAL EQUITY MALAYSIAN RINGGIT		23,876,573.93 5,928,121.43	0.00 0.00	24,055,813.00 5,821,128.37	2.36	179,239.07 -106,993.06

MEXICAN PESO

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MEXICO						
722,700.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	95.9300 4.8711	87,026,036.87 4,613,530.53	0.00 0.00	69,328,611.00 3,520,335.69	1.43	-17,697,425.87 -1,093,194.84
405,400.000 GRUPO MEXICO SAB DE CV LM2643673	40.5700 2.0600	23,124,521.63 1,131,923.11	0.00 0.00	16,447,078.00 835,142.01	0.34	-6,677,443.63 -296,781.10
SUBTOTAL MEXICO		110,150,558.50 5,745,453.64	0.00 0.00	85,775,689.00 4,355,477.70	1.77	-24,374,869.50 -1,389,975.94
TOTAL EQUITY MEXICAN PESO		110,150,558.50 5,745,453.64	0.00 0.00	85,775,689.00 4,355,477.70	1.77	-24,374,869.50 -1,389,975.94
NEW TAIWAN DOLLAR						
TAIWAN						
1,075,000.000 ASIA CEMENT CORP FA6056339	33.9500 1.1045	34,871,154.00 1,127,293.48	0.00 0.00	36,496,250.00 1,187,371.88	0.48	1,625,096.00 60,078.40
234,000.000 DELTA ELECTRONICS INC FA6260733	129.5000 4.2132	30,459,620.00 987,826.16	0.00 0.00	30,303,000.00 985,880.20	0.40	-156,620.00 -1,945.96
676,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	27.9000 0.9077	24,608,195.00 802,960.29	0.00 0.00	18,860,400.00 613,605.74	0.25	-5,747,795.00 -189,354.55
262,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	142.0000 4.6198	39,372,700.00 1,281,682.69	0.00 0.00	37,204,000.00 1,210,397.88	0.49	-2,168,700.00 -71,284.81
721,000.000 FORMOSA PLASTICS CORP FA6348546	101.0000 3.2859	76,928,095.19 2,561,111.40	0.00 0.00	72,821,000.00 2,369,164.17	0.96	-4,107,095.19 -191,947.23

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
907,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	21.8500 0.7109	26,932,582.00 904,730.84	0.00 0.00	19,817,950.00 644,758.75	0.26	-7,114,632.00 -259,972.09
3,142,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	15.4500 0.5027	48,664,709.00 1,583,010.16	0.00 0.00	48,543,900.00 1,579,331.08	0.64	-120,809.00 -3,679.08
372,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	84.5000 2.7491	30,493,490.00 988,924.59	0.00 0.00	31,434,000.00 1,022,676.24	0.41	940,510.00 33,751.65
4,635,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	20.2000 0.6572	96,999,713.38 3,252,621.56	0.00 0.00	93,627,000.00 3,046,068.21	1.23	-3,372,713.38 -206,553.35
1,034,700.000 TAIWAN CEMENT CORP FA6869939	35.6000 1.1582	42,208,314.00 1,402,037.87	0.00 0.00	36,835,320.00 1,198,403.21	0.49	-5,372,994.00 -203,634.66
47,000.000 YAGEO CORP FA6984381	319.0000 10.3784	23,720,145.00 774,018.10	0.00 0.00	14,993,000.00 487,783.45	0.20	-8,727,145.00 -286,234.65
380,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	80.2000 2.6092	30,171,492.00 978,481.97	0.00 0.00	30,476,000.00 991,508.59	0.40	304,508.00 13,026.62
SUBTOTAL TAIWAN		505,430,209.57	0.00	471,411,820.00		-34,018,389.57
		16,644,699.11	0.00	15,336,949.40	6.21	-1,307,749.71
TOTAL EQUITY NEW TAIWAN DOLLAR		505,430,209.57	0.00	471,411,820.00		-34,018,389.57
		16,644,699.11	0.00	15,336,949.40	6.21	-1,307,749.71
POLISH ZLOTY						
POLAND						

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,750.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	108.1500 28.7882	3,116,845.36 843,097.09	0.00 0.00	3,433,762.50 914,024.76	0.37	316,917.14 70,927.67
93,254.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	43.9000 11.6856	3,979,733.61 1,146,313.42	0.00 0.00	4,093,850.60 1,089,731.98	0.44	114,116.99 -56,581.44
SUBTOTAL POLAND		7,096,578.97	0.00	7,527,613.10		431,034.13
		1,989,410.51	0.00	2,003,756.74	0.81	14,346.23
TOTAL EQUITY POLISH ZLOTY		7,096,578.97	0.00	7,527,613.10		431,034.13
		1,989,410.51	0.00	2,003,756.74	0.81	14,346.23
SOUTH AFRICAN RAND						
SOUTH AFRICA						
64,894.000 EXXARO RESOURCES LTD KS6418807	137.8700 9.5843	9,832,462.84 687,759.03	0.00 0.00	8,946,935.78 621,962.86	0.25	-885,527.06 -65,796.17
116,248.000 MTN GROUP LTD KS6563206	89.0000 6.1870	10,576,604.71 774,166.50	0.00 0.00	10,346,072.00 719,226.42	0.29	-230,532.71 -54,940.08
351,903.000 FIRSTRAND LTD KS6606997	65.5600 4.5575	23,392,391.48 1,635,750.90	0.00 0.00	23,070,760.68 1,603,806.79	0.65	-321,630.80 -31,944.11
26,779.000 NASPERS LTD KS6622697	2,892.2700 201.0615	90,284,819.87 7,134,537.74	0.00 0.00	77,452,098.33 5,384,226.52	2.18	-12,832,721.54 -1,750,311.22
58,884.000 SASOL LTD KS6777459	425.0000 29.5447	24,928,835.39 1,824,609.01	0.00 0.00	25,025,700.00 1,739,708.03	0.71	96,864.61 -84,900.98

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
164,876.000 STANDARD BANK GROUP LTD KSB030GJ4	178.8100 12.4303	34,057,975.44 2,776,315.40	0.00 0.00	29,481,477.56 2,049,459.69	0.83	-4,576,497.88 -726,855.71
201,443.000 SANLAM LTD KSB0L6751	79.8000 5.5474	15,958,326.72 1,244,366.79	0.00 0.00	16,075,151.40 1,117,494.02	0.45	116,824.68 -126,872.77
156,894.000 ABSA GROUP LTD KSBFX05H4	161.8200 11.2492	26,312,091.17 2,057,101.83	0.00 0.00	25,388,587.08 1,764,934.80	0.72	-923,504.09 -292,167.03
SUBTOTAL SOUTH AFRICA		235,343,507.62 18,134,607.20	0.00 0.00	215,786,782.83 15,000,819.13	6.08	-19,556,724.79 -3,133,788.07
UNITED KINGDOM						
37,875.000 MONDI LTD KSB41LJ59	309.5700 21.5203	15,226,505.08 1,062,745.12	0.00 0.00	11,724,963.75 815,082.64	0.33	-3,501,541.33 -247,662.48
TOTAL EQUITY SOUTH AFRICAN RAND		250,570,012.70 19,197,352.32	0.00 0.00	227,511,746.58 15,815,901.77	6.41	-23,058,266.12 -3,381,450.55
SOUTH KOREAN WON						
SOUTH KOREA						
13,915.000 SK TELECOM CO LTD FK6224877	269,500.0000 241.5308	3,632,624,058.00 3,285,906.75	97,683,300.00 87,978.95	3,750,092,500.00 3,360,900.40	1.36	117,468,442.00 74,993.65
2,705.000 NCSOFT CORP FK6264188	466,500.0000 418.0857	1,356,506,250.00 1,212,031.55	15,360,072.00 13,840.53	1,261,882,500.00 1,130,921.81	0.46	-94,623,750.00 -81,109.74
44,097.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	39,600.0000 35.4902	1,949,911,532.00 1,747,153.01	49,873,707.00 44,894.47	1,746,241,200.00 1,565,012.80	0.63	-203,670,332.00 -182,140.21

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,898.000 SK HYNIX INC FK6450266	60,500.0000 54.2212	1,546,931,544.51 1,402,346.37	15,520,440.00 13,977.38	1,203,829,000.00 1,078,893.22	0.44	-343,102,544.51 -323,453.15
88,025.000 INDUSTRIAL BANK OF KOREA FK6462972	14,050.0000 12.5919	1,402,275,218.00 1,284,625.93	42,362,911.50 38,155.98	1,236,751,250.00 1,108,398.73	0.45	-165,523,968.00 -176,227.20
26,053.000 GS ENGINEERING & CONSTRUCTION FK6537096	43,750.0000 39.2095	1,202,638,882.00 1,074,234.81	6,096,402.00 5,490.99	1,139,818,750.00 1,021,526.08	0.41	-62,820,132.00 -52,708.73
14,843.000 SAMSUNG SDI CO LTD FK6771646	219,000.0000 196.2717	3,644,036,819.00 3,263,450.73	11,577,540.00 10,429.13	3,250,617,000.00 2,913,261.47	1.18	-393,419,819.00 -350,189.26
25,649.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	103,500.0000 92.7586	3,474,779,811.86 3,116,835.10	15,004,665.00 13,516.31	2,654,671,500.00 2,379,164.38	0.96	-820,108,311.86 -737,670.72
258,619.000 SAMSUNG ELECTRONICS CO LTD FK6771729	38,700.0000 34.6836	12,939,322,127.67 12,016,283.96	71,409,878.28 64,326.52	10,008,555,300.00 8,969,847.41	3.64	-2,930,766,827.67 -3,046,436.55
88,529.000 HANA FINANCIAL GROUP INC FKB0RNR7	36,250.0000 32.4879	4,331,389,518.37 3,973,243.44	86,315,775.00 77,675.91	3,209,176,250.00 2,876,121.52	1.17	-1,122,213,268.37 -1,097,121.92
2,057.000 CJ CHEILJEDANG CORP FKB2492F6	330,500.0000 296.2000	741,438,115.00 678,441.57	4,813,380.00 4,336.29	679,838,500.00 609,283.50	0.25	-61,599,615.00 -69,158.07
87,010.000 KB FINANCIAL GROUP INC FKB3DF0Y1	46,500.0000 41.6741	5,339,180,786.65 4,899,107.78	130,306,176.00 117,311.66	4,045,965,000.00 3,626,066.66	1.47	-1,293,215,786.65 -1,273,041.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,210.000 FILA KOREA LTD FKB66CTX0	53,500.0000 47.9477	899,705,685.00 806,123.28	827,190.00 744.79	1,134,735,000.00 1,016,969.93	0.41	235,029,315.00 210,846.65
53,359.000 WOORI BANK FKBSP5RP5	15,600.0000 13.9810	873,239,261.00 780,056.41	20,810,010.00 18,736.33	832,400,400.00 746,012.22	0.30	-40,838,861.00 -34,044.19
SUBTOTAL SOUTH KOREA		43,333,979,609.06	567,961,446.78	36,154,574,150.00		-7,179,405,459.06
		39,539,840.69	511,415.24	32,402,380.13	13.13	-7,137,460.56
TOTAL EQUITY SOUTH KOREAN WON		43,333,979,609.06	567,961,446.78	36,154,574,150.00		-7,179,405,459.06
		39,539,840.69	511,415.24	32,402,380.13	13.13	-7,137,460.56
THAILAND BAHT						
THAILAND						
765,500.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	113.5000 3.4859	93,416,308.34 2,940,467.30	0.00 0.00	86,884,250.00 2,668,435.22	1.08	-6,532,058.34 -272,032.08
1,259,800.000 PTT GLOBAL CHEMICAL PCL FBB736PF7	71.2500 2.1883	108,172,023.62 3,345,377.56	0.00 0.00	89,760,750.00 2,756,779.82	1.12	-18,411,273.62 -588,597.74
1,530,100.000 PTT PCL FBBD0BDJ1	46.0000 1.4128	72,687,319.97 2,239,183.83	0.00 0.00	70,384,600.00 2,161,689.21	0.88	-2,302,719.97 -77,494.62
917,795.000 KRUNGTHAI CARD PCL FBBF2LWT9	30.5000 0.9367	27,863,963.53 851,414.89	0.00 0.00	27,992,747.50 859,728.13	0.35	128,783.97 8,313.24
635,300.000 MUANGTHAI CAPITAL PCL FBBFXP657	49.0000 1.5049	32,728,765.93 987,643.68	0.00 0.00	31,129,700.00 956,071.88	0.39	-1,599,065.93 -31,571.80

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL THAILAND						
		334,868,381.39	0.00	306,152,047.50		-28,716,333.89
		10,364,087.26	0.00	9,402,704.26	3.82	-961,383.00
TOTAL EQUITY THAILAND BAHT						
		334,868,381.39	0.00	306,152,047.50		-28,716,333.89
		10,364,087.26	0.00	9,402,704.26	3.82	-961,383.00
TURKISH LIRA						
TURKEY						
403,595.000 TURK HAVA YOLLARI AO ETB03MYK8	16.1100 3.0283	6,477,315.31 1,598,385.79	0.00 0.00	6,501,915.45 1,222,187.53	0.50	24,600.14 -376,198.26
44,729.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	87.0000 16.3537	3,392,642.06 827,400.78	0.00 0.00	3,891,423.00 731,484.24	0.30	498,780.94 -95,916.54
180,060.000 TEKFEN HOLDING AS ETB29D249	20.7200 3.8948	3,206,684.48 765,380.00	0.00 0.00	3,730,843.20 701,299.50	0.28	524,158.72 -64,080.50
SUBTOTAL TURKEY						
		13,076,641.85	0.00	14,124,181.65		1,047,539.80
		3,191,166.57	0.00	2,654,971.27	1.08	-536,195.30
TOTAL EQUITY TURKISH LIRA						
		13,076,641.85	0.00	14,124,181.65		1,047,539.80
		3,191,166.57	0.00	2,654,971.27	1.08	-536,195.30
U.S. DOLLAR						
BERMUDA						
9,300.000 CREDICORP LTD G2519Y108	221.6700 221.6700	2,014,507.25 2,014,507.25	0.00 0.00	2,061,531.00 2,061,531.00	0.84	47,023.75 47,023.75
BRAZIL						
384,800.000 VALE SA 91912E105 ADR	13.1900 13.1900	4,897,571.24 4,897,571.24	0.00 0.00	5,075,512.00 5,075,512.00	2.06	177,940.76 177,940.76
CAYMAN ISLANDS						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,500.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	137.0700 137.0700	9,058,103.68 9,058,103.68	0.00 0.00	6,784,965.00 6,784,965.00	 2.75	-2,273,138.68 -2,273,138.68
20,700.000 BAIDU INC 056752108 ADR	158.6000 158.6000	4,644,034.54 4,644,034.54	0.00 0.00	3,283,020.00 3,283,020.00	 1.33	-1,361,014.54 -1,361,014.54
41,700.000 MOMO INC 60879B107 ADR	23.7500 23.7500	2,056,114.46 2,056,114.46	0.00 0.00	990,375.00 990,375.00	 0.40	-1,065,739.46 -1,065,739.46
76.560 TENCENT MUSIC ENTERTAINMENT GR 88034P109 ADR	13.2200 13.2200	1,011.36 1,011.36	0.00 0.00	1,012.12 1,012.12	 0.00	0.76 0.76
SUBTOTAL CAYMAN ISLANDS		15,759,264.04	0.00	11,059,372.12	4.48	-4,699,891.92
		15,759,264.04	0.00	11,059,372.12		-4,699,891.92
EMERGING MARKET GEOGRAPHIC FOCUS						
71,200.000 ISHARES MSCI EMERGING MARKET 464287234	39.0600 39.0600	2,896,293.82 2,896,293.82	0.00 0.00	2,781,072.00 2,781,072.00	 1.13	-115,221.82 -115,221.82
INDIA						
67,400.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	37.7000 37.7000	2,440,017.47 2,440,017.47	0.00 0.00	2,540,980.00 2,540,980.00	 1.03	100,962.53 100,962.53
42,500.000 HDFC BANK LTD 40415F101 ADR	103.5900 103.5900	4,155,182.38 4,155,182.38	0.00 0.00	4,402,575.00 4,402,575.00	 1.78	247,392.62 247,392.62
190,350.000 ICICI BANK LTD 45104G104 ADR	10.2900 10.2900	1,828,989.39 1,828,989.39	0.00 0.00	1,958,701.50 1,958,701.50	 0.79	129,712.11 129,712.11

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
778,900.000 INFOSYS LTD 456788108 ADR	9.5200 9.5200	6,898,053.57 6,898,053.57	0.00 0.00	7,415,128.00 7,415,128.00	3.01	517,074.43 517,074.43
130,300.000 VEDANTA LTD 92242Y100 ADR	11.5400 11.5400	2,414,475.12 2,414,475.12	0.00 0.00	1,503,662.00 1,503,662.00	0.61	-910,813.12 -910,813.12
543,900.000 WIPRO LTD 97651M109 ADR	5.1300 5.1300	2,861,906.66 2,861,906.66	0.00 0.00	2,790,207.00 2,790,207.00	1.13	-71,699.66 -71,699.66
11,251.000 STATE BANK OF INDIA EX5131092 GDR	42.6000 42.6000	538,082.27 538,082.27	0.00 0.00	479,292.60 479,292.60	0.19	-58,789.67 -58,789.67
7,319.000 STATE BANK OF INDIA NAB0337P0 GDR	42.3834 42.3834	279,965.28 279,965.28	0.00 0.00	310,204.10 310,204.10	0.13	30,238.82 30,238.82
SUBTOTAL INDIA		21,416,672.14	0.00	21,400,750.20	8.67	-15,921.94
		21,416,672.14	0.00	21,400,750.20		-15,921.94
MEXICO						
266,700.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	14.2500 14.2500	4,690,260.82 4,690,260.82	0.00 0.00	3,800,475.00 3,800,475.00	1.54	-889,785.82 -889,785.82
18,100.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	86.0500 86.0500	1,721,094.45 1,721,094.45	0.00 0.00	1,557,505.00 1,557,505.00	0.63	-163,589.45 -163,589.45
SUBTOTAL MEXICO		6,411,355.27	0.00	5,357,980.00	2.17	-1,053,375.27
		6,411,355.27	0.00	5,357,980.00		-1,053,375.27
RUSSIA						

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
181,551.000 GAZPROM PJSC EX5140986 ADR	4.4290	876,930.17	0.00	804,089.38		-72,840.79
	4.4290	876,930.17	0.00	804,089.38	0.33	-72,840.79
472,171.000 GAZPROM PJSC NA2016627 ADR	4.4200	2,127,728.70	0.00	2,086,995.82		-40,732.88
	4.4200	2,127,728.70	0.00	2,086,995.82	0.85	-40,732.88
65,349.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	18.8400	1,067,302.27	0.00	1,231,175.16		163,872.89
	18.8400	1,067,302.27	0.00	1,231,175.16	0.50	163,872.89
SUBTOTAL RUSSIA		4,071,961.14	0.00	4,122,260.36		50,299.22
		4,071,961.14	0.00	4,122,260.36	1.68	50,299.22
SOUTH KOREA						
27,400.000 POSCO 693483109 ADR	54.9400	2,127,497.39	0.00	1,505,356.00		-622,141.39
	54.9400	2,127,497.39	0.00	1,505,356.00	0.61	-622,141.39
TAIWAN						
253,600.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	36.9100	10,649,194.93	0.00	9,360,376.00		-1,288,818.93
	36.9100	10,649,194.93	0.00	9,360,376.00	3.79	-1,288,818.93
TOTAL EQUITY U.S. DOLLAR		70,244,317.22	0.00	62,724,209.68		-7,520,107.54
		70,244,317.22	0.00	62,724,209.68	25.43	-7,520,107.54
TOTAL EQUITY		269,686,808.20	586,628.64	232,849,812.16	94.38	-36,836,996.04
TOTAL ASSETS - BASE:		283,502,648.43	689,385.04	246,740,024.32	100.02	-36,762,624.11
NET ASSETS - BASE:				247,429,409.36		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,397.30	0.00	-8,397.30		0.00
		-8,397.30	0.00	-8,397.30	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-5,099.58	0.00	-5,099.58		0.00
		-5,099.58	0.00	-5,099.58	-0.01	0.00
REBATE RECEIVABLE		24,302.73	0.00	24,302.73		0.00
		24,302.73	0.00	24,302.73	0.04	0.00
PAYABLE FOR CUSTODIAN FEES		-12,916.77	0.00	-12,916.77		0.00
		-12,916.77	0.00	-12,916.77	-0.02	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-30,080.47	0.00	-30,080.47		0.00
		-30,080.47	0.00	-30,080.47	-0.05	0.00
1,021,315.920 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,021,315.92	1,697.27	1,021,315.92		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,021,315.92	1,697.27	1,021,315.92	1.71	0.00
SUBTOTAL UNITED STATES		989,124.53	1,697.27	989,124.53		0.00
		989,124.53	1,697.27	989,124.53	1.66	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		989,124.53	1,697.27	989,124.53		0.00
		989,124.53	1,697.27	989,124.53	1.66	0.00
TOTAL CASH & CASH EQUIVALENTS		989,124.53	1,697.27	989,124.53	1.66	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	97.9647	199,694.24	556.37	195,929.42		-3,764.82
	97.9647	199,694.24	556.37	195,929.42	0.33	-3,764.82
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	97.5269	19,869.92	341.64	19,505.38		-364.54
	97.5269	19,869.92	341.64	19,505.38	0.03	-364.54
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	94.9831	54,982.08	647.28	52,240.68		-2,741.40
	94.9831	54,982.08	647.28	52,240.68	0.09	-2,741.40
SUBTOTAL AUSTRALIA		274,546.24	1,545.29	267,675.48		-6,870.76
		274,546.24	1,545.29	267,675.48	0.45	-6,870.76
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	102.3126	90,586.20	1,876.49	92,081.38		1,495.18
	102.3126	90,586.20	1,876.49	92,081.38	0.15	1,495.18
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	90.8360	189,732.18	3,687.11	172,588.47		-17,143.71
	90.8360	189,732.18	3,687.11	172,588.47	0.29	-17,143.71
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	101.0000	95,783.72	791.57	95,950.00		166.28
	101.0000	95,783.72	791.57	95,950.00	0.16	166.28
SUBTOTAL BERMUDA		376,102.10	6,355.17	360,619.85		-15,482.25
		376,102.10	6,355.17	360,619.85	0.60	-15,482.25
CANADA						
19,038.206 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	99.0900	19,038.21	100.29	18,864.96		-173.25
	99.0900	19,038.21	100.29	18,864.96	0.03	-173.25

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,912.357 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	96.1210 96.1210	25,912.36 25,912.36	274.76 274.76	24,907.22 24,907.22	0.04	-1,005.14 -1,005.14
180,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	94.4013 94.4013	179,427.95 179,427.95	3,057.00 3,057.00	169,922.28 169,922.28	0.28	-9,505.67 -9,505.67
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	103.8925 103.8925	29,874.38 29,874.38	423.94 423.94	31,167.74 31,167.74	0.05	1,293.36 1,293.36
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	102.9408 102.9408	104,828.80 104,828.80	2,100.34 2,100.34	108,087.81 108,087.81	0.18	3,259.01 3,259.01
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	97.2547 97.2547	75,027.70 75,027.70	431.25 431.25	72,941.05 72,941.05	0.12	-2,086.65 -2,086.65
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	102.1364 102.1364	49,969.83 49,969.83	316.23 316.23	51,068.18 51,068.18	0.09	1,098.35 1,098.35
SUBTOTAL CANADA		484,079.23	6,703.81	476,959.24		-7,119.99
		484,079.23	6,703.81	476,959.24	0.79	-7,119.99
CAYMAN ISLANDS						
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	84.8688 84.8688	74,844.72 74,844.72	304.73 304.73	63,651.63 63,651.63	0.11	-11,193.09 -11,193.09
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	95.2350 95.2350	226,429.84 226,429.84	3,473.73 3,473.73	219,040.50 219,040.50	0.37	-7,389.34 -7,389.34

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	85.4500 85.4500	194,379.59 194,379.59	2,674.78 2,674.78	170,900.00 170,900.00	 0.29	-23,479.59 -23,479.59
50,000.000 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	99.7500 99.7500	49,438.39 49,438.39	131.00 131.00	49,875.00 49,875.00	 0.08	436.61 436.61
SUBTOTAL CHILE		470,247.82	6,279.51	439,815.50		-30,432.32
		470,247.82	6,279.51	439,815.50	0.74	-30,432.32
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	94.7463 94.7463	49,910.99 49,910.99	258.68 258.68	47,373.13 47,373.13	 0.08	-2,537.86 -2,537.86
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	101.9968 101.9968	50,001.70 50,001.70	612.79 612.79	50,998.40 50,998.40	 0.09	996.70 996.70
GERMANY						
190,000.000 DEUTSCHE BANK AG/NEW YORK NY 251526BZ1 4.100% 01/13/2026 DD 01/13/18	91.6974 91.6974	177,683.20 177,683.20	3,643.68 3,643.68	174,225.14 174,225.14	 0.29	-3,458.06 -3,458.06
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	102.8436 102.8436	104,383.76 104,383.76	718.81 718.81	102,843.60 102,843.60	 0.17	-1,540.16 -1,540.16
IRELAND						
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	98.0709 98.0709	25,157.75 25,157.75	372.20 372.20	24,517.71 24,517.71	 0.04	-640.04 -640.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 WILLIS TOWERS WATSON PLC	104.5805	36,009.38	592.56	36,603.17		593.79
97063PAB0 5.750% 03/15/2021 DD 03/17/11	104.5805	36,009.38	592.56	36,603.17	0.06	593.79
SUBTOTAL IRELAND		61,167.13	964.76	61,120.88		-46.25
		61,167.13	964.76	61,120.88	0.10	-46.25
LUXEMBOURG						
25,000.000 ALLERGAN FUNDING SCS	97.6224	24,937.57	279.54	24,405.59		-531.98
00507UAS0 3.800% 03/15/2025 DD 03/12/15	97.6224	24,937.57	279.54	24,405.59	0.04	-531.98
MEXICO						
180,000.000 PETROLEOS MEXICANOS	86.2000	166,659.64	3,570.54	155,160.00		-11,499.64
71654QBW1 4.500% 01/23/2026 DD 01/23/16	86.2000	166,659.64	3,570.54	155,160.00	0.26	-11,499.64
NETHERLANDS						
200,000.000 BRASKEM NETHERLANDS FINAN 144A	94.8010	198,518.04	3,330.70	189,602.00		-8,916.04
10554TAA3 3.500% 01/10/2023 DD 10/10/17	94.8010	198,518.04	3,330.70	189,602.00	0.32	-8,916.04
40,000.000 PETROBRAS GLOBAL FINANCE BV	101.6500	40,673.87	924.64	40,660.00		-13.87
71645WAR2 5.375% 01/27/2021 DD 01/27/11	101.6500	40,673.87	924.64	40,660.00	0.07	-13.87
50,000.000 PETROBRAS GLOBAL FINANCE BV	95.3870	49,651.38	249.16	47,693.50		-1,957.88
71647NAF6 4.375% 05/20/2023 DD 05/20/13	95.3870	49,651.38	249.16	47,693.50	0.08	-1,957.88
95,000.000 SENSATA TECHNOLOGIES BV 144A	98.5000	95,877.64	890.36	93,575.00		-2,302.64
81725WAH6 5.625% 11/01/2024 DD 10/14/14	98.5000	95,877.64	890.36	93,575.00	0.16	-2,302.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	76.3215	75,707.29	629.74	61,057.17		-14,650.12
88167AAE1 3.150% 10/01/2026 DD 07/21/16	76.3215	75,707.29	629.74	61,057.17	0.10	-14,650.12
SUBTOTAL NETHERLANDS		460,428.22	6,024.60	432,587.67		-27,840.55
		460,428.22	6,024.60	432,587.67	0.73	-27,840.55
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC	103.4110	58,183.96	671.02	56,876.06		-1,307.90
404280AK5 5.100% 04/05/2021 DD 04/05/11	103.4110	58,183.96	671.02	56,876.06	0.10	-1,307.90
25,000.000 VODAFONE GROUP PLC	104.8120	29,704.54	532.91	26,203.01		-3,501.53
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	104.8120	29,704.54	532.91	26,203.01	0.04	-3,501.53
215,000.000 LLOYDS BANKING GROUP PLC	88.9523	215,000.00	1,152.62	191,247.52		-23,752.48
539439AQ2 VAR RT 11/07/2028 DD 11/07/17	88.9523	215,000.00	1,152.62	191,247.52	0.32	-23,752.48
SUBTOTAL UNITED KINGDOM		302,888.50	2,356.55	274,326.59		-28,561.91
		302,888.50	2,356.55	274,326.59	0.46	-28,561.91
UNITED STATES						
62,880.270 ARI FLEET LEASE TRUS A A2 144A	99.2779	62,872.87	54.91	62,426.21		-446.66
00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.2779	62,872.87	54.91	62,426.21	0.10	-446.66
95,000.000 AT&T INC	99.8637	94,788.27	2,034.57	94,870.47		82.20
00206RCU4 5.650% 02/15/2047 DD 02/09/16	99.8637	94,788.27	2,034.57	94,870.47	0.16	82.20
85,000.000 AT&T INC	100.4360	88,109.72	950.78	85,370.61		-2,739.11
00206RDB5 3.800% 03/15/2022 DD 03/15/16	100.4360	88,109.72	950.78	85,370.61	0.14	-2,739.11

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	99.6950 99.6950	72,751.24 72,751.24	213.66 213.66	72,777.37 72,777.37	0.12	26.13 26.13
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	97.8222 97.8222	24,946.35 24,946.35	134.99 134.99	24,455.55 24,455.55	0.04	-490.80 -490.80
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	99.8543 99.8543	44,994.78 44,994.78	291.42 291.42	44,934.45 44,934.45	0.08	-60.33 -60.33
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	96.6856 96.6856	34,903.75 34,903.75	156.39 156.39	33,839.96 33,839.96	0.06	-1,063.79 -1,063.79
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	96.0010 96.0010	20,000.00 20,000.00	256.62 256.62	19,200.20 19,200.20	0.03	-799.80 -799.80
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	96.2547 96.2547	189,690.32 189,690.32	1,127.76 1,127.76	182,883.95 182,883.95	0.31	-6,806.37 -6,806.37
63,304.680 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	99.4264 99.4264	63,304.68 63,304.68	1,200.40 1,200.40	62,941.57 62,941.57	0.11	-363.11 -363.11
180,394.910 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	96.1469 96.1469	180,394.91 180,394.91	1,417.32 1,417.32	173,444.11 173,444.11	0.29	-6,950.80 -6,950.80
136,012.500 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	100.2705 100.2705	137,992.51 137,992.51	2,551.90 2,551.90	136,380.39 136,380.39	0.23	-1,612.12 -1,612.12

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	101.8909 101.8909	30,874.35 30,874.35	277.52 277.52	30,567.26 30,567.26	0.05	-307.09 -307.09
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	105.6677 105.6677	76,552.78 76,552.78	737.60 737.60	79,250.79 79,250.79	0.13	2,698.01 2,698.01
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	100.3071 100.3071	49,969.14 49,969.14	223.46 223.46	50,153.55 50,153.55	0.08	184.41 184.41
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	102.8623 102.8623	69,792.82 69,792.82	594.84 594.84	72,003.60 72,003.60	0.12	2,210.78 2,210.78
95,000.000 ANDEAVOR LOGISTICS LP / TESORO 03350WAC3 4.250% 12/01/2027 DD 11/28/17	94.4005 94.4005	94,846.86 94,846.86	336.35 336.35	89,680.49 89,680.49	0.15	-5,166.37 -5,166.37
150,000.000 ANHEUSER-BUSCH COS LLC / 144A 03522AAD2 3.650% 02/01/2026 DD 08/01/18	94.5548 94.5548	142,342.74 142,342.74	2,281.56 2,281.56	141,832.24 141,832.24	0.24	-510.50 -510.50
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	95.0000 95.0000	15,000.00 15,000.00	70.37 70.37	14,250.00 14,250.00	0.02	-750.00 -750.00
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	97.4195 97.4195	74,980.06 74,980.06	209.25 209.25	73,064.65 73,064.65	0.12	-1,915.41 -1,915.41
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	95.2112 95.2112	189,379.08 189,379.08	2,691.82 2,691.82	180,901.30 180,901.30	0.30	-8,477.78 -8,477.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	97.4039 97.4039	84,609.09 84,609.09	849.88 849.88	82,793.29 82,793.29	0.14	-1,815.80 -1,815.80
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	103.4263 103.4263	86,665.46 86,665.46	2,124.68 2,124.68	87,912.39 87,912.39	0.15	1,246.93 1,246.93
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	102.0463 102.0463	189,953.02 189,953.02	633.33 633.33	193,887.95 193,887.95	0.32	3,934.93 3,934.93
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	97.4146 97.4146	99,587.71 99,587.71	1,773.85 1,773.85	97,414.62 97,414.62	0.16	-2,173.09 -2,173.09
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	98.8595 98.8595	94,919.25 94,919.25	1,385.24 1,385.24	93,916.55 93,916.55	0.16	-1,002.70 -1,002.70
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	101.0695 101.0695	51,413.34 51,413.34	154.38 154.38	50,534.75 50,534.75	0.08	-878.59 -878.59
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	100.2046 100.2046	75,494.25 75,494.25	1,118.40 1,118.40	75,153.45 75,153.45	0.13	-340.80 -340.80
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	133.5050 133.5050	464,323.21 464,323.21	5,447.86 5,447.86	420,540.75 420,540.75	0.70	-43,782.46 -43,782.46
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	97.3261 97.3261	214,614.89 214,614.89	417.52 417.52	209,251.08 209,251.08	0.35	-5,363.81 -5,363.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	102.2329 102.2329	51,017.45 51,017.45	477.90 477.90	51,116.45 51,116.45	0.09	99.00 99.00
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	99.6147 99.6147	49,888.18 49,888.18	913.50 913.50	49,807.34 49,807.34	0.08	-80.84 -80.84
90,000.000 BLUE CUBE SPINCO LLC 095370AB8 9.750% 10/15/2023 DD 04/15/16	110.0000 110.0000	90,000.00 90,000.00	1,863.42 1,863.42	99,000.00 99,000.00	0.17	9,000.00 9,000.00
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	92.3305 92.3305	143,163.07 143,163.07	2,881.10 2,881.10	129,262.71 129,262.71	0.22	-13,900.36 -13,900.36
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	84.4972 84.4972	149,895.99 149,895.99	149.20 149.20	126,745.86 126,745.86	0.21	-23,150.13 -23,150.13
78,056.120 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	102.1900 102.1900	78,056.12 78,056.12	116.41 116.41	79,765.55 79,765.55	0.13	1,709.43 1,709.43
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	99.7069 99.7069	39,828.80 39,828.80	588.03 588.03	39,882.75 39,882.75	0.07	53.95 53.95
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	101.0009 101.0009	24,993.37 24,993.37	328.70 328.70	25,250.22 25,250.22	0.04	256.85 256.85
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	99.5756 99.5756	39,838.06 39,838.06	297.18 297.18	39,830.23 39,830.23	0.07	-7.83 -7.83

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	99.7582 99.7582	99,967.04 99,967.04	359.75 359.75	99,758.15 99,758.15	0.17	-208.89 -208.89
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	102.6959 102.6959	59,878.74 59,878.74	770.22 770.22	61,617.56 61,617.56	0.10	1,738.82 1,738.82
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	76.5000 76.5000	187,708.57 187,708.57	516.63 516.63	145,350.00 145,350.00	0.24	-42,358.57 -42,358.57
126,909.610 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.1571 99.1571	126,903.38 126,903.38	194.68 194.68	125,839.94 125,839.94	0.21	-1,063.44 -1,063.44
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	94.2837 94.2837	308,579.74 308,579.74	681.07 681.07	282,851.04 282,851.04	0.47	-25,728.70 -25,728.70
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	100.1420 100.1420	329,035.98 329,035.98	968.13 968.13	320,454.30 320,454.30	0.54	-8,581.68 -8,581.68
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	98.0208 98.0208	299,991.18 299,991.18	241.23 241.23	294,062.28 294,062.28	0.49	-5,928.90 -5,928.90
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	99.0022 99.0022	79,297.26 79,297.26	874.80 874.80	79,201.79 79,201.79	0.13	-95.47 -95.47
52,500.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	99.8820 99.8820	52,500.00 52,500.00	736.44 736.44	52,438.05 52,438.05	0.09	-61.95 -61.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	98.5390 98.5390	100,000.00 100,000.00	591.72 591.72	98,539.00 98,539.00	 0.16	-1,461.00 -1,461.00
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	102.4773 102.4773	52,353.54 52,353.54	1,097.80 1,097.80	51,238.64 51,238.64	 0.09	-1,114.90 -1,114.90
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	98.7989 98.7989	174,992.09 174,992.09	166.26 166.26	172,898.01 172,898.01	 0.29	-2,094.08 -2,094.08
46,090.850 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	99.5367 99.5367	46,078.68 46,078.68	37.91 37.91	45,877.33 45,877.33	 0.08	-201.35 -201.35
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	100.1040 100.1040	50,543.02 50,543.02	1,202.10 1,202.10	50,051.99 50,051.99	 0.08	-491.03 -491.03
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	101.4104 101.4104	34,947.67 34,947.67	612.15 612.15	35,493.65 35,493.65	 0.06	545.98 545.98
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	99.0288 99.0288	70,157.70 70,157.70	571.92 571.92	69,320.14 69,320.14	 0.12	-837.56 -837.56
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	96.2500 96.2500	60,340.66 60,340.66	1,024.52 1,024.52	57,750.00 57,750.00	 0.10	-2,590.66 -2,590.66
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	100.5563 100.5563	229,999.29 229,999.29	362.61 362.61	231,279.58 231,279.58	 0.39	1,280.29 1,280.29

Asset and Accrual Detail - By Asset type

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60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	104.9389 104.9389	62,741.32 62,741.32	990.10 990.10	62,963.31 62,963.31	0.11	221.99 221.99
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	99.8566 99.8566	49,988.43 49,988.43	294.85 294.85	49,928.31 49,928.31	0.08	-60.12 -60.12
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	98.6895 98.6895	184,858.34 184,858.34	620.02 620.02	182,575.55 182,575.55	0.31	-2,282.79 -2,282.79
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	101.1837 101.1837	104,875.25 104,875.25	992.30 992.30	106,242.92 106,242.92	0.18	1,367.67 1,367.67
86,894.170 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	98.6126 98.6126	86,871.28 86,871.28	44.65 44.65	85,688.56 85,688.56	0.14	-1,182.72 -1,182.72
115,745.290 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	96.7694 96.7694	115,721.53 115,721.53	58.38 58.38	112,006.00 112,006.00	0.19	-3,715.53 -3,715.53
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	102.7551 102.7551	50,000.00 50,000.00	352.79 352.79	51,377.55 51,377.55	0.09	1,377.55 1,377.55
115,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	94.4940 94.4940	114,524.00 114,524.00	1,179.48 1,179.48	108,668.10 108,668.10	0.18	-5,855.90 -5,855.90
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	96.2233 96.2233	63,222.05 63,222.05	10.30 10.30	62,545.16 62,545.16	0.10	-676.89 -676.89

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
124,990.500 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	102.8123 102.8123	140,250.02 140,250.02	472.44 472.44	128,505.58 128,505.58	0.21	-11,744.44 -11,744.44
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	98.1970 98.1970	339,543.80 339,543.80	859.94 859.94	309,320.58 309,320.58	0.52	-30,223.22 -30,223.22
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	129.7090 129.7090	452,733.62 452,733.62	1,574.80 1,574.80	408,583.35 408,583.35	0.68	-44,150.27 -44,150.27
108,754.660 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	107.3700 107.3700	121,369.30 121,369.30	2,911.56 2,911.56	116,769.88 116,769.88	0.20	-4,599.42 -4,599.42
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	100.6835 100.6835	75,000.00 75,000.00	476.59 476.59	75,512.61 75,512.61	0.13	512.61 512.61
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	80.5000 80.5000	75,000.00 75,000.00	562.88 562.88	60,375.00 60,375.00	0.10	-14,625.00 -14,625.00
65,000.000 DOW CHEMICAL CO/THE 144A 260543CQ4 4.800% 11/30/2028 DD 11/30/18	101.7465 101.7465	64,934.02 64,934.02	268.76 268.76	66,135.23 66,135.23	0.11	1,201.21 1,201.21
175,000.000 DOWDUPONT INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	102.9576 102.9576	175,000.00 175,000.00	720.86 720.86	180,175.80 180,175.80	0.30	5,175.80 5,175.80
55,000.000 VISTRA ENERGY CORP 26817RAN8 7.375% 11/01/2022 DD 05/01/15	103.2500 103.2500	55,073.29 55,073.29	676.00 676.00	56,787.50 56,787.50	0.09	1,714.21 1,714.21

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	95.6786 95.6786	94,121.14 94,121.14	1,584.06 1,584.06	90,894.71 90,894.71	 0.15	 -3,226.43
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	101.6332 101.6332	59,998.77 59,998.77	89.16 89.16	60,979.90 60,979.90	 0.10	 981.13
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	98.5530 98.5530	10,000.00 10,000.00	72.08 72.08	9,855.30 9,855.30	 0.02	 -144.70
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	101.2083 101.2083	72,955.10 72,955.10	1,429.26 1,429.26	70,845.82 70,845.82	 0.12	 -2,109.28
95,000.000 ENERGY TRANSFER LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	104.0000 104.0000	98,776.90 98,776.90	1,512.90 1,512.90	98,800.00 98,800.00	 0.17	 23.10
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	109.9221 109.9221	43,676.92 43,676.92	360.11 360.11	43,968.84 43,968.84	 0.07	 291.92
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	101.5390 101.5390	50,530.69 50,530.69	767.56 767.56	50,769.48 50,769.48	 0.08	 238.79
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	98.9457 98.9457	44,898.45 44,898.45	640.06 640.06	44,525.57 44,525.57	 0.07	 -372.88
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	100.7500 100.7500	40,000.00 40,000.00	1,074.92 1,074.92	40,300.00 40,300.00	 0.07	 300.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,112.649 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	99.5584 99.5584	39,112.65 39,112.65	140.72 140.72	38,939.92 38,939.92	 0.07	-172.73 -172.73
164,185.100 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	98.3217 98.3217	168,108.88 168,108.88	410.44 410.44	161,429.55 161,429.55	 0.27	-6,679.33 -6,679.33
50,855.360 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	104.3081 104.3081	54,148.36 54,148.36	190.65 190.65	53,046.24 53,046.24	 0.09	-1,102.12 -1,102.12
643,048.650 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	102.0206 102.0206	677,791.83 677,791.83	2,143.65 2,143.65	656,042.23 656,042.23	 1.10	-21,749.60 -21,749.60
70,955.736 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	98.3151 98.3151	73,563.75 73,563.75	177.32 177.32	69,760.19 69,760.19	 0.12	-3,803.56 -3,803.56
95,958.330 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	102.2134 102.2134	101,669.77 101,669.77	319.92 319.92	98,082.29 98,082.29	 0.16	-3,587.48 -3,587.48
319,901.136 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	100.3393 100.3393	331,310.67 331,310.67	933.10 933.10	320,986.71 320,986.71	 0.54	-10,323.96 -10,323.96
2,050,349.995 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	97.5823 97.5823	2,123,200.78 2,123,200.78	5,125.85 5,125.85	2,000,779.15 2,000,779.15	 3.34	-122,421.63 -122,421.63
240,633.300 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	97.5337 97.5337	237,481.36 237,481.36	601.65 601.65	234,698.57 234,698.57	 0.39	-2,782.79 -2,782.79

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,776.159 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	102.8936	71,427.68	222.58	68,708.41		-2,719.27
	102.8936	71,427.68	222.58	68,708.41	0.11	-2,719.27
170,647.392 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	98.2802	172,062.20	426.62	167,712.57		-4,349.63
	98.2802	172,062.20	426.62	167,712.57	0.28	-4,349.63
111,117.739 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	100.7417	114,609.11	323.95	111,941.93		-2,667.18
	100.7417	114,609.11	323.95	111,941.93	0.19	-2,667.18
129,780.119 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	100.7418	134,308.77	378.51	130,742.79		-3,565.98
	100.7418	134,308.77	378.51	130,742.79	0.22	-3,565.98
4,475.677 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	109.0797	4,911.65	22.32	4,882.06		-29.59
	109.0797	4,911.65	22.32	4,882.06	0.01	-29.59
219,724.810 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	95.4237	219,724.81	530.72	209,669.43		-10,055.38
	95.4237	219,724.81	530.72	209,669.43	0.35	-10,055.38
6,923.860 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	108.9514	7,564.98	34.72	7,543.64		-21.34
	108.9514	7,564.98	34.72	7,543.64	0.01	-21.34
3,619.880 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	109.0822	3,979.14	18.04	3,948.64		-30.50
	109.0822	3,979.14	18.04	3,948.64	0.01	-30.50
5,452.098 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	107.6162	5,912.06	25.11	5,867.34		-44.72
	107.6162	5,912.06	25.11	5,867.34	0.01	-44.72

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,489.730 FNMA POOL #0257123 31371NSLO 5.500% 03/01/2038 DD 02/01/08	106.5039 106.5039	1,611.86 1,611.86	6.82 6.82	1,586.62 1,586.62	 0.00	-25.24 -25.24
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 3.360% 12/25/2026 DD 03/01/17	101.3068 101.3068	256,283.38 256,283.38	699.98 699.98	253,267.10 253,267.10	 0.42	-3,016.28 -3,016.28
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	99.7690 99.7690	246,137.09 246,137.09	644.80 644.80	239,445.70 239,445.70	 0.40	-6,691.39 -6,691.39
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	98.8594 98.8594	210,388.33 210,388.33	532.58 532.58	202,661.81 202,661.81	 0.34	-7,726.52 -7,726.52
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	96.6911 96.6911	136,219.49 136,219.49	347.51 347.51	130,533.03 130,533.03	 0.22	-5,686.46 -5,686.46
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	97.9618 97.9618	165,243.98 165,243.98	412.61 412.61	161,637.04 161,637.04	 0.27	-3,606.94 -3,606.94
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	99.6708 99.6708	128,404.62 128,404.62	342.24 342.24	124,588.49 124,588.49	 0.21	-3,816.13 -3,816.13
117,333.260 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	100.4932 100.4932	119,498.31 119,498.31	310.62 310.62	117,911.98 117,911.98	 0.20	-1,586.33 -1,586.33
76,115.520 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	106.1518 106.1518	81,845.68 81,845.68	317.13 317.13	80,797.98 80,797.98	 0.13	-1,047.70 -1,047.70

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
10,006.920	FNMA POOL #0AH6893	104.2532	10,599.82	37.51	10,432.54		-167.28
3138A8UT1	4.500% 03/01/2041 DD 03/01/11	104.2532	10,599.82	37.51	10,432.54	0.02	-167.28
15,098.765	FNMA POOL #0AI4891	104.7422	16,025.57	56.64	15,814.77		-210.80
3138AJNH1	4.500% 06/01/2041 DD 06/01/11	104.7422	16,025.57	56.64	15,814.77	0.03	-210.80
39,780.453	FNMA POOL #0AJ4576	100.7808	40,638.31	115.94	40,091.06		-547.25
3138AWCN1	3.500% 11/01/2041 DD 10/01/11	100.7808	40,638.31	115.94	40,091.06	0.07	-547.25
106,846.180	FNMA POOL #0AJ7547	102.8258	113,063.38	356.19	109,865.47		-3,197.91
3138E0L56	4.000% 01/01/2042 DD 12/01/11	102.8258	113,063.38	356.19	109,865.47	0.18	-3,197.91
131,354.570	FNMA POOL #0AK9393	100.7789	136,290.53	383.16	132,377.70		-3,912.83
3138EENK1	3.500% 04/01/2042 DD 03/01/12	100.7789	136,290.53	383.16	132,377.70	0.22	-3,912.83
149,630.137	FNMA POOL #0AL1895	100.7805	158,496.81	436.48	150,798.00		-7,698.81
3138EJC97	3.500% 06/01/2042 DD 06/01/12	100.7805	158,496.81	436.48	150,798.00	0.25	-7,698.81
79,264.880	FNMA POOL #0AL2901	102.8216	81,573.02	264.12	81,501.40		-71.62
3138EKGK5	4.000% 09/01/2042 DD 12/01/12	102.8216	81,573.02	264.12	81,501.40	0.14	-71.62
56,666.990	FNMA POOL #0AL3319	100.7805	59,471.53	165.23	57,109.26		-2,362.27
3138EKVM4	3.500% 03/01/2043 DD 03/01/13	100.7805	59,471.53	165.23	57,109.26	0.10	-2,362.27
86,080.492	FNMA POOL #0AL3423	105.7561	94,543.89	358.67	91,035.35		-3,508.54
3138EKYV1	5.000% 05/01/2040 DD 03/01/13	105.7561	94,543.89	358.67	91,035.35	0.15	-3,508.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
356,815.440 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	98.3507 98.3507	366,548.79 366,548.79	892.12 892.12	350,930.60 350,930.60	 0.59	 -15,618.19
160,941.010 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	98.2806 98.2806	162,601.82 162,601.82	402.32 402.32	158,173.76 158,173.76	 0.26	 -4,428.06
118,605.990 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	98.2598 98.2598	121,343.83 121,343.83	296.42 296.42	116,542.06 116,542.06	 0.19	 -4,801.77
104,158.950 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	98.2599 98.2599	107,828.00 107,828.00	260.40 260.40	102,346.43 102,346.43	 0.17	 -5,481.57
331,789.890 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	104.1205 104.1205	356,807.06 356,807.06	1,244.34 1,244.34	345,461.29 345,461.29	 0.58	 -11,345.77
554,104.500 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	104.1213 104.1213	594,902.79 594,902.79	2,077.93 2,077.93	576,940.58 576,940.58	 0.96	 -17,962.21
108,518.660 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	98.3501 98.3501	111,707.14 111,707.14	271.25 271.25	106,728.19 106,728.19	 0.18	 -4,978.95
149,933.010 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	98.3039 98.3039	154,810.16 154,810.16	374.79 374.79	147,390.06 147,390.06	 0.25	 -7,420.10
468,469.410 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	100.6461 100.6461	486,239.25 486,239.25	1,366.42 1,366.42	471,496.11 471,496.11	 0.79	 -14,743.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
883,479.188 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	102.0565 102.0565	944,819.60 944,819.60	2,944.91 2,944.91	901,648.31 901,648.31	1.51	-43,171.29 -43,171.29
1,836,803.970 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	100.3162 100.3162	1,932,693.24 1,932,693.24	5,357.42 5,357.42	1,842,612.22 1,842,612.22	3.08	-90,081.02 -90,081.02
373,013.610 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	97.6523 97.6523	371,411.53 371,411.53	932.48 932.48	364,256.18 364,256.18	0.61	-7,155.35 -7,155.35
128,401.966 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	100.7805 100.7805	130,377.53 130,377.53	374.48 374.48	129,404.10 129,404.10	0.22	-973.43 -973.43
130,427.960 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	98.2671 98.2671	134,989.35 134,989.35	326.12 326.12	128,167.83 128,167.83	0.21	-6,821.52 -6,821.52
147,951.846 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	100.7135 100.7135	152,568.13 152,568.13	431.52 431.52	149,007.45 149,007.45	0.25	-3,560.68 -3,560.68
1,750,679.280 FNMA POOL #0AW8643 3138XYS96 4.000% 07/01/2044 DD 07/01/14	102.6227 102.6227	1,769,050.34 1,769,050.34	5,835.75 5,835.75	1,796,594.66 1,796,594.66	3.00	27,544.32 27,544.32
364,204.602 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	100.3678 100.3678	378,112.41 378,112.41	1,062.37 1,062.37	365,544.19 365,544.19	0.61	-12,568.22 -12,568.22
388,747.940 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	102.0827 102.0827	412,650.24 412,650.24	1,295.80 1,295.80	396,844.45 396,844.45	0.66	-15,805.79 -15,805.79

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,478.594 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	107.2177 107.2177	12,453.19 12,453.19	52.64 52.64	12,307.08 12,307.08	0.02	-146.11 -146.11
12,711.957 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	107.2343 107.2343	13,791.73 13,791.73	58.28 58.28	13,631.58 13,631.58	0.02	-160.15 -160.15
5,478.100 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	105.0617 105.0617	5,881.36 5,881.36	22.94 22.94	5,755.38 5,755.38	0.01	-125.98 -125.98
20,280.735 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	104.0899 104.0899	21,463.83 21,463.83	76.04 76.04	21,110.20 21,110.20	0.04	-353.63 -353.63
54,546.759 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	106.1673 106.1673	58,296.92 58,296.92	227.23 227.23	57,910.81 57,910.81	0.10	-386.11 -386.11
2,788.820 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	105.7996 105.7996	3,028.36 3,028.36	12.71 12.71	2,950.56 2,950.56	0.00	-77.80 -77.80
7,243.930 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	106.0200 106.0200	7,783.25 7,783.25	30.07 30.07	7,680.01 7,680.01	0.01	-103.24 -103.24
8,435.500 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	101.9796 101.9796	8,704.62 8,704.62	35.03 35.03	8,602.49 8,602.49	0.01	-102.13 -102.13
4,959.020 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	106.3365 106.3365	5,386.82 5,386.82	22.69 22.69	5,273.25 5,273.25	0.01	-113.57 -113.57

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,878.870 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.7015 100.7015	1,960.60 1,960.60	8.68 8.68	1,892.05 1,892.05	 0.00	-68.55 -68.55
257,218.810 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	100.3172 100.3172	262,578.85 262,578.85	750.20 750.20	258,034.73 258,034.73	 0.43	-4,544.12 -4,544.12
346,056.920 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	100.3522 100.3522	355,046.30 355,046.30	1,009.36 1,009.36	347,275.85 347,275.85	 0.58	-7,770.45 -7,770.45
686,548.030 FNMA POOL #0BJ0639 3140H1V98 4.000% 03/01/2048 DD 03/01/18	101.9589 101.9589	704,548.09 704,548.09	2,288.48 2,288.48	699,996.50 699,996.50	 1.17	-4,551.59 -4,551.59
1,495.284 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	107.9329 107.9329	1,657.34 1,657.34	8.06 8.06	1,613.90 1,613.90	 0.00	-43.44 -43.44
3,267.540 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	107.5443 107.5443	3,542.61 3,542.61	14.88 14.88	3,514.05 3,514.05	 0.01	-28.56 -28.56
5,680.936 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	107.4293 107.4293	6,158.71 6,158.71	26.04 26.04	6,102.99 6,102.99	 0.01	-55.72 -55.72
9,771.220 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	106.5247 106.5247	10,589.26 10,589.26	44.73 44.73	10,408.77 10,408.77	 0.02	-180.49 -180.49
4,594.023 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	108.9682 108.9682	5,028.10 5,028.10	22.94 22.94	5,006.02 5,006.02	 0.01	-22.08 -22.08

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
12,449.850	FNMA POOL #0942165	108.9440	13,614.66	62.25	13,563.36		-51.30
	31413DFE2 6.000% 07/01/2037 DD 07/01/07	108.9440	13,614.66	62.25	13,563.36	0.02	-51.30
1,265.312	FNMA POOL #0946019	107.3859	1,400.52	6.82	1,358.77		-41.75
	31413HPC6 6.500% 09/01/2037 DD 09/01/07	107.3859	1,400.52	6.82	1,358.77	0.00	-41.75
1,940.080	FNMA POOL #0946594	108.8801	2,121.52	9.61	2,112.36		-9.16
	31413JC77 6.000% 09/01/2037 DD 08/01/07	108.8801	2,121.52	9.61	2,112.36	0.00	-9.16
3,807.610	FNMA POOL #0949301	108.8418	4,164.03	18.97	4,144.27		-19.76
	31413MDE4 6.000% 10/01/2037 DD 10/01/07	108.8418	4,164.03	18.97	4,144.27	0.01	-19.76
3,639.580	FNMA POOL #0972960	104.7532	3,910.50	15.19	3,812.58		-97.92
	31414QMH7 5.000% 03/01/2038 DD 02/01/08	104.7532	3,910.50	15.19	3,812.58	0.01	-97.92
5,578.229	FNMA POOL #0974151	108.8846	6,098.02	27.90	6,073.83		-24.19
	31414RWL5 6.000% 02/01/2038 DD 02/01/08	108.8846	6,098.02	27.90	6,073.83	0.01	-24.19
4,216.852	FNMA POOL #0992032	107.0326	4,571.72	19.28	4,513.41		-58.31
	31415XA92 5.500% 10/01/2038 DD 10/01/08	107.0326	4,571.72	19.28	4,513.41	0.01	-58.31
5,073.400	FNMA POOL #0992293	105.1810	5,448.11	21.08	5,336.25		-111.86
	31415XKE0 5.000% 01/01/2039 DD 01/01/09	105.1810	5,448.11	21.08	5,336.25	0.01	-111.86
112,364.540	FNMA POOL #0AB3026	102.8257	117,952.50	374.54	115,539.64		-2,412.86
	31416YLG1 4.000% 05/01/2041 DD 04/01/11	102.8257	117,952.50	374.54	115,539.64	0.19	-2,412.86

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
87,167.390 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	102.8254 102.8254	92,773.37 92,773.37	290.53 290.53	89,630.26 89,630.26	0.15	-3,143.11 -3,143.11
120,326.190 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	100.7806 100.7806	126,233.65 126,233.65	350.92 350.92	121,265.42 121,265.42	0.20	-4,968.23 -4,968.23
45,515.347 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	100.7804 100.7804	48,243.26 48,243.26	132.68 132.68	45,870.53 45,870.53	0.08	-2,372.73 -2,372.73
54,737.741 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	98.2621 98.2621	54,848.06 54,848.06	136.71 136.71	53,786.45 53,786.45	0.09	-1,061.61 -1,061.61
138,319.210 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	98.2829 98.2829	138,914.45 138,914.45	345.65 345.65	135,944.19 135,944.19	0.23	-2,970.26 -2,970.26
6,457.400 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	104.7015 104.7015	6,839.90 6,839.90	24.18 24.18	6,761.00 6,761.00	0.01	-78.90 -78.90
50,645.160 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	106.1148 106.1148	54,401.14 54,401.14	211.11 211.11	53,742.00 53,742.00	0.09	-659.14 -659.14
71,537.010 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	102.8259 102.8259	75,502.01 75,502.01	238.45 238.45	73,558.61 73,558.61	0.12	-1,943.40 -1,943.40
205,495.930 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	100.1820 100.1820	216,891.60 216,891.60	599.29 599.29	205,869.86 205,869.86	0.34	-11,021.74 -11,021.74

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
199,514.190 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	104.5206 104.5206	215,226.14 215,226.14	748.09 748.09	208,533.37 208,533.37	0.35	-6,692.77 -6,692.77
471,878.980 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	100.3110 100.3110	495,983.76 495,983.76	1,376.34 1,376.34	473,346.58 473,346.58	0.79	-22,637.18 -22,637.18
448,015.980 FNMA POOL #0MA3384 31418CXN9 4.000% 04/01/2048 DD 05/01/18	101.9590 101.9590	455,448.49 455,448.49	1,493.33 1,493.33	456,792.60 456,792.60	0.76	1,344.11 1,344.11
38,541.110 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	104.7437 104.7437	40,823.85 40,823.85	144.46 144.46	40,369.37 40,369.37	0.07	-454.48 -454.48
88,425.324 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	104.7440 104.7440	93,676.02 93,676.02	331.64 331.64	92,620.24 92,620.24	0.15	-1,055.78 -1,055.78
41,572.230 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	102.8254 102.8254	43,373.91 43,373.91	138.57 138.57	42,746.81 42,746.81	0.07	-627.10 -627.10
87,871.863 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	102.8253 102.8253	91,676.58 91,676.58	292.95 292.95	90,354.52 90,354.52	0.15	-1,322.06 -1,322.06
47,089.659 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	102.8251 102.8251	49,128.26 49,128.26	156.86 156.86	48,420.01 48,420.01	0.08	-708.25 -708.25
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.1310 100.1310	135,000.00 135,000.00	2,021.68 2,021.68	135,176.85 135,176.85	0.23	176.85 176.85

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	97.4166 97.4166	99,794.50 99,794.50	1,450.90 1,450.90	97,416.64 97,416.64	0.16	-2,377.86 -2,377.86
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	89.0806 89.0806	80,000.00 80,000.00	224.40 224.40	71,264.46 71,264.46	0.12	-8,735.54 -8,735.54
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.1160 100.1160	15,000.00 15,000.00	131.28 131.28	15,017.40 15,017.40	0.03	17.40 17.40
61,754.151 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	98.8671 98.8671	61,082.04 61,082.04	154.38 154.38	61,054.51 61,054.51	0.10	-27.53 -27.53
52,768.058 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	103.2487 103.2487	55,363.87 55,363.87	175.77 175.77	54,482.36 54,482.36	0.09	-881.51 -881.51
56,247.550 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	103.2751 103.2751	58,474.62 58,474.62	187.49 187.49	58,089.72 58,089.72	0.10	-384.90 -384.90
47,055.317 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	104.9160 104.9160	49,911.08 49,911.08	176.39 176.39	49,368.56 49,368.56	0.08	-542.52 -542.52
37,507.510 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	104.8601 104.8601	40,283.92 40,283.92	140.68 140.68	39,330.42 39,330.42	0.07	-953.50 -953.50
17,955.790 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	104.8773 104.8773	19,145.32 19,145.32	67.27 67.27	18,831.54 18,831.54	0.03	-313.78 -313.78

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,858.880 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	104.8698 104.8698	72,748.90 72,748.90	250.79 250.79	70,114.75 70,114.75	0.12	-2,634.15 -2,634.15
65,996.740 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	99.3025 99.3025	66,366.95 66,366.95	164.92 164.92	65,536.45 65,536.45	0.11	-830.50 -830.50
133,557.396 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	101.1888 101.1888	138,051.34 138,051.34	389.67 389.67	135,145.15 135,145.15	0.23	-2,906.19 -2,906.19
64,133.642 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	101.1274 101.1274	66,255.26 66,255.26	186.99 186.99	64,856.71 64,856.71	0.11	-1,398.55 -1,398.55
10,453.295 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	107.6929 107.6929	11,849.95 11,849.95	56.67 56.67	11,257.45 11,257.45	0.02	-592.50 -592.50
67,354.430 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	102.7733 102.7733	71,960.80 71,960.80	224.44 224.44	69,222.37 69,222.37	0.12	-2,738.43 -2,738.43
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	98.7024 98.7024	120,000.00 120,000.00	190.91 190.91	118,442.93 118,442.93	0.20	-1,557.07 -1,557.07
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	99.7058 99.7058	282,776.32 282,776.32	803.52 803.52	274,190.84 274,190.84	0.46	-8,585.48 -8,585.48
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	101.0554 101.0554	309,396.64 309,396.64	933.41 933.41	303,166.14 303,166.14	0.51	-6,230.50 -6,230.50

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	99.5913 99.5913	113,705.72 113,705.72	514.30 514.30	114,530.03 114,530.03	 0.19	824.31 824.31
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	94.5080 94.5080	140,080.21 140,080.21	1,446.62 1,446.62	137,036.54 137,036.54	 0.23	-3,043.67 -3,043.67
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	97.3503 97.3503	49,966.63 49,966.63	825.04 825.04	48,675.15 48,675.15	 0.08	-1,291.48 -1,291.48
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	95.1429 95.1429	39,935.88 39,935.88	213.80 213.80	38,057.17 38,057.17	 0.06	-1,878.71 -1,878.71
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	92.0436 92.0436	101,309.38 101,309.38	1,987.32 1,987.32	92,043.63 92,043.63	 0.15	-9,265.75 -9,265.75
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	99.1240 99.1240	59,848.80 59,848.80	484.94 484.94	59,474.40 59,474.40	 0.10	-374.40 -374.40
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	94.5646 94.5646	115,085.67 115,085.67	1,518.51 1,518.51	108,749.30 108,749.30	 0.18	-6,336.37 -6,336.37
75,000.000 CIGNA CORP 144A 40573LAQ9 4.125% 11/15/2025 DD 09/17/18	99.8592 99.8592	74,943.05 74,943.05	893.80 893.80	74,894.38 74,894.38	 0.13	-48.67 -48.67
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	99.4925 99.4925	24,909.21 24,909.21	390.10 390.10	24,873.13 24,873.13	 0.04	-36.08 -36.08

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	101.6601 101.6601	60,724.79 60,724.79	215.14 215.14	60,996.07 60,996.07	 0.10	271.28 271.28
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	98.6396 98.6396	299,952.45 299,952.45	150.22 150.22	295,918.71 295,918.71	 0.49	-4,033.74 -4,033.74
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	101.0390 101.0390	73,635.29 73,635.29	1,492.22 1,492.22	75,779.22 75,779.22	 0.13	2,143.93 2,143.93
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	104.9550 104.9550	50,173.87 50,173.87	749.62 749.62	52,477.49 52,477.49	 0.09	2,303.62 2,303.62
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	102.1701 102.1701	36,690.44 36,690.44	554.34 554.34	35,759.52 35,759.52	 0.06	-930.92 -930.92
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	100.5220 100.5220	75,000.00 75,000.00	280.03 280.03	75,391.50 75,391.50	 0.13	391.50 391.50
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	92.9574 92.9574	89,853.85 89,853.85	592.46 592.46	83,661.65 83,661.65	 0.14	-6,192.20 -6,192.20
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	106.7659 106.7659	42,281.45 42,281.45	128.01 128.01	42,706.38 42,706.38	 0.07	424.93 424.93
1,037.940 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	99.9322 99.9322	1,037.75 1,037.75	0.68 0.68	1,037.24 1,037.24	 0.00	-0.51 -0.51

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BJ5 6.250% 02/01/2022 DD 01/18/17	98.7500 98.7500	185,533.16 185,533.16	4,817.64 4,817.64	182,687.50 182,687.50	0.31	-2,845.66 -2,845.66
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	124.4870 124.4870	246,354.70 246,354.70	5,412.90 5,412.90	242,749.65 242,749.65	0.41	-3,605.05 -3,605.05
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	102.1341 102.1341	24,875.40 24,875.40	212.52 212.52	25,533.53 25,533.53	0.04	658.13 658.13
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	100.4992 100.4992	282,798.34 282,798.34	824.60 824.60	276,372.80 276,372.80	0.46	-6,425.54 -6,425.54
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	97.8132 97.8132	203,768.98 203,768.98	1,153.20 1,153.20	200,516.96 200,516.96	0.33	-3,252.02 -3,252.02
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	99.2486 99.2486	104,277.66 104,277.66	261.95 261.95	99,248.62 99,248.62	0.17	-5,029.04 -5,029.04
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	101.7470 101.7470	331,794.77 331,794.77	950.46 950.46	305,240.94 305,240.94	0.51	-26,553.83 -26,553.83
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	103.0440 103.0440	110,000.00 110,000.00	2,191.52 2,191.52	113,348.40 113,348.40	0.19	3,348.40 3,348.40
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	99.7006 99.7006	179,395.75 179,395.75	989.11 989.11	179,461.00 179,461.00	0.30	65.25 65.25

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	103.7151 103.7151	45,644.08 45,644.08	618.60 618.60	46,671.80 46,671.80	 0.08	1,027.72 1,027.72
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	99.2452 99.2452	24,995.50 24,995.50	213.36 213.36	24,811.29 24,811.29	 0.04	-184.21 -184.21
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	100.3825 100.3825	99,892.05 99,892.05	1,088.49 1,088.49	100,382.51 100,382.51	 0.17	490.46 490.46
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	100.3510 100.3510	39,838.67 39,838.67	437.20 437.20	40,140.42 40,140.42	 0.07	301.75 301.75
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	89.2083 89.2083	64,784.06 64,784.06	162.44 162.44	57,985.40 57,985.40	 0.10	-6,798.66 -6,798.66
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	100.7770 100.7770	14,884.50 14,884.50	100.01 100.01	15,116.55 15,116.55	 0.03	232.05 232.05
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	100.0188 100.0188	168,470.70 168,470.70	2,167.22 2,167.22	170,031.98 170,031.98	 0.28	1,561.28 1,561.28
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	98.5096 98.5096	90,524.81 90,524.81	181.05 181.05	88,658.60 88,658.60	 0.15	-1,866.21 -1,866.21
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	95.1646 95.1646	114,500.39 114,500.39	203.66 203.66	109,439.26 109,439.26	 0.18	-5,061.13 -5,061.13

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	101.9423 101.9423	76,072.45 76,072.45	999.52 999.52	76,456.72 76,456.72	 0.13	384.27 384.27
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	137.4020 137.4020	477,846.84 477,846.84	8,662.77 8,662.77	432,816.30 432,816.30	 0.72	-45,030.54 -45,030.54
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	123.3060 123.3060	67,460.57 67,460.57	1,571.60 1,571.60	67,818.30 67,818.30	 0.11	357.73 357.73
200,000.000 KEURIG DR PEPPER INC 144A 565122AB4 4.597% 05/25/2028 DD 05/25/18	99.2456 99.2456	200,000.00 200,000.00	919.56 919.56	198,491.15 198,491.15	 0.33	-1,508.85 -1,508.85
70,000.000 MARATHON PETROLEUM CORP 144A 56585AAN2 5.375% 10/01/2022 DD 10/01/18	100.8618 100.8618	70,810.60 70,810.60	940.31 940.31	70,603.23 70,603.23	 0.12	-207.37 -207.37
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.0573 103.0573	46,219.76 46,219.76	999.10 999.10	46,375.79 46,375.79	 0.08	156.03 156.03
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	110.5449 110.5449	93,143.29 93,143.29	2,217.67 2,217.67	99,490.45 99,490.45	 0.17	6,347.16 6,347.16
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	99.6049 99.6049	49,674.67 49,674.67	514.96 514.96	49,802.46 49,802.46	 0.08	127.79 127.79
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	96.5564 96.5564	175,000.00 175,000.00	986.41 986.41	168,973.64 168,973.64	 0.28	-6,026.36 -6,026.36

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	96.7793 96.7793	125,000.00 125,000.00	1,851.75 1,851.75	120,974.09 120,974.09	0.20	-4,025.91 -4,025.91
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	130.2360 130.2360	111,993.73 111,993.73	724.28 724.28	110,700.60 110,700.60	0.18	-1,293.13 -1,293.13
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	102.4970 102.4970	147,120.23 147,120.23	1,000.74 1,000.74	148,620.65 148,620.65	0.25	1,500.42 1,500.42
230,000.000 MICROCHIP TECHNOLOGY INC 144A 595017AL8 4.333% 06/01/2023 DD 05/29/18	97.5415 97.5415	230,000.00 230,000.00	830.49 830.49	224,345.46 224,345.46	0.37	-5,654.54 -5,654.54
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	97.1804 97.1804	100,335.35 100,335.35	1,365.02 1,365.02	97,180.43 97,180.43	0.16	-3,154.92 -3,154.92
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	95.7912 95.7912	65,000.00 65,000.00	1,244.76 1,244.76	62,264.25 62,264.25	0.10	-2,735.75 -2,735.75
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	99.2500 99.2500	70,040.93 70,040.93	1,658.60 1,658.60	69,475.00 69,475.00	0.12	-565.93 -565.93
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	75.9503 75.9503	49,891.70 49,891.70	750.38 750.38	37,975.15 37,975.15	0.06	-11,916.55 -11,916.55
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	83.5000 83.5000	44,716.09 44,716.09	490.38 490.38	37,575.00 37,575.00	0.06	-7,141.09 -7,141.09

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	96.5000 96.5000	30,000.00 30,000.00	859.86 859.86	28,950.00 28,950.00	0.05	-1,050.00 -1,050.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	120.9240 120.9240	239,323.82 239,323.82	972.47 972.47	235,801.80 235,801.80	0.39	-3,522.02 -3,522.02
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	137.6060 137.6060	490,073.36 490,073.36	10,581.16 10,581.16	433,458.90 433,458.90	0.72	-56,614.46 -56,614.46
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	100.7500 100.7500	55,000.00 55,000.00	1,546.74 1,546.74	55,412.50 55,412.50	0.09	412.50 412.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	99.5751 99.5751	199,547.67 199,547.67	725.09 725.09	199,150.12 199,150.12	0.33	-397.55 -397.55
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	105.4560 105.4560	49,507.02 49,507.02	99.45 99.45	52,728.00 52,728.00	0.09	3,220.98 3,220.98
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	101.4847 101.4847	80,500.19 80,500.19	990.30 990.30	81,187.77 81,187.77	0.14	687.58 687.58
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	98.4500 98.4500	264,970.67 264,970.67	303.84 303.84	260,892.45 260,892.45	0.44	-4,078.22 -4,078.22
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	102.0430 102.0430	332,689.07 332,689.07	3,363.94 3,363.94	321,435.45 321,435.45	0.54	-11,253.62 -11,253.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	99.2879 99.2879	44,660.61 44,660.61	86.36 86.36	44,679.57 44,679.57	0.07	18.96 18.96
185,000.000 PACIFIC GAS & ELECTRIC CO 694308GE1 6.050% 03/01/2034 DD 03/23/04	92.6557 92.6557	207,746.77 207,746.77	3,730.98 3,730.98	171,413.05 171,413.05	0.29	-36,333.72 -36,333.72
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	97.5925 97.5925	44,632.29 44,632.29	207.09 207.09	43,916.63 43,916.63	0.07	-715.66 -715.66
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	96.0735 96.0735	14,995.30 14,995.30	204.55 204.55	14,411.03 14,411.03	0.02	-584.27 -584.27
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	100.7460 100.7460	180,000.00 180,000.00	2,113.08 2,113.08	181,342.80 181,342.80	0.30	1,342.80 1,342.80
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	103.2609 103.2609	14,989.05 14,989.05	330.00 330.00	15,489.13 15,489.13	0.03	500.08 500.08
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	104.7101 104.7101	75,000.00 75,000.00	821.06 821.06	78,532.57 78,532.57	0.13	3,532.57 3,532.57
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	99.8302 99.8302	19,988.24 19,988.24	134.90 134.90	19,966.04 19,966.04	0.03	-22.20 -22.20
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	102.0590 102.0590	61,174.89 61,174.89	637.10 637.10	61,235.42 61,235.42	0.10	60.53 60.53

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	99.9930 99.9930	200,000.00 200,000.00	1,004.40 1,004.40	199,986.00 199,986.00	 0.33	-14.00 -14.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	93.5407 93.5407	49,840.84 49,840.84	589.32 589.32	46,770.34 46,770.34	 0.08	-3,070.50 -3,070.50
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	96.4235 96.4235	64,858.36 64,858.36	155.60 155.60	62,675.25 62,675.25	 0.10	-2,183.11 -2,183.11
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	97.5062 97.5062	119,980.80 119,980.80	208.42 208.42	117,007.44 117,007.44	 0.20	-2,973.36 -2,973.36
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	99.4835 99.4835	29,987.89 29,987.89	245.16 245.16	29,845.04 29,845.04	 0.05	-142.85 -142.85
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	99.8844 99.8844	49,982.49 49,982.49	220.48 220.48	49,942.19 49,942.19	 0.08	-40.30 -40.30
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/11/2044 DD 10/15/14	99.4105 99.4105	80,000.00 80,000.00	105.91 105.91	79,528.42 79,528.42	 0.13	-471.58 -471.58
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	100.9172 100.9172	124,228.20 124,228.20	388.25 388.25	126,146.54 126,146.54	 0.21	1,918.34 1,918.34
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	98.4067 98.4067	99,975.27 99,975.27	49.84 49.84	98,406.71 98,406.71	 0.16	-1,568.56 -1,568.56

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	123.6690 123.6690	419,160.10 419,160.10	3,150.11 3,150.11	389,557.35 389,557.35	 0.65	-29,602.75 -29,602.75
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	94.6215 94.6215	89,859.87 89,859.87	1,852.80 1,852.80	85,159.38 85,159.38	 0.14	-4,700.49 -4,700.49
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	97.8263 97.8263	64,912.56 64,912.56	548.50 548.50	63,587.08 63,587.08	 0.11	-1,325.48 -1,325.48
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	102.7677 102.7677	39,945.48 39,945.48	559.70 559.70	41,107.10 41,107.10	 0.07	1,161.62 1,161.62
99,719.950 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	98.1800 98.1800	99,719.95 99,719.95	1,022.18 1,022.18	97,905.05 97,905.05	 0.16	-1,814.90 -1,814.90
114,248.987 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	101.1904 101.1904	114,726.02 114,726.02	415.09 415.09	115,609.01 115,609.01	 0.19	882.99 882.99
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	89.5000 89.5000	125,000.00 125,000.00	2,530.22 2,530.22	111,875.00 111,875.00	 0.19	-13,125.00 -13,125.00
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	102.5000 102.5000	61,400.42 61,400.42	1,400.18 1,400.18	61,500.00 61,500.00	 0.10	99.58 99.58
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	91.5000 91.5000	35,178.94 35,178.94	670.82 670.82	32,025.00 32,025.00	 0.05	-3,153.94 -3,153.94

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	101.8594 101.8594	49,970.26 49,970.26	343.64 343.64	50,929.71 50,929.71	0.09	959.45 959.45
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	99.5740 99.5740	24,998.00 24,998.00	312.78 312.78	24,893.51 24,893.51	0.04	-104.49 -104.49
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	101.4373 101.4373	220,000.00 220,000.00	2,172.82 2,172.82	223,162.16 223,162.16	0.37	3,162.16 3,162.16
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	98.6815 98.6815	79,894.93 79,894.93	1,047.44 1,047.44	78,945.23 78,945.23	0.13	-949.70 -949.70
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	99.0000 99.0000	25,000.00 25,000.00	568.57 568.57	24,750.00 24,750.00	0.04	-250.00 -250.00
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	102.4494 102.4494	50,199.79 50,199.79	197.78 197.78	51,224.71 51,224.71	0.09	1,024.92 1,024.92
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	99.4201 99.4201	70,686.59 70,686.59	1,047.77 1,047.77	69,594.04 69,594.04	0.12	-1,092.55 -1,092.55
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	102.7034 102.7034	41,172.58 41,172.58	879.95 879.95	41,081.38 41,081.38	0.07	-91.20 -91.20
19,492.400 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	109.1300 109.1300	18,785.40 18,785.40	268.74 268.74	21,272.06 21,272.06	0.04	2,486.66 2,486.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	98.5000 98.5000	175,000.00 175,000.00	1,957.14 1,957.14	172,375.00 172,375.00	0.29	-2,625.00 -2,625.00
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	99.5703 99.5703	555,575.39 555,575.39	2,103.31 2,103.31	537,679.68 537,679.68	0.90	-17,895.71 -17,895.71
380,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	94.7070 94.7070	357,396.13 357,396.13	3,947.15 3,947.15	359,886.72 359,886.72	0.60	2,490.59 2,490.59
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	96.7773 96.7773	334,794.63 334,794.63	2,847.04 2,847.04	324,204.10 324,204.10	0.54	-10,590.53 -10,590.53
615,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18	100.5156 100.5156	614,314.87 614,314.87	6,388.15 6,388.15	618,171.09 618,171.09	1.03	3,856.22 3,856.22
900,000.000 U S TREASURY NOTE 9128283Z1 2.750% 02/28/2025 DD 02/28/18	101.0117 101.0117	899,819.51 899,819.51	8,409.53 8,409.53	909,105.47 909,105.47	1.52	9,285.96 9,285.96
305,000.000 U S TREASURY NOTE 9128284A5 2.625% 02/28/2023 DD 02/28/18	100.5078 100.5078	304,991.11 304,991.11	2,720.36 2,720.36	306,548.83 306,548.83	0.51	1,557.72 1,557.72
340,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	99.7344 99.7344	339,970.20 339,970.20	2,409.12 2,409.12	339,096.88 339,096.88	0.57	-873.32 -873.32
795,000.000 U S TREASURY NOTE 9128284N7 2.875% 05/15/2028 DD 05/15/18	101.5352 101.5352	781,011.47 781,011.47	2,967.52 2,967.52	807,204.49 807,204.49	1.35	26,193.02 26,193.02

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 U S TREASURY NOTE 9128284V9 2.875% 08/15/2028 DD 08/15/18	101.5469 101.5469	78,295.58 78,295.58	868.75 868.75	81,237.50 81,237.50	0.14	2,941.92 2,941.92
975,000.000 U S TREASURY NOTE 912828M80 2.000% 11/30/2022 DD 11/30/15	98.1797 98.1797	969,231.24 969,231.24	1,714.29 1,714.29	957,251.96 957,251.96	1.60	-11,979.28 -11,979.28
770,000.000 U S TREASURY NOTE 912828N30 2.125% 12/31/2022 DD 12/31/15	98.5898 98.5898	761,257.59 761,257.59	45.20 45.20	759,141.80 759,141.80	1.27	-2,115.79 -2,115.79
675,161.600 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	93.8828 93.8828	677,886.69 677,886.69	389.87 389.87	633,860.70 633,860.70	1.06	-44,025.99 -44,025.99
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	98.1250 98.1250	255,455.71 255,455.71	1,221.58 1,221.58	250,218.75 250,218.75	0.42	-5,236.96 -5,236.96
680,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	97.9063 97.9063	685,986.79 685,986.79	2,096.82 2,096.82	665,762.50 665,762.50	1.11	-20,224.29 -20,224.29
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	97.9244 97.9244	70,435.24 70,435.24	180.73 180.73	68,547.05 68,547.05	0.11	-1,888.19 -1,888.19
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	120.3210 120.3210	419,765.29 419,765.29	2,322.50 2,322.50	379,011.15 379,011.15	0.63	-40,754.14 -40,754.14
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	98.8579 98.8579	39,959.25 39,959.25	153.41 153.41	39,543.16 39,543.16	0.07	-416.09 -416.09

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
142,688.650 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	98.3296 98.3296	142,673.96 142,673.96	301.94 301.94	140,305.24 140,305.24	 0.23	-2,368.72 -2,368.72
29,750.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	100.2001 100.2001	29,750.00 29,750.00	55.42 55.42	29,809.53 29,809.53	 0.05	59.53 59.53
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	99.1691 99.1691	24,862.06 24,862.06	476.30 476.30	24,792.27 24,792.27	 0.04	-69.79 -69.79
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	96.4125 96.4125	99,316.31 99,316.31	962.40 962.40	96,412.52 96,412.52	 0.16	-2,903.79 -2,903.79
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	98.7086 98.7086	124,667.86 124,667.86	2,162.52 2,162.52	123,385.71 123,385.71	 0.21	-1,282.15 -1,282.15
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	103.4210 103.4210	184,772.71 184,772.71	371.52 371.52	191,328.84 191,328.84	 0.32	6,556.13 6,556.13
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	97.7837 97.7837	49,874.64 49,874.64	531.02 531.02	48,891.84 48,891.84	 0.08	-982.80 -982.80
100,000.000 WASHINGTON PRIME GROUP LP 939648AE1 5.950% 08/15/2024 DD 08/04/17	87.7316 87.7316	98,725.89 98,725.89	2,255.01 2,255.01	87,731.60 87,731.60	 0.15	-10,994.29 -10,994.29
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	97.1159 97.1159	49,863.02 49,863.02	520.80 520.80	48,557.94 48,557.94	 0.08	-1,305.08 -1,305.08

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	100.5906 100.5906	94,649.11 94,649.11	1,485.27 1,485.27	95,561.09 95,561.09	0.16	911.98 911.98
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	101.6954 101.6954	143,216.42 143,216.42	475.85 475.85	132,204.01 132,204.01	0.22	-11,012.41 -11,012.41
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	100.7153 100.7153	154,232.85 154,232.85	457.87 457.87	151,072.98 151,072.98	0.25	-3,159.87 -3,159.87
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	101.8544 101.8544	180,066.82 180,066.82	559.86 559.86	178,245.18 178,245.18	0.30	-1,821.64 -1,821.64
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	98.9914 98.9914	99,961.66 99,961.66	902.46 902.46	98,991.39 98,991.39	0.17	-970.27 -970.27
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	96.7063 96.7063	69,884.29 69,884.29	1,627.40 1,627.40	67,694.41 67,694.41	0.11	-2,189.88 -2,189.88
210,000.000 WABTEC CORP 960386AM2 4.700% 09/15/2028 DD 09/14/18	93.7858 93.7858	209,772.35 209,772.35	2,933.60 2,933.60	196,950.23 196,950.23	0.33	-12,822.12 -12,822.12
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	97.1563 97.1563	83,771.59 83,771.59	1,532.70 1,532.70	82,582.89 82,582.89	0.14	-1,188.70 -1,188.70
45,000.000 WINDSTREAM SERVICES LLC / 144A 97381LAE8 10.500% 06/30/2024 DD 08/02/18	76.0000 76.0000	39,444.02 39,444.02	-380.05 -380.05	34,200.00 34,200.00	0.06	-5,244.02 -5,244.02

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	98.5950 98.5950	200,000.00 200,000.00	1,051.36 1,051.36	197,190.00 197,190.00	0.33	-2,810.00 -2,810.00
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	97.0000 97.0000	24,993.49 24,993.49	397.04 397.04	24,250.00 24,250.00	0.04	-743.49 -743.49
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	99.5000 99.5000	25,003.95 25,003.95	202.56 202.56	24,875.00 24,875.00	0.04	-128.95 -128.95
0.000 BBCMS 2017-GLKS MO GLKS B 144A 05547WAG3 VAR RT 11/15/2034 DD 11/29/17	0.0000 0.0000	0.00 0.00	45.78 45.78	0.00 0.00	0.00	0.00 0.00
169,746.710 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.1879 99.1879	169,746.71 169,746.71	268.94 268.94	168,368.18 168,368.18	0.28	-1,378.53 -1,378.53
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	104.2429 104.2429	71,964.52 71,964.52	250.45 250.45	72,970.00 72,970.00	0.12	1,005.48 1,005.48
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	101.2254 101.2254	302,439.89 302,439.89	843.20 843.20	298,614.87 298,614.87	0.50	-3,825.02 -3,825.02
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	102.4712 102.4712	50,469.31 50,469.31	166.34 166.34	51,235.62 51,235.62	0.09	766.31 766.31
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	100.2458 100.2458	137,556.96 137,556.96	90.65 90.65	140,344.09 140,344.09	0.23	2,787.13 2,787.13

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
650,976.600 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	95.4323 95.4323	617,873.28 617,873.28	1,503.61 1,503.61	621,241.89 621,241.89	1.04	3,368.61 3,368.61
134,639.340 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	102.6530 102.6530	151,243.91 151,243.91	546.22 546.22	138,211.32 138,211.32	0.23	-13,032.59 -13,032.59
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	103.6596 103.6596	118,711.24 118,711.24	449.50 449.50	114,025.57 114,025.57	0.19	-4,685.67 -4,685.67
8,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	97.2500 97.2500	8,000.00 8,000.00	221.70 221.70	7,780.00 7,780.00	0.01	-220.00 -220.00
37,760.000 ISHARES IBOXX INVESTMENT GRA 464287242	112.8200 112.8200	4,632,053.18 4,632,053.18	0.00 0.00	4,260,083.20 4,260,083.20	7.12	-371,969.98 -371,969.98
SUBTOTAL UNITED STATES		57,530,766.54	312,539.25	55,731,480.47		-1,799,286.07
		57,530,766.54	312,539.25	55,731,480.47	93.13	-1,799,286.07
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		60,608,647.36	352,157.71	58,663,243.17		-1,945,404.19
		60,608,647.36	352,157.71	58,663,243.17	98.04	-1,945,404.19
TOTAL FIXED INCOME SECURITIES		60,608,647.36	352,157.71	58,663,243.17	98.04	-1,945,404.19
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	83.9851 83.9851	208,517.76 208,517.76	1,776.33 1,776.33	205,763.50 205,763.50	0.34	-2,754.26 -2,754.26



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>61,806,289.65</u>	<u>355,631.31</u>	<u>59,858,131.20</u>	<u>100.04</u>	<u>-1,948,158.45</u>
NET ASSETS - BASE:				<u>60,213,762.51</u>		



ACCOUNT STATEMENT

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10/01/2018 through 12/31/2018
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,123.25	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	27,123.25	27,123.25	0	0.00
		27,123.25	27,123.25	0	0.00
COMMON STOCK					
22,120	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,351,089.60	1,218,639.68	2	0.00
10,958	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,294,933.94	1,097,288.32	4	0.00
16,387	CUSIP # 052769106 AUTODESK INC	2,107,532.07	960,611.88	4	0.00
9,657	CUSIP # 163072101 CHEESECAKE FACTORY	420,176.07	380,496.89	1	0.00
8,185	CUSIP # 192422103 COGNEX CORPORATION	316,513.95	264,591.98	1	0.00
20,924	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,293,940.16	1,098,441.55	2	0.00
26,953	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,128,391.01	1,745,679.61	7	0.00
8,438	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,688,696.94	1,132,384.44	3	0.00
60,732	CUSIP # 371901109 GENTEX CORP	1,227,393.72	833,408.62	2	0.00
15,176	CUSIP # 37253A103 GENTHERM INC	606,736.48	545,127.06	1	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,956	CUSIP # 384109104 GRACO INC	835,158.60	433,766.55	1	0.00
4,958	CUSIP # 44980X109 IPG PHOTONICS INC	561,691.82	660,275.80	1	0.00
10,968	CUSIP # 461202103 INTUIT INC	2,159,050.80	986,118.26	4	0.00
4,295	CUSIP # 46120E602 INTUITIVE SURGICAL INC	2,056,961.40	741,572.76	4	0.00
67,537	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,084,644.22	1,133,990.52	2	0.00
27,848	CUSIP # 501797104 L BRANDS INC	714,858.16	1,433,329.19	1	0.00
12,932	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,237,204.44	765,190.10	2	0.00
7,927	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	609,744.84	658,767.62	1	0.00
12,912	CUSIP # 562750109 MANHATTAN ASSOCIATES	547,081.44	561,781.33	1	0.00
9,223	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	621,814.66	543,898.06	1	0.00
13,379	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	962,217.68	627,806.20	2	0.00
19,481	CUSIP # 596278101 MIDDLEBY CORP	2,001,283.13	1,762,834.91	4	0.00
19,032	CUSIP # 62855J104 MYRIAD GENETICS INC	553,260.24	561,304.59	1	0.00
19,773	CUSIP # 655664100 NORDSTROM INC	921,619.53	830,909.57	2	0.00

ACCOUNT STATEMENT

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,826	CUSIP # 704326107 PAYCHEX INC	575,013.90	381,428.09	1	0.00
21,820	CUSIP # 727493108 PLANTRONICS INC	722,242.00	907,409.29	1	0.00
35,946	CUSIP # 729132100 PLEXUS CORP	1,836,121.68	1,332,732.23	3	0.00
21,225	CUSIP # 739276103 POWER INTEGRATIONS INC	1,294,300.50	1,212,474.04	2	0.00
11,507	CUSIP # 743713109 PROTO LABS INC	1,297,874.53	548,210.19	2	0.00
5,565	CUSIP # 751212101 RALPH LAUREN CORP	575,754.90	532,804.39	1	3,478.13
24,557	CUSIP # 75606N109 REALPAGE INC	1,183,401.83	568,464.30	2	0.00
35,688	CUSIP # 83125X103 SLEEP NUMBER CORP	1,132,380.24	854,251.68	2	0.00
178,580	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	608,957.80	1,046,033.15	1	0.00
4,049	CUSIP # 852857200 STAMPS.COM INC	630,186.36	646,412.94	1	0.00
39,749	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	548,536.20	1,054,538.64	1	0.00
8,080	CUSIP # 87157D109 SYNAPTICS INC	300,656.80	579,285.90	1	0.00
25,749	CUSIP # 872275102 TCF FINANCIAL CORP	501,848.01	373,540.73	1	0.00
64,499	CUSIP # 872540109 TJX COMPANIES INC	2,885,685.26	1,496,050.26	5	0.00

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,777	CUSIP # 896945201 TRIPADVISOR INC	365,551.38	405,125.65	1	0.00
21,914	CUSIP # 90347A100 UBIQUITI NETWORKS INC	2,178,470.74	900,044.77	4	0.00
31,958	CUSIP # 904311107 UNDER ARMOUR INC CL A	564,697.86	559,682.13	1	0.00
12,968	CUSIP # 917047102 URBAN OUTFITTERS INC	430,537.60	413,950.55	1	0.00
11,098	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	1,257,514.38	731,622.48	2	0.00
13,588	CUSIP # 92552V100 VIASAT INC	801,012.60	837,540.69	1	0.00
14,925	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,459,515.75	818,296.73	3	10,447.50
		51,452,255.22	37,178,114.32	91	13,925.63
	FOREIGN STOCK				
57,960	CUSIP # 683715106 OPEN TEXT CORP	1,889,496.00	1,196,418.27	3	0.00
154,058	CUSIP # 903914208 ULTRA PETROLUEM CORP	117,099.49	1,765,913.11	0	0.00
11,796	CUSIP # G47567105 IHS MARKIT LTD	565,854.12	412,839.70	1	0.00
14,955	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	577,113.45	593,327.39	1	9,421.65
20,737	CUSIP # H2906T109 GARMIN LTD	1,313,066.84	883,508.51	2	0.00
4,805	CUSIP # N22717107 CORE LABORATORIES NV	286,666.30	524,214.46	1	0.00

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,749,296.20	5,376,221.44	8	9,421.65
	COMMON TRUST FUNDS - FIXED INCOME				
55,061.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	55,061.68	55,061.68	0	0.00
		55,061.68	55,061.68	0	0.00



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XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
146,999.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	146,999.78	146,999.78	0	0.00
		146,999.78	146,999.78	0	0.00
COMMON STOCK					
39,975	CUSIP # 002824100 ABBOTT LABORATORIES	2,891,391.75	2,059,043.46	4	0.00
20,125	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,553,080.00	2,083,004.27	7	0.00
4,250	CUSIP # 02079K305 ALPHABET INC	4,441,080.00	3,548,859.89	7	0.00
1,050	CUSIP # 023135106 AMAZON.COM INC	1,577,068.50	1,588,836.11	2	0.00
15,000	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,966,800.00	2,059,651.60	3	11,850.00
9,300	CUSIP # 075887109 BECTON DICKINSON AND CO	2,095,476.00	1,897,007.36	3	0.00
1,345	CUSIP # 09857L108 BOOKING HOLDINGS INC	2,316,654.90	2,050,723.14	4	0.00
8,325	CUSIP # 122017106 BURLINGTON STORES INC	1,354,227.75	1,347,624.14	2	0.00
29,250	CUSIP # 30303M102 FACEBOOK INC	3,834,382.50	3,522,880.00	6	0.00
11,575	CUSIP # 461202103 INTUIT INC	2,278,538.75	2,093,900.60	3	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,900	CUSIP # 55354G100 MSCI INC A	2,491,567.00	2,510,462.40	4	0.00
52,975	CUSIP # 594918104 MICROSOFT CORPORATION	5,380,670.75	4,166,204.10	8	0.00
48,900	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,406,858.00	2,364,971.60	4	0.00
32,475	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	2,730,822.75	1,833,133.65	4	0.00
5,290	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	1,975,815.00	2,117,789.69	3	0.00
31,050	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	1,289,506.50	1,428,632.76	2	0.00
9,150	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,047,678.50	2,004,822.20	3	1,555.50
35,900	CUSIP # 92826C839 VISA INC CL A	4,736,646.00	2,952,587.93	7	0.00
32,950	CUSIP # 98978V103 ZOETIS INC	2,818,543.00	1,830,872.60	4	0.00
14,900	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,457,071.00	1,299,035.08	2	10,430.00
		54,643,878.65	44,760,042.58	83	23,835.50
FOREIGN STOCK					
29,800	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	4,084,686.00	2,645,427.52	6	0.00
9,125	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	1,620,782.50	1,692,930.13	2	4,422.81

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
104,900	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,140,403.00	2,779,556.70	6	307.25
19,375	CUSIP # 891160509 TORONTO-DOMINION BANK	963,325.00	1,101,077.27	1	0.00
		10,809,196.50	8,218,991.62	16	4,730.06
COMMON TRUST FUNDS - FIXED INCOME					
21,234.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	21,234.01	21,234.01	0	0.00
		21,234.01	21,234.01	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
948.674	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	100,293.82	109,238.65	5	0.00
		100,293.82	109,238.65	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,930.75	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	79,998.78	79,616.29	4	0.00
67,927.39	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	760,717.01	743,231.50	38	0.00
100,882.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,882.03	100,882.03	5	0.00
		941,597.82	923,729.82	47	0.00
COMMON TRUST FUNDS - EQUITY					
2,296.18	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	85,975.41	71,623.90	4	0.00
3,923.33	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	171,411.07	143,544.91	9	0.00
3,527.8	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	357,000.31	290,514.73	18	0.00
16,070.47	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	303,262.03	305,901.46	15	0.00
4,645.06	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	50,620.01	55,306.27	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		968,268.83	866,891.27	48	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
796.182	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	84,172.36	90,265.19	5	0.00
		84,172.36	90,265.19	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,661.16	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	16,756.39	16,592.80	1	0.00
42,005.69	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	470,420.59	459,251.64	28	0.00
53,682.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	53,682.44	53,682.44	3	0.00
		540,859.42	529,526.88	32	0.00
COMMON TRUST FUNDS - EQUITY					
2,254.7	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	84,422.28	71,203.58	5	0.00
4,222.43	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	184,478.81	163,313.27	11	0.00
4,120.18	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	416,946.97	349,247.55	25	0.00
17,442.87	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	329,160.27	339,365.00	19	0.00
4,720.2	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	51,438.85	57,420.69	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,066,447.18	980,550.09	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
481.955	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	50,952.28	55,136.41	5	0.00
		50,952.28	55,136.41	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,136	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	180,706.63	177,119.71	17	0.00
52,122.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,122.38	52,122.38	5	0.00
		232,829.01	229,242.09	22	0.00
COMMON TRUST FUNDS - EQUITY					
1,716.59	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	64,273.94	61,387.39	6	0.00
3,232.76	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	141,239.93	133,735.61	13	0.00
2,974.76	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	301,034.71	265,688.31	28	0.00
12,694.66	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	239,557.92	244,171.28	23	0.00
3,414.48	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	37,209.64	40,095.83	3	0.00
		783,316.14	745,078.42	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
96.858	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	10,239.83	11,066.11	5	0.00
		10,239.83	11,066.11	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,720.33	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	19,265.93	19,147.96	9	0.00
7,057.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,057.88	7,057.88	3	0.00
		26,323.81	26,205.84	13	0.00
COMMON TRUST FUNDS - EQUITY					
383.42	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	14,356.32	15,024.40	7	0.00
723.11	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	31,592.82	33,127.24	15	0.00
665.69	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	67,365.36	67,023.22	32	0.00
2,770.96	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	52,290.13	57,830.18	25	0.00
784.8	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	8,552.44	9,578.89	4	0.00
		174,157.07	182,583.93	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,751.256	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	290,862.78	314,534.58	5	0.00
		290,862.78	314,534.58	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
62,183.15	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	696,387.42	676,237.15	12	0.00
176,386.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	176,386.36	176,386.36	3	0.00
		872,773.78	852,623.51	15	0.00
COMMON TRUST FUNDS - EQUITY					
10,330.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	386,820.44	324,872.84	7	0.00
19,667.13	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	859,260.84	715,949.91	15	0.00
17,685.8	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,789,737.52	1,464,053.81	31	0.00
74,534.76	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,406,527.79	1,337,750.30	24	0.00
21,559.55	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	234,947.35	220,595.48	4	0.00
		4,677,293.94	4,063,222.34	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,904.524	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	201,346.28	211,565.07	5	0.00
		201,346.28	211,565.07	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
35,810.43	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	361,225.68	359,022.53	9	0.00
168,622.27	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,888,396.25	1,842,943.26	47	0.00
250,583.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	250,583.80	250,583.80	6	0.00
		2,500,205.73	2,452,549.59	62	0.00
COMMON TRUST FUNDS - EQUITY					
2,622.68	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	98,200.48	81,053.07	2	0.00
5,040.46	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	220,218.71	178,417.42	5	0.00
5,211.11	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	527,345.05	433,178.00	13	0.00
21,504.11	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	405,798.96	376,541.03	10	0.00
7,739.29	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	84,339.69	86,686.95	2	0.00
		1,335,902.89	1,155,876.47	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,111.938	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	328,994.09	337,212.41	5	0.00
		328,994.09	337,212.41	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,688.8	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	198,604.15	196,324.82	3	0.00
195,266.7	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,186,786.50	2,110,223.61	33	0.00
269,909	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	269,909.00	269,909.00	4	0.00
		2,655,299.65	2,576,457.43	40	0.00
COMMON TRUST FUNDS - EQUITY					
8,565.71	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	320,724.17	256,439.54	5	0.00
14,456.83	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	631,621.79	500,863.50	9	0.00
13,946.6	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,411,344.32	1,149,501.72	21	0.00
60,300.05	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,137,907.95	1,077,865.74	17	0.00
15,941.17	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	173,720.49	149,396.99	3	0.00
		3,675,318.72	3,134,067.49	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
626.31	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	66,213.49	72,796.37	5	0.00
		66,213.49	72,796.37	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,108.96	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	41,447.75	41,257.34	3	0.00
62,085.47	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	695,293.50	688,345.27	54	0.00
53,301.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	53,301.42	53,301.42	4	0.00
		790,042.67	782,904.03	61	0.00
COMMON TRUST FUNDS - EQUITY					
875.71	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	32,789.03	33,246.34	3	0.00
1,655.76	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	72,340.49	73,616.06	6	0.00
1,720.57	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	174,115.32	162,999.69	13	0.00
7,305.14	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	137,853.57	144,358.00	11	0.00
2,471.76	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	26,936.25	29,839.84	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		444,034.66	444,059.93	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,309.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	11,309.03	11,309.03	3	0.00
		11,309.03	11,309.03	3	0.00
COMMON STOCK					
5	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	283.30	197.87	0	0.00
18	CUSIP # 002444107 AVX CORP	274.50	251.21	0	0.00
7	CUSIP # 002535300 AARON'S INC	294.35	235.29	0	0.25
1	CUSIP # 003654100 ABIOMED INC	325.04	192.33	0	0.00
6	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	283.92	257.73	0	0.00
5	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	214.65	277.49	0	0.00
4	CUSIP # 00971T101 AKAMA I TECHNOLOGIES INC	244.32	262.00	0	0.00
4	CUSIP # 020002101 ALLSTATE CORPORATION	330.52	398.56	0	1.84
12	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	231.96	175.64	0	0.00
5	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	335.20	283.50	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 030506109 AMERICAN WOODMARK CORP	167 .04	356 .79	0	0 .00
28	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	274 .96	320 .28	0	8 .40
1	CUSIP # 036752103 ANTHEM INC	262 .63	225 .73	0	0 .00
16	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	266 .56	294 .33	0	7 .36
4	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	215 .76	270 .42	0	0 .00
8	CUSIP # 038222105 APPLIED MATERIALS INC	261 .92	282 .45	0	0 .00
4	CUSIP # 042735100 ARROW ELECTRONICS	275 .80	286 .74	0	0 .00
3	CUSIP # 049560105 ATMOS ENERGY CORP	278 .16	207 .01	0	0 .00
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	348 .10	355 .43	0	2 .94
3	CUSIP # 053611109 AVERY DENNISON CORP	269 .49	233 .61	0	0 .00
7	CUSIP # 05465C100 AXOS FINANCIAL INC	176 .26	193 .88	0	0 .00
5	CUSIP # 086516101 BEST BUY INC	264 .80	213 .41	0	0 .00
7	CUSIP # 089302103 BIG LOTS INC	202 .44	366 .61	0	0 .00
1	CUSIP # 09062X103 BIOGEN IDEC INC	300 .92	288 .13	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	240 . 84	189 . 71	0	0 . 00
7	CUSIP # 12504L109 CBRE GROUP INC	280 . 28	305 . 30	0	0 . 00
3	CUSIP # 125523100 CIGNA CORP	569 . 76	405 . 46	0	0 . 00
2	CUSIP # 12572Q105 CME GROUP INC	376 . 24	289 . 53	0	3 . 50
6	CUSIP # 126650100 CVS HEALTH CORP	393 . 12	450 . 09	0	0 . 00
7	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	333 . 62	303 . 08	0	0 . 00
3	CUSIP # 142339100 CARLISLE COMPANIES INC	301 . 56	334 . 18	0	0 . 00
3	CUSIP # 146229109 CARTERS INC	244 . 86	355 . 13	0	0 . 00
3	CUSIP # 15135B101 CENTENE CORPORATION	345 . 90	305 . 25	0	0 . 00
6	CUSIP # 156782104 CERNER CORP	314 . 64	303 . 22	0	0 . 00
5	CUSIP # 163072101 CHEESECAKE FACTORY	217 . 55	228 . 99	0	0 . 00
2	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	180 . 18	299 . 06	0	0 . 00
11	CUSIP # 171779309 CIENA CORP	373 . 01	242 . 86	0	0 . 00
7	CUSIP # 172755100 CIRRUS LOGIC INC	232 . 26	277 . 14	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	232 . 20	268 . 44	0	2 . 40
3	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	252 . 27	171 . 61	0	0 . 00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	382 . 30	411 . 93	0	0 . 00
2	CUSIP # 21676P103 COOPER-STANDARD HOLDING	124 . 24	244 . 05	0	0 . 00
11	CUSIP # 216831107 COOPER TIRE & RUBBER	355 . 63	365 . 80	0	0 . 00
18	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	240 . 48	319 . 15	0	0 . 00
13	CUSIP # 219350105 CORNING INC	392 . 73	303 . 52	0	0 . 00
2	CUSIP # 22160K105 COSTCO WHOLESALE CORP	407 . 42	314 . 24	0	0 . 00
3	CUSIP # 231561101 CURTISS WRIGHT CORP	306 . 36	367 . 17	0	0 . 00
9	CUSIP # 23331A109 D R HORTON INC	311 . 94	441 . 23	0	0 . 00
3	CUSIP # 237194105 DARDEN RESTAURANTS INC	299 . 58	235 . 84	0	0 . 00
14	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	132 . 16	246 . 11	0	0 . 00
8	CUSIP # 253393102 DICKS SPORTING GOODS INC	249 . 60	315 . 39	0	0 . 00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	432 . 32	333 . 74	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 256746108 DOLLAR TREE INC	361 .28	420 .77	0	0 .00
4	CUSIP # 29084Q100 EMCOR GROUP INC	238 .76	287 .43	0	0 .00
4	CUSIP # 29355X107 ENPRO INDUSTRIES INC	240 .40	357 .77	0	0 .00
3	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	214 .68	269 .56	0	0 .00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	390 .24	338 .96	0	0 .00
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	340 .45	267 .63	0	0 .00
7	CUSIP # 302445101 FLIR SYSTEMS INC	304 .78	327 .21	0	0 .00
5	CUSIP # 302941109 FTI CONSULTING	333 .20	220 .96	0	0 .00
2	CUSIP # 30303M102 FACEBOOK INC	262 .18	362 .23	0	0 .00
12	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	318 .60	379 .14	0	0 .00
2	CUSIP # 315616102 F5 NETWORKS INC	324 .06	264 .06	0	0 .00
16	CUSIP # 31787A507 FINISAR CORPORATION	345 .60	305 .94	0	0 .00
5	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	223 .20	185 .69	0	0 .00
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	377 .05	402 .37	0	0 .40

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5	CUSIP # 344849104 FOOT LOCKER INC	266 .00	244 .40	0	0 .00
19	CUSIP # 36467W109 GAMESTOP CORP CL A	239 .78	386 .03	0	0 .00
11	CUSIP # 364760108 GAP INC	283 .36	370 .72	0	0 .00
2	CUSIP # 369550108 GENERAL DYNAMICS CORP	314 .42	289 .95	0	0 .00
12	CUSIP # 371901109 GENTEX CORP	242 .52	211 .86	0	0 .00
4	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	318 .08	236 .82	0	0 .00
5	CUSIP # 393657101 GREENBRIER COMPANIES INC	197 .70	264 .27	0	0 .00
3	CUSIP # 40412C101 HCA HOLDINGS INC	373 .35	268 .57	0	0 .00
82	CUSIP # 422704106 HECLA MINING CO	193 .52	338 .45	0	0 .00
9	CUSIP # 436440101 HOLOGIC INC	369 .90	379 .42	0	0 .00
10	CUSIP # 440452100 HORMEL FOODS CORP	426 .80	369 .07	0	0 .00
2	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	380 .62	448 .21	0	0 .00
3	CUSIP # 451107106 IDACORP INC	279 .18	240 .55	0	0 .00
1	CUSIP # 452327109 ILLUMINA INC	299 .93	223 .79	0	0 .00

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4	CUSIP # 457187102 INGREDION INC	365 .60	479 .84	0	2 .50
4	CUSIP # 45768S105 INNOSPEC INC	247 .04	283 .02	0	0 .00
3	CUSIP # 45778Q107 INSPERITY INC	280 .08	170 .86	0	0 .00
7	CUSIP # 458140100 INTEL CORPORATION	328 .51	326 .72	0	0 .00
6	CUSIP # 460335201 INTL SPEEDWAY	263 .16	225 .18	0	0 .00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	478 .92	373 .89	0	0 .00
18	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	260 .64	313 .53	0	7 .56
2	CUSIP # 466032109 J&J SNACK FOODS	289 .18	268 .62	0	1 .00
15	CUSIP # 477143101 JETBLUE AIRWAYS CORP	240 .90	328 .18	0	0 .00
13	CUSIP # 50105F105 KRONOS WORLDWIDE INC	149 .76	323 .19	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	272 .34	376 .33	0	0 .00
3	CUSIP # 515098101 LANDSTAR SYSTEMS INC	287 .01	313 .29	0	0 .00
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	261 .84	318 .47	0	0 .00
26	CUSIP # 552848103 MGIC INVESTMENT CORP	271 .96	279 .13	0	0 .00

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4	CUSIP # 55306N104 MKS INSTRUMENTS INC	258 . 44	388 . 77	0	0 . 00
7	CUSIP # 556269108 STEVEN MADDEN LTD	211 . 82	165 . 19	0	0 . 00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	170 . 67	232 . 36	0	0 . 00
5	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	261 . 48	249 . 22	0	0 . 00
4	CUSIP # 574795100 MASIMO CORPORATION	429 . 48	378 . 37	0	0 . 00
9	CUSIP # 576485205 MATADOR RESOURCES CO	139 . 77	284 . 04	0	0 . 00
6	CUSIP # 577933104 MAXIMUS INC	390 . 54	352 . 13	0	0 . 00
7	CUSIP # 58502B106 MEDNAX INC	231 . 00	400 . 21	0	0 . 00
7	CUSIP # 589378108 MERCURY SYSTEMS INC	331 . 03	336 . 24	0	0 . 00
7	CUSIP # 595112103 MICRON TECHNOLOGY INC	222 . 11	305 . 11	0	0 . 00
2	CUSIP # 608190104 MOHAWK INDUSTRIES INC	233 . 92	430 . 85	0	0 . 00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	280 . 80	402 . 68	0	0 . 00
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	295 . 32	369 . 93	0	0 . 00
3	CUSIP # 617700109 MORNINGSTAR INC	329 . 52	290 . 94	0	0 . 00

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3	CUSIP # 635017106 NATIONAL BEVERAGE	215.31	140.27	0	8.70
12	CUSIP # 651639106 NEWMONT MINING CORP	415.80	444.29	0	0.00
2	CUSIP # 65339F101 NEXTERA ENERGY INC	347.64	309.39	0	0.00
11	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	308.55	388.96	0	0.00
4	CUSIP # 654106103 NIKE INC CLASS B	296.56	210.25	0	0.88
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	244.90	215.06	0	0.00
6	CUSIP # 670346105 NUCOR CORPORATION	310.86	389.82	0	2.40
2	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	246.98	142.71	0	0.00
16	CUSIP # 682189105 ON SEMICONDUCTOR CORP	264.16	347.83	0	0.00
26	CUSIP # 684060106 ORANGE SPON ADR	420.94	399.00	0	0.00
4	CUSIP # 690742101 OWENS CORNING	175.92	219.49	0	0.00
8	CUSIP # 69331C108 PG & E CORP	190.00	353.80	0	0.00
4	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	367.84	362.36	0	0.00
2	CUSIP # 693656100 PVH CORP	185.90	181.82	0	0.00

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14	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	238.56	270.41	0	2.94
18	CUSIP # 72147K108 PILGRIMS PRIDE CORP	279.18	477.26	0	0.00
4	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	340.80	282.12	0	0.00
5	CUSIP # 729132100 PLEXUS CORP	255.40	302.95	0	0.00
7	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	320.95	308.67	0	2.54
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	276.96	308.42	0	0.00
5	CUSIP # 74340W103 PROLOGIS INC	293.60	317.02	0	0.00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	404.82	421.49	0	0.00
3	CUSIP # 74758T303 QUALYS INC	224.22	182.04	0	0.00
8	CUSIP # 74762E102 QUANTA SERVICES INC	240.80	308.32	0	0.32
2	CUSIP # 755111507 RAYTHEON COMPANY	306.70	274.66	0	1.74
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	280.46	310.44	0	0.00
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	213.51	263.50	0	0.00
22	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	238.70	287.79	0	3.64

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4	CUSIP # 76680R206 RINGCENTRAL INC CL A	329.76	190.32	0	0.00
10	CUSIP # 775711104 ROLLINS INC	361.00	234.65	0	0.00
4	CUSIP # 778296103 ROSS STORES INC	332.80	254.42	0	0.00
3	CUSIP # 800013104 SANDERSON FARMS INC	297.87	278.67	0	0.00
5	CUSIP # 806407102 HENRY SCHEIN INC	392.60	356.97	0	0.00
9	CUSIP # 830566105 SKECHERS USA INC	206.01	223.69	0	0.00
4	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	268.08	322.17	0	0.00
3	CUSIP # 832696405 JM SMUCKER CO	280.47	354.17	0	0.00
7	CUSIP # 844741108 SOUTHWEST AIRLINES	325.36	317.55	0	1.12
8	CUSIP # 848577102 SPIRIT AIRLINES INC	463.36	390.94	0	0.00
4	CUSIP # 84857L101 SPIRE INC	296.32	296.72	0	2.37
13	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	305.63	259.83	0	0.00
1	CUSIP # 852857200 STAMPS.COM INC	155.64	188.13	0	0.00
3	CUSIP # 854502101 STANLEY BLACK & DECKER INC	359.22	470.41	0	0.00

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3	CUSIP # 87162W100 SYNNEX CORPORATION	242 . 52	372 . 64	0	0 . 00
5	CUSIP # 871829107 SYSCO CORPORATION	313 . 30	273 . 41	0	0 . 00
8	CUSIP # 872540109 TJX COMPANIES INC	357 . 92	308 . 70	0	0 . 00
6	CUSIP # 872590104 T-MOBILE US INC	381 . 66	381 . 84	0	0 . 00
5	CUSIP # 87612E106 TARGET CORPORATION	330 . 45	333 . 36	0	0 . 00
3	CUSIP # 878237106 TECH DATA CORPORATION	245 . 43	193 . 04	0	0 . 00
9	CUSIP # 880770102 TERADYNE INC	282 . 42	391 . 62	0	0 . 00
3	CUSIP # 882508104 TEXAS INSTRUMENTS INC	283 . 50	220 . 78	0	0 . 00
4	CUSIP # 885160101 THOR INDUSTRIES INC	208 . 00	469 . 06	0	1 . 56
3	CUSIP # 891027104 TORCHMARK CORP	223 . 59	270 . 84	0	0 . 00
7	CUSIP # 902104108 II-VI INC	227 . 22	330 . 22	0	0 . 00
5	CUSIP # 902494103 TYSON FOODS INC CL A	267 . 00	302 . 19	0	0 . 00
7	CUSIP # 911163103 UNITED NATURAL FOODS INC	74 . 13	270 . 15	0	0 . 00
3	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	326 . 70	429 . 15	0	0 . 00

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1	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	249 . 12	160 . 49	0	0 . 00
8	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	207 . 68	231 . 38	0	0 . 00
3	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	349 . 68	356 . 67	0	0 . 00
6	CUSIP # 917047102 URBAN OUTFITTERS INC	199 . 20	135 . 93	0	0 . 00
3	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	224 . 91	165 . 93	0	0 . 00
7	CUSIP # 92343V104 VERIZON COMMUNICATIONS	393 . 54	363 . 34	0	0 . 00
2	CUSIP # 928563402 VMWARE INC CL A	274 . 26	188 . 11	0	53 . 62
5	CUSIP # 92939U106 WEC ENERGY GROUP INC	346 . 30	324 . 91	0	0 . 00
4	CUSIP # 94106L109 WASTE MANAGEMENT INC	355 . 96	344 . 24	0	0 . 00
1	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	236 . 09	202 . 23	0	0 . 00
6	CUSIP # 95040Q104 WELLTOWER INC	416 . 46	376 . 24	0	0 . 00
8	CUSIP # 950755108 WERNER ENTERPRISES INC	236 . 32	225 . 40	0	0 . 72
6	CUSIP # 969904101 WILLIAMS-SONOMA INC	302 . 70	317 . 40	0	0 . 00
8	CUSIP # 98389B100 XCEL ENERGY INC	394 . 16	323 . 53	0	3 . 04

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		51,378.49	53,503.36	12	123.74
	FOREIGN STOCK				
17	CUSIP # 054536107 AXA S.A. (ADR)	363.63	434.24	0	0.00
6	CUSIP # 063671101 BANK OF MONTREAL	392.10	393.28	0	0.00
13	CUSIP # 138006309 CANON INC SPONS ADR	358.80	389.07	0	0.00
11	CUSIP # 26874R108 ENI SPA (ADR)	346.50	369.16	0	0.00
6	CUSIP # 433578507 HITACHI LTD ADR	317.76	463.55	0	0.00
15	CUSIP # 438128308 HONDA MOTORS LTD ADR	396.75	455.73	0	0.00
15	CUSIP # 500458401 KOMATSU LTD SPONS ADR	323.10	518.95	0	0.00
9	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	410.94	343.95	0	0.00
128	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	327.68	479.03	0	0.00
17	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	378.25	387.35	0	0.00
5	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	404.80	376.64	0	0.00
10	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	331.00	290.64	0	0.00

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9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	365.76	364.86	0	0.00
22	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	350.68	438.96	0	0.00
9	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	414.63	372.04	0	0.00
8	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	387.84	433.15	0	0.00
6	CUSIP # 780087102 ROYAL BANK OF CANADA	411.12	483.90	0	0.00
11	CUSIP # 80105N105 SANOFI-AVENTIS ADR	477.51	455.21	0	0.00
10	CUSIP # 867224107 SUNCOR ENERGY INC	279.70	370.14	0	0.00
44	CUSIP # 87969N204 TELSTRA CORP ADR	437.36	698.71	0	0.00
9	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	426.78	372.69	0	0.00
7	CUSIP # 891160509 TORONTO-DOMINION BANK	348.04	310.31	0	0.00
7	CUSIP # 89151E109 TOTAL SA SPON ADR	365.26	355.91	0	4.27
4	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	464.32	446.95	0	0.00
3	CUSIP # G1151C101 ACCENTURE PLC	423.03	410.58	0	0.00
6	CUSIP # G29183103 EATON CORP PLC	411.96	436.18	0	0.00

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5	CUSIP # H84989104 TE CONNECTIVITY LTD	378.15	470.12	0	0.00
4	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	332.64	338.37	0	0.00
		10,626.09	11,659.67	2	4.27
MUTUAL FUNDS - FIXED INCOME					
654	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	17,278.68	18,544.65	4	0.00
2,095	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	45,629.10	48,668.84	10	0.00
279	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	30,553.29	31,584.09	7	0.00
230	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	25,948.60	27,304.86	6	0.00
611	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	63,666.20	63,538.36	14	0.00
513	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	53,685.45	54,923.56	12	0.00
554	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	28,608.56	29,042.64	6	0.00
1,275	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	63,558.75	63,953.69	14	0.00
645	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,808.45	17,124.20	4	0.00

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495	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	13,389.75	13,232.30	3	0.00
		360,126.83	367,917.19	82	0.00
MUTUAL FUNDS - EQUITY					
39	CUSIP # 78463V107 SPDR GOLD TRUST	4,728.75	4,710.26	1	0.00
54	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,057.40	2,021.45	0	0.00
		6,786.15	6,731.71	2	0.00



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SHORT TERM INVESTMENTS					
50,046.84	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	50,046.84	50,046.84	1	0.00
		50,046.84	50,046.84	1	0.00
COMMON STOCK					
120	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	6,799.20	5,244.23	0	0.00
362	CUSIP # 002444107 AVX CORP	5,520.50	5,199.08	0	0.00
120	CUSIP # 002535300 AARON'S INC	5,046.00	3,924.17	0	4.20
15	CUSIP # 003654100 ABIOMED INC	4,875.60	3,178.62	0	0.00
136	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	6,435.52	5,935.75	0	0.00
127	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	5,452.11	7,144.47	0	0.00
80	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	4,886.40	5,259.07	0	0.00
66	CUSIP # 020002101 ALLSTATE CORPORATION	5,453.58	6,612.96	0	30.36
263	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	5,083.79	3,884.31	0	0.00
107	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	7,173.28	6,060.70	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
83	CUSIP # 030506109 AMERICAN WOODMARK CORP	4,621.44	8,957.50	0	0.00
575	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	5,646.50	6,474.25	0	172.50
24	CUSIP # 036752103 ANTHEM INC	6,303.12	4,124.33	0	0.00
347	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	5,781.02	6,386.26	0	159.62
84	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	4,530.96	5,733.08	0	0.00
203	CUSIP # 038222105 APPLIED MATERIALS INC	6,646.22	7,960.98	0	0.00
80	CUSIP # 042735100 ARROW ELECTRONICS	5,516.00	5,864.35	0	0.00
63	CUSIP # 049560105 ATMOS ENERGY CORP	5,841.36	4,866.51	0	0.00
36	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	6,265.80	6,343.04	0	52.92
60	CUSIP # 053611109 AVERY DENNISON CORP	5,389.80	4,954.96	0	0.00
190	CUSIP # 05465C100 AXOS FINANCIAL INC	4,784.20	5,746.17	0	0.00
99	CUSIP # 086516101 BEST BUY INC	5,243.04	5,033.69	0	0.00
156	CUSIP # 089302103 BIG LOTS INC	4,511.52	8,016.68	0	0.00
22	CUSIP # 09062X103 BIOGEN IDEC INC	6,620.24	6,446.58	0	0.00

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23	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	5,539.32	4,583.99	0	0.00
148	CUSIP # 12504L109 CBRE GROUP INC	5,925.92	6,444.74	0	0.00
47	CUSIP # 125523100 CIGNA CORP	8,926.24	6,039.55	0	0.00
38	CUSIP # 12572Q105 CME GROUP INC	7,148.56	5,617.93	0	66.50
83	CUSIP # 126650100 CVS HEALTH CORP	5,438.16	6,101.68	0	0.00
152	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	7,244.32	6,518.03	0	0.00
48	CUSIP # 142339100 CARLISLE COMPANIES INC	4,824.96	5,512.89	0	0.00
66	CUSIP # 146229109 CARTERS INC	5,386.92	7,427.49	0	0.00
45	CUSIP # 15135B101 CENTENE CORPORATION	5,188.50	4,755.39	0	0.00
122	CUSIP # 156782104 CERNER CORP	6,397.68	6,812.98	0	0.00
122	CUSIP # 163072101 CHEESECAKE FACTORY	5,308.22	5,791.33	0	0.00
51	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	4,594.59	7,290.16	0	0.00
209	CUSIP # 171779309 CIENA CORP	7,087.19	4,672.41	0	0.00
169	CUSIP # 172755100 CIRRUS LOGIC INC	5,607.42	7,347.22	0	0.00

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277	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	5,359.95	6,209.61	0	55.40
63	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,297.67	4,104.83	0	0.00
86	CUSIP # 209115104 CONSOLIDATED EDISON INC	6,575.56	7,034.51	0	0.00
55	CUSIP # 21676P103 COOPER-STANDARD HOLDING	3,416.60	6,552.26	0	0.00
231	CUSIP # 216831107 COOPER TIRE & RUBBER	7,468.23	7,531.93	0	0.00
466	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	6,225.76	7,816.80	0	0.00
185	CUSIP # 219350105 CORNING INC	5,588.85	4,911.81	0	0.00
33	CUSIP # 22160K105 COSTCO WHOLESALE CORP	6,722.43	5,633.81	0	0.00
48	CUSIP # 231561101 CURTISS WRIGHT CORP	4,901.76	5,883.42	0	0.00
155	CUSIP # 23331A109 D R HORTON INC	5,372.30	7,387.71	0	0.00
59	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,891.74	4,923.77	0	0.00
327	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	3,086.88	5,794.88	0	0.00
184	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,740.80	5,478.03	0	0.00
72	CUSIP # 256677105 DOLLAR GENERAL CORP	7,781.76	5,392.61	0	0.00

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96	CUSIP # 256746108 DOLLAR TREE INC	8,670.72	9,626.67	0	0.00
78	CUSIP # 29084Q100 EMCOR GROUP INC	4,655.82	5,652.56	0	0.00
90	CUSIP # 29355X107 ENPRO INDUSTRIES INC	5,409.00	7,763.12	0	0.00
65	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	4,651.40	5,908.79	0	0.00
106	CUSIP # 30040W108 EVERSOURCE ENERGY	6,894.24	6,293.70	0	0.00
89	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,060.01	5,058.27	0	0.00
106	CUSIP # 302445101 FLIR SYSTEMS INC	4,615.24	5,079.62	0	0.00
89	CUSIP # 302941109 FTI CONSULTING	5,930.96	3,791.72	0	0.00
48	CUSIP # 30303M102 FACEBOOK INC	6,292.32	8,299.89	0	0.00
271	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	7,195.05	8,346.69	0	0.00
33	CUSIP # 315616102 F5 NETWORKS INC	5,346.99	4,483.69	0	0.00
343	CUSIP # 31787A507 FINISAR CORPORATION	7,408.80	6,673.87	0	0.00
114	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,088.96	4,848.30	0	0.00
13	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	4,901.65	5,233.43	0	5.20

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115	CUSIP # 344849104 FOOT LOCKER INC	6,118.00	4,574.91	0	0.00
428	CUSIP # 36467W109 GAMESTOP CORP CL A	5,401.36	7,826.67	0	0.00
227	CUSIP # 364760108 GAP INC	5,847.52	7,343.63	0	0.00
38	CUSIP # 369550108 GENERAL DYNAMICS CORP	5,973.98	6,059.18	0	0.00
274	CUSIP # 371901109 GENTEX CORP	5,537.54	5,504.68	0	0.00
74	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	5,884.48	4,544.82	0	0.00
109	CUSIP # 393657101 GREENBRIER COMPANIES INC	4,309.86	5,885.08	0	0.00
56	CUSIP # 40412C101 HCA HOLDINGS INC	6,969.20	5,286.30	0	0.00
2,344	CUSIP # 422704106 HECLA MINING CO	5,531.84	8,797.75	0	0.00
160	CUSIP # 436440101 HOLOGIC INC	6,576.00	6,686.49	0	0.00
166	CUSIP # 440452100 HORMEL FOODS CORP	7,084.88	6,028.32	0	0.00
26	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	4,948.06	5,927.57	0	0.00
59	CUSIP # 451107106 IDACORP INC	5,490.54	5,039.45	0	0.00
21	CUSIP # 452327109 ILLUMINA INC	6,298.53	4,912.99	0	0.00

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62	CUSIP # 457187102 INGREDION INC	5,666.80	7,526.77	0	38.75
85	CUSIP # 45768S105 INNOSPEC INC	5,249.60	6,011.86	0	0.00
55	CUSIP # 45778Q107 INSPERITY INC	5,134.80	3,445.90	0	0.00
138	CUSIP # 458140100 INTEL CORPORATION	6,476.34	6,484.25	0	0.00
149	CUSIP # 460335201 INTL SPEEDWAY	6,535.14	5,741.15	0	0.00
14	CUSIP # 46120E602 INTUITIVE SURGICAL INC	6,704.88	5,476.85	0	0.00
413	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	5,980.24	7,065.94	0	173.46
43	CUSIP # 466032109 J&J SNACK FOODS	6,217.37	5,646.57	0	21.50
304	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,882.24	6,144.73	0	0.00
402	CUSIP # 50105F105 KRONOS WORLDWIDE INC	4,631.04	8,843.03	0	0.00
52	CUSIP # 512807108 LAM RESEARCH CORPORATION	7,080.84	9,208.06	0	0.00
54	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,166.18	5,664.95	0	0.00
23	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	6,022.32	7,306.18	0	0.00
442	CUSIP # 552848103 MGIC INVESTMENT CORP	4,623.32	5,072.16	0	0.00

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82	CUSIP # 55306N104 MKS INSTRUMENTS INC	5,298.02	7,596.61	0	0.00
185	CUSIP # 556269108 STEVEN MADDEN LTD	5,598.10	4,780.15	0	0.00
91	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	5,176.99	6,935.08	0	0.00
103	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,386.39	5,258.58	0	0.00
53	CUSIP # 574795100 MASIMO CORPORATION	5,690.61	4,740.10	0	0.00
198	CUSIP # 576485205 MATADOR RESOURCES CO	3,074.94	6,208.68	0	0.00
101	CUSIP # 577933104 MAXIMUS INC	6,574.09	6,086.35	0	0.00
126	CUSIP # 58502B106 MEDNAX INC	4,158.00	5,985.15	0	0.00
118	CUSIP # 589378108 MERCURY SYSTEMS INC	5,580.22	5,504.82	0	0.00
145	CUSIP # 595112103 MICRON TECHNOLOGY INC	4,600.85	6,399.65	0	0.00
37	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,327.52	7,644.03	0	0.00
106	CUSIP # 60871R209 MOLSON COORS BREWING CO B	5,952.96	8,043.62	0	0.00
135	CUSIP # 61174X109 MONSTER BEVERAGE CORP	6,644.70	8,247.62	0	0.00
52	CUSIP # 617700109 MORNINGSTAR INC	5,711.68	5,180.43	0	0.00

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3	CUSIP # 62944T105 NVR INC	7,310.97	7,298.34	0	0.00
56	CUSIP # 635017106 NATIONAL BEVERAGE	4,019.12	4,173.68	0	162.40
217	CUSIP # 651639106 NEWMONT MINING CORP	7,519.05	7,803.45	0	0.00
39	CUSIP # 65339F101 NEXTERA ENERGY INC	6,778.98	6,116.52	0	0.00
310	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	8,695.50	10,987.78	0	0.00
93	CUSIP # 654106103 NIKE INC CLASS B	6,895.02	5,412.45	0	20.46
25	CUSIP # 666807102 NORTHROP GRUMMAN CORP	6,122.50	6,409.68	0	0.00
103	CUSIP # 670346105 NUCOR CORPORATION	5,336.43	6,709.04	0	41.20
41	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	5,063.09	4,141.93	0	0.00
355	CUSIP # 682189105 ON SEMICONDUCTOR CORP	5,861.05	7,365.96	0	0.00
700	CUSIP # 684060106 ORANGE SPON ADR	11,333.00	11,045.63	0	0.00
108	CUSIP # 690742101 OWENS CORNING	4,749.84	6,373.29	0	0.00
142	CUSIP # 69331C108 PG & E CORP	3,372.50	6,307.50	0	0.00
59	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	5,425.64	5,364.13	0	0.00

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41	CUSIP # 693656100 PVH CORP	3,810.95	4,314.11	0	0.00
345	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	5,878.80	6,621.74	0	72.45
361	CUSIP # 72147K108 PILGRIMS PRIDE CORP	5,599.11	8,940.89	0	0.00
74	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	6,304.80	5,749.65	0	0.00
112	CUSIP # 729132100 PLEXUS CORP	5,720.96	6,710.02	0	0.00
129	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	5,914.65	5,707.78	0	46.76
72	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,647.04	7,503.82	0	0.00
96	CUSIP # 74340W103 PROLOGIS INC	5,637.12	6,131.59	0	0.00
39	CUSIP # 74460D109 PUBLIC STORAGE INC	7,893.99	8,416.37	0	0.00
73	CUSIP # 74758T303 QUALYS INC	5,456.02	4,556.86	0	0.00
176	CUSIP # 74762E102 QUANTA SERVICES INC	5,297.60	6,595.29	0	7.04
38	CUSIP # 755111507 RAYTHEON COMPANY	5,827.30	6,073.04	0	32.97
41	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	5,749.43	6,221.64	0	0.00
69	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,910.73	6,010.08	0	0.00

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536	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	5,815.60	6,936.55	0	88.78
70	CUSIP # 76680R206 RINGCENTRAL INC CL A	5,770.80	3,590.14	0	0.00
162	CUSIP # 775711104 ROLLINS INC	5,848.20	3,601.72	0	0.00
79	CUSIP # 778296103 ROSS STORES INC	6,572.80	5,044.27	0	0.00
63	CUSIP # 800013104 SANDERSON FARMS INC	6,255.27	6,702.13	0	0.00
77	CUSIP # 806407102 HENRY SCHEIN INC	6,046.04	5,565.19	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,076.02	7,658.90	0	0.00
211	CUSIP # 830566105 SKECHERS USA INC	4,829.79	6,323.13	0	0.00
87	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	5,830.74	7,366.47	0	0.00
57	CUSIP # 832696405 JM SMUCKER CO	5,328.93	6,771.29	0	0.00
126	CUSIP # 844741108 SOUTHWEST AIRLINES	5,856.48	6,346.05	0	20.16
139	CUSIP # 848577102 SPIRIT AIRLINES INC	8,050.88	5,275.47	0	0.00
89	CUSIP # 84857L101 SPIRE INC	6,593.12	6,582.04	0	52.73
239	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	5,618.89	5,282.56	0	0.00

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29	CUSIP # 852857200 STAMPS.COM INC	4,513.56	5,675.35	0	0.00
45	CUSIP # 854502101 STANLEY BLACK & DECKER INC	5,388.30	7,205.84	0	0.00
69	CUSIP # 87162W100 SYNNEX CORPORATION	5,577.96	7,909.88	0	0.00
107	CUSIP # 871829107 SYSCO CORPORATION	6,704.62	6,040.33	0	0.00
140	CUSIP # 872540109 TJX COMPANIES INC	6,263.60	5,645.86	0	0.00
93	CUSIP # 872590104 T-MOBILE US INC	5,915.73	5,980.59	0	0.00
74	CUSIP # 87612E106 TARGET CORPORATION	4,890.66	4,775.80	0	0.00
91	CUSIP # 878237106 TECH DATA CORPORATION	7,444.71	7,278.92	0	0.00
177	CUSIP # 880770102 TERADYNE INC	5,554.26	7,397.46	0	0.00
73	CUSIP # 882508104 TEXAS INSTRUMENTS INC	6,898.50	5,793.82	0	0.00
78	CUSIP # 885160101 THOR INDUSTRIES INC	4,056.00	9,479.16	0	30.42
68	CUSIP # 891027104 TORCHMARK CORP	5,068.04	6,047.39	0	0.00
138	CUSIP # 902104108 II-VI INC	4,479.48	6,397.15	0	0.00
110	CUSIP # 902494103 TYSON FOODS INC CL A	5,874.00	7,395.68	0	0.00

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218	CUSIP # 911163103 UNITED NATURAL FOODS INC	2,308.62	8,073.55	0	0.00
46	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	5,009.40	6,300.80	0	0.00
29	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	7,224.48	5,292.25	0	0.00
185	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	4,802.60	6,038.31	0	0.00
46	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	5,361.76	5,344.44	0	0.00
144	CUSIP # 917047102 URBAN OUTFITTERS INC	4,780.80	3,741.57	0	0.00
57	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	4,273.29	3,995.23	0	0.00
147	CUSIP # 92343V104 VERIZON COMMUNICATIONS	8,264.34	7,746.35	0	0.00
50	CUSIP # 928563402 VMWARE INC CL A	6,856.50	4,905.02	0	1,340.50
98	CUSIP # 92939U106 WEC ENERGY GROUP INC	6,787.48	6,439.55	0	0.00
87	CUSIP # 94106L109 WASTE MANAGEMENT INC	7,742.13	7,492.96	0	0.00
20	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	4,721.80	4,241.37	0	0.00
102	CUSIP # 95040Q104 WELLTOWER INC	7,079.82	6,356.42	0	0.00
185	CUSIP # 950755108 WERNER ENTERPRISES INC	5,464.90	5,482.27	0	16.65

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100	CUSIP # 969904101 WILLIAMS-SONOMA INC	5,045.00	5,314.10	0	0.00
139	CUSIP # 98389B100 XCEL ENERGY INC	6,848.53	6,121.08	0	52.82
		1,043,540.24	1,112,667.61	28	2,765.75
FOREIGN STOCK					
416	CUSIP # 054536107 AXA S.A. (ADR)	8,898.24	10,769.91	0	0.00
135	CUSIP # 063671101 BANK OF MONTREAL	8,822.25	9,067.30	0	0.00
351	CUSIP # 138006309 CANON INC SPONS ADR	9,687.60	10,953.17	0	0.00
295	CUSIP # 26874R108 ENI SPA (ADR)	9,292.50	10,006.87	0	0.00
164	CUSIP # 433578507 HITACHI LTD ADR	8,685.44	12,345.04	0	0.00
370	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,786.50	10,681.72	0	0.00
365	CUSIP # 500458401 KOMATSU LTD SPONS ADR	7,862.10	12,600.66	0	0.00
231	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,547.46	8,983.33	0	0.00
3,657	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	9,361.92	13,194.26	0	0.00
413	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,189.25	10,120.03	0	0.00

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134	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,848.64	10,507.12	0	0.00
245	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	8,109.50	8,531.06	0	0.00
247	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	10,038.08	10,963.87	0	0.00
594	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	9,468.36	11,298.47	0	0.00
236	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,872.52	9,875.70	0	0.00
218	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	10,568.64	11,751.37	0	0.00
139	CUSIP # 780087102 ROYAL BANK OF CANADA	9,524.28	11,281.69	0	0.00
249	CUSIP # 80105N105 SANOFI-AVENTIS ADR	10,809.09	10,333.29	0	0.00
287	CUSIP # 867224107 SUNCOR ENERGY INC	8,027.39	10,658.36	0	2.05
967	CUSIP # 87969N204 TELSTRA CORP ADR	9,611.98	13,188.59	0	0.00
226	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	10,716.92	9,730.98	0	0.00
183	CUSIP # 891160509 TORONTO-DOMINION BANK	9,098.76	8,481.02	0	0.00
173	CUSIP # 89151E109 TOTAL SA SPON ADR	9,027.14	9,107.54	0	105.47
89	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	10,331.12	10,233.46	0	0.00

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65	CUSIP # G1151C101 ACCENTURE PLC	9,165.65	7,770.26	0	0.00
128	CUSIP # G29183103 EATON CORP PLC	8,788.48	9,213.64	0	0.00
126	CUSIP # H84989104 TE CONNECTIVITY LTD	9,529.38	11,651.02	0	0.00
108	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	8,981.28	9,971.97	0	0.00
		265,650.47	293,271.70	7	107.52
MUTUAL FUNDS - FIXED INCOME					
4,363	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	115,270.46	124,068.90	3	0.00
12,700	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	276,606.00	294,693.26	7	0.00
1,773	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	194,161.23	200,350.15	5	0.00
1,707	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	192,583.74	202,356.60	5	0.00
3,684	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	383,872.80	382,124.90	10	0.00
2,848	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	298,043.20	303,290.81	8	0.00
3,406	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	175,885.84	178,276.32	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,818	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	389,727.30	392,065.12	10	0.00
2,866	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	79,130.26	79,249.59	2	0.00
3,665	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	99,138.25	96,836.90	3	0.00
		2,204,419.08	2,253,312.55	59	0.00
MUTUAL FUNDS - EQUITY					
392	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	37,514.40	39,827.40	1	0.00
348	CUSIP # 78463V107 SPDR GOLD TRUST	42,195.00	41,698.98	1	0.00
2,392	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	91,135.20	93,146.58	2	0.00
		170,844.60	174,672.96	5	0.00



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SHORT TERM INVESTMENTS					
235,822.57	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	235,822.57	235,822.57	4	0.00
		235,822.57	235,822.57	4	0.00
COMMON STOCK					
303	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	17,167.98	12,788.40	0	0.00
861	CUSIP # 002444107 AVX CORP	13,130.25	11,562.60	0	0.00
285	CUSIP # 002535300 AARON'S INC	11,984.25	8,593.54	0	9.98
39	CUSIP # 003654100 ABIOMED INC	12,676.56	7,932.42	0	0.00
322	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	15,237.04	14,124.20	0	0.00
321	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	13,780.53	18,818.42	0	0.00
198	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	12,093.84	13,052.19	0	0.00
168	CUSIP # 020002101 ALLSTATE CORPORATION	13,881.84	16,771.44	0	77.28
667	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,893.11	9,278.75	0	0.00
271	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	18,167.84	15,288.95	0	0.00

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211	CUSIP # 030506109 AMERICAN WOODMARK CORP	11,748.48	23,199.11	0	0.00
1,417	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	13,914.94	16,070.44	0	425.10
60	CUSIP # 036752103 ANTHEM INC	15,757.80	9,422.38	0	0.00
823	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	13,711.18	15,104.10	0	378.58
212	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	11,435.28	14,473.45	0	0.00
509	CUSIP # 038222105 APPLIED MATERIALS INC	16,664.66	19,014.86	0	0.00
197	CUSIP # 042735100 ARROW ELECTRONICS	13,583.15	14,532.22	0	0.00
154	CUSIP # 049560105 ATMOS ENERGY CORP	14,278.88	11,100.52	0	0.00
91	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	15,838.55	16,005.60	0	133.77
162	CUSIP # 053611109 AVERY DENNISON CORP	14,552.46	13,021.84	0	0.00
452	CUSIP # 05465C100 AXOS FINANCIAL INC	11,381.36	13,269.08	0	0.00
248	CUSIP # 086516101 BEST BUY INC	13,134.08	11,231.93	0	0.00
396	CUSIP # 089302103 BIG LOTS INC	11,452.32	20,428.75	0	0.00
56	CUSIP # 09062X103 BIOGEN IDEC INC	16,851.52	16,045.34	0	0.00

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58	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	13,968.72	11,734.22	0	0.00
399	CUSIP # 12504L109 CBRE GROUP INC	15,975.96	17,483.52	0	0.00
122	CUSIP # 125523100 CIGNA CORP	23,170.24	15,545.71	0	0.00
97	CUSIP # 12572Q105 CME GROUP INC	18,247.64	14,310.16	0	169.75
210	CUSIP # 126650100 CVS HEALTH CORP	13,759.20	15,744.86	0	0.00
386	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	18,396.76	16,527.69	0	0.00
119	CUSIP # 142339100 CARLISLE COMPANIES INC	11,961.88	13,599.64	0	0.00
179	CUSIP # 146229109 CARTERS INC	14,609.98	20,377.66	0	0.00
114	CUSIP # 15135B101 CENTENE CORPORATION	13,144.20	11,717.65	0	0.00
305	CUSIP # 156782104 CERNER CORP	15,994.20	16,321.82	0	0.00
309	CUSIP # 163072101 CHEESECAKE FACTORY	13,444.59	14,631.37	0	0.00
130	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	11,711.70	18,567.72	0	0.00
497	CUSIP # 171779309 CIENA CORP	16,853.27	10,765.05	0	0.00
429	CUSIP # 172755100 CIRRUS LOGIC INC	14,234.22	17,727.55	0	0.00

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657	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	12,712.95	14,707.12	0	131.40
156	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	13,118.04	9,602.63	0	0.00
217	CUSIP # 209115104 CONSOLIDATED EDISON INC	16,591.82	17,786.72	0	0.00
138	CUSIP # 21676P103 COOPER-STANDARD HOLDING	8,572.56	16,544.25	0	0.00
549	CUSIP # 216831107 COOPER TIRE & RUBBER	17,749.17	18,166.87	0	0.00
1,182	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	15,791.52	19,971.88	0	0.00
469	CUSIP # 219350105 CORNING INC	14,168.49	11,875.35	0	0.00
84	CUSIP # 22160K105 COSTCO WHOLESALE CORP	17,111.64	13,436.82	0	0.00
128	CUSIP # 231561101 CURTISS WRIGHT CORP	13,071.36	15,561.00	0	0.00
393	CUSIP # 23331A109 D R HORTON INC	13,621.38	18,820.63	0	0.00
158	CUSIP # 237194105 DARDEN RESTAURANTS INC	15,777.88	12,184.66	0	0.00
777	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	7,334.88	13,505.21	0	0.00
438	CUSIP # 253393102 DICKS SPORTING GOODS INC	13,665.60	14,266.37	0	0.00
180	CUSIP # 256677105 DOLLAR GENERAL CORP	19,454.40	13,062.47	0	0.00

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241	CUSIP # 256746108 DOLLAR TREE INC	21,767.12	24,486.79	0	0.00
193	CUSIP # 29084Q100 EMCOR GROUP INC	11,520.17	13,535.96	0	0.00
213	CUSIP # 29355X107 ENPRO INDUSTRIES INC	12,801.30	18,474.13	0	0.00
165	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	11,807.40	14,944.95	0	0.00
270	CUSIP # 30040W108 EVERSOURCE ENERGY	17,560.80	14,979.14	0	0.00
239	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,273.51	12,376.93	0	0.00
286	CUSIP # 302445101 FLIR SYSTEMS INC	12,452.44	13,423.91	0	0.00
212	CUSIP # 302941109 FTI CONSULTING	14,127.68	8,431.76	0	0.00
120	CUSIP # 30303M102 FACEBOOK INC	15,730.80	20,847.13	0	0.00
687	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	18,239.85	21,546.95	0	0.00
88	CUSIP # 315616102 F5 NETWORKS INC	14,258.64	11,792.91	0	0.00
815	CUSIP # 31787A507 FINISAR CORPORATION	17,604.00	15,818.89	0	0.00
281	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,543.84	11,655.41	0	0.00
32	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	12,065.60	13,022.42	0	12.80

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284	CUSIP # 344849104 FOOT LOCKER INC	15,108.80	11,820.73	0	0.00
1,017	CUSIP # 36467W109 GAMESTOP CORP CL A	12,834.54	19,134.71	0	0.00
610	CUSIP # 364760108 GAP INC	15,713.60	19,884.18	0	0.00
96	CUSIP # 369550108 GENERAL DYNAMICS CORP	15,092.16	15,519.60	0	0.00
676	CUSIP # 371901109 GENTEX CORP	13,661.96	13,324.54	0	0.00
187	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	14,870.24	11,281.28	0	0.00
258	CUSIP # 393657101 GREENBRIER COMPANIES INC	10,201.32	13,699.93	0	0.00
141	CUSIP # 40412C101 HCA HOLDINGS INC	17,547.45	12,939.07	0	0.00
5,567	CUSIP # 422704106 HECLA MINING CO	13,138.12	20,917.74	0	0.00
430	CUSIP # 436440101 HOLOGIC INC	17,673.00	17,971.24	0	0.00
421	CUSIP # 440452100 HORMEL FOODS CORP	17,968.28	15,537.93	0	0.00
69	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	13,131.39	15,702.01	0	0.00
146	CUSIP # 451107106 IDACORP INC	13,586.76	12,050.65	0	0.00
54	CUSIP # 452327109 ILLUMINA INC	16,196.22	12,218.21	0	0.00

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168	CUSIP # 457187102 INGREDION INC	15,355.20	20,156.65	0	105.00
202	CUSIP # 45768S105 INNOSPEC INC	12,475.52	14,326.88	0	0.00
140	CUSIP # 45778Q107 INSPERITY INC	13,070.40	8,302.20	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	16,425.50	16,402.84	0	0.00
355	CUSIP # 460335201 INTL SPEEDWAY	15,570.30	13,650.54	0	0.00
34	CUSIP # 46120E602 INTUITIVE SURGICAL INC	16,283.28	12,966.57	0	0.00
982	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	14,219.36	16,942.70	0	412.44
110	CUSIP # 466032109 J&J SNACK FOODS	15,904.90	13,307.70	0	55.00
749	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,028.94	14,996.23	0	0.00
1,020	CUSIP # 50105F105 KRONOS WORLDWIDE INC	11,750.40	22,808.66	0	0.00
130	CUSIP # 512807108 LAM RESEARCH CORPORATION	17,702.10	23,167.88	0	0.00
144	CUSIP # 515098101 LANDSTAR SYSTEMS INC	13,776.48	15,143.91	0	0.00
57	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	14,924.88	18,011.15	0	0.00
1,089	CUSIP # 552848103 MGIC INVESTMENT CORP	11,390.94	11,978.67	0	0.00

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220	CUSIP # 55306N104 MKS INSTRUMENTS INC	14,214.20	20,594.60	0	0.00
470	CUSIP # 556269108 STEVEN MADDEN LTD	14,222.20	11,777.10	0	0.00
216	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	12,288.24	16,385.36	0	0.00
245	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	12,812.28	12,413.04	0	0.00
141	CUSIP # 574795100 MASIMO CORPORATION	15,139.17	12,226.27	0	0.00
501	CUSIP # 576485205 MATADOR RESOURCES CO	7,780.53	15,560.07	0	0.00
271	CUSIP # 577933104 MAXIMUS INC	17,639.39	15,690.77	0	0.00
311	CUSIP # 58502B106 MEDNAX INC	10,263.00	14,977.61	0	0.00
300	CUSIP # 589378108 MERCURY SYSTEMS INC	14,187.00	13,729.07	0	0.00
366	CUSIP # 595112103 MICRON TECHNOLOGY INC	11,613.18	15,943.42	0	0.00
94	CUSIP # 608190104 MOHAWK INDUSTRIES INC	10,994.24	18,787.39	0	0.00
269	CUSIP # 60871R209 MOLSON COORS BREWING CO B	15,107.04	20,727.64	0	0.00
338	CUSIP # 61174X109 MONSTER BEVERAGE CORP	16,636.36	20,981.85	0	0.00
140	CUSIP # 617700109 MORNINGSTAR INC	15,377.60	13,931.62	0	0.00

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7	CUSIP # 62944T105 NVR INC	17,058.93	14,142.95	0	0.00
151	CUSIP # 635017106 NATIONAL BEVERAGE	10,837.27	11,558.76	0	437.90
549	CUSIP # 651639106 NEWMONT MINING CORP	19,022.85	19,895.03	0	0.00
99	CUSIP # 65339F101 NEXTERA ENERGY INC	17,208.18	15,404.85	0	0.00
981	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	27,517.05	34,914.38	0	0.00
232	CUSIP # 654106103 NIKE INC CLASS B	17,200.48	12,748.87	0	51.04
62	CUSIP # 666807102 NORTHROP GRUMMAN CORP	15,183.80	14,803.98	0	0.00
261	CUSIP # 670346105 NUCOR CORPORATION	13,522.41	17,088.12	0	104.40
109	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	13,460.41	9,374.90	0	0.00
955	CUSIP # 682189105 ON SEMICONDUCTOR CORP	15,767.05	20,043.23	0	0.00
2,216	CUSIP # 684060106 ORANGE SPON ADR	35,877.04	34,471.98	1	0.00
267	CUSIP # 690742101 OWENS CORNING	11,742.66	15,513.92	0	0.00
360	CUSIP # 69331C108 PG & E CORP	8,550.00	15,579.22	0	0.00
160	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	14,713.60	14,368.03	0	0.00

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100	CUSIP # 693656100 PVH CORP	9,295.00	10,547.98	0	0.00
821	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	13,989.84	15,818.29	0	172.41
973	CUSIP # 72147K108 PILGRIMS PRIDE CORP	15,091.23	24,456.17	0	0.00
183	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	15,591.60	13,460.20	0	0.00
265	CUSIP # 729132100 PLEXUS CORP	13,536.20	15,973.95	0	0.00
318	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	14,580.30	14,042.37	0	115.28
180	CUSIP # 74144T108 T ROWE PRICE GROUP INC	16,617.60	18,727.89	0	0.00
244	CUSIP # 74340W103 PROLOGIS INC	14,327.68	15,594.87	0	0.00
98	CUSIP # 74460D109 PUBLIC STORAGE INC	19,836.18	21,659.05	0	0.00
186	CUSIP # 74758T303 QUALYS INC	13,901.64	11,399.51	0	0.00
434	CUSIP # 74762E102 QUANTA SERVICES INC	13,063.40	16,344.59	0	17.36
95	CUSIP # 755111507 RAYTHEON COMPANY	14,568.25	14,468.18	0	82.41
100	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,023.00	15,205.62	0	0.00
170	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	12,098.90	14,879.03	0	0.00

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1,274	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,822.90	16,542.15	0	211.01
178	CUSIP # 76680R206 RINGCENTRAL INC CL A	14,674.32	8,721.02	0	0.00
435	CUSIP # 775711104 ROLLINS INC	15,703.50	9,409.42	0	0.00
199	CUSIP # 778296103 ROSS STORES INC	16,556.80	12,639.48	0	0.00
150	CUSIP # 800013104 SANDERSON FARMS INC	14,893.50	15,097.32	0	0.00
207	CUSIP # 806407102 HENRY SCHEIN INC	16,253.64	14,740.37	0	0.00
4	CUSIP # 811543107 SEABOARD CORP	14,152.04	15,736.72	0	0.00
519	CUSIP # 830566105 SKECHERS USA INC	11,879.91	13,911.69	0	0.00
217	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	14,543.34	17,910.69	0	0.00
141	CUSIP # 832696405 JM SMUCKER CO	13,182.09	16,817.04	0	0.00
315	CUSIP # 844741108 SOUTHWEST AIRLINES	14,641.20	14,621.32	0	50.40
331	CUSIP # 848577102 SPIRIT AIRLINES INC	19,171.52	11,913.41	0	0.00
211	CUSIP # 84857L101 SPIRE INC	15,630.88	15,592.82	0	125.02
604	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	14,200.04	12,408.96	0	0.00

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73	CUSIP # 852857200 STAMPS.COM INC	11,361.72	13,958.23	0	0.00
113	CUSIP # 854502101 STANLEY BLACK & DECKER INC	13,530.62	18,060.21	0	0.00
171	CUSIP # 87162W100 SYNNEX CORPORATION	13,823.64	19,809.54	0	0.00
269	CUSIP # 871829107 SYSCO CORPORATION	16,855.54	14,688.62	0	0.00
351	CUSIP # 872540109 TJX COMPANIES INC	15,703.74	13,592.63	0	0.00
236	CUSIP # 872590104 T-MOBILE US INC	15,011.96	14,959.83	0	0.00
188	CUSIP # 87612E106 TARGET CORPORATION	12,424.92	11,131.46	0	0.00
217	CUSIP # 878237106 TECH DATA CORPORATION	17,752.77	16,654.59	0	0.00
476	CUSIP # 880770102 TERADYNE INC	14,936.88	20,139.95	0	0.00
183	CUSIP # 882508104 TEXAS INSTRUMENTS INC	17,293.50	14,482.61	0	0.00
210	CUSIP # 885160101 THOR INDUSTRIES INC	10,920.00	25,912.93	0	81.90
167	CUSIP # 891027104 TORCHMARK CORP	12,446.51	14,886.15	0	0.00
350	CUSIP # 902104108 II-VI INC	11,361.00	16,241.95	0	0.00
278	CUSIP # 902494103 TYSON FOODS INC CL A	14,845.20	16,962.07	0	0.00

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519	CUSIP # 911163103 UNITED NATURAL FOODS INC	5,496.21	18,909.36	0	0.00
113	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	12,305.70	15,506.73	0	0.00
74	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	18,434.88	12,456.21	0	0.00
469	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	12,175.24	13,233.06	0	0.00
113	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	13,171.28	13,026.46	0	0.00
354	CUSIP # 917047102 URBAN OUTFITTERS INC	11,752.80	8,577.49	0	0.00
146	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	10,945.62	8,938.13	0	0.00
369	CUSIP # 92343V104 VERIZON COMMUNICATIONS	20,745.18	19,040.65	0	0.00
126	CUSIP # 928563402 VMWARE INC CL A	17,278.38	11,057.01	0	3,378.06
248	CUSIP # 92939U106 WEC ENERGY GROUP INC	17,176.48	16,237.92	0	0.00
218	CUSIP # 94106L109 WASTE MANAGEMENT INC	19,399.82	18,685.57	0	0.00
55	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	12,984.95	11,119.91	0	0.00
258	CUSIP # 95040Q104 WELLTOWER INC	17,907.78	16,085.65	0	0.00
469	CUSIP # 950755108 WERNER ENTERPRISES INC	13,854.26	12,538.46	0	42.21

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268	CUSIP # 969904101 WILLIAMS-SONOMA INC	13,520.60	14,125.89	0	0.00
351	CUSIP # 98389B100 XCEL ENERGY INC	17,293.77	14,440.12	0	133.38
		2,634,360.95	2,762,912.34	45	6,913.88
FOREIGN STOCK					
1,316	CUSIP # 054536107 AXA S.A. (ADR)	28,149.24	33,801.18	0	0.00
427	CUSIP # 063671101 BANK OF MONTREAL	27,904.45	27,246.20	0	0.00
1,112	CUSIP # 138006309 CANON INC SPONS ADR	30,691.20	33,767.42	1	0.00
935	CUSIP # 26874R108 ENI SPA (ADR)	29,452.50	31,471.65	1	0.00
519	CUSIP # 433578507 HITACHI LTD ADR	27,486.24	39,165.92	0	0.00
1,171	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,972.95	33,907.53	1	0.00
1,156	CUSIP # 500458401 KOMATSU LTD SPONS ADR	24,900.24	39,884.33	0	0.00
731	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	33,377.46	27,342.51	1	0.00
11,582	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	29,649.92	42,064.43	1	0.00
1,309	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	29,125.25	30,452.22	0	0.00

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423	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	34,246.08	32,406.96	1	0.00
774	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	25,619.40	25,432.51	0	0.00
782	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	31,780.48	33,546.76	1	0.00
1,882	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	29,999.08	35,941.56	1	0.00
747	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	34,414.29	29,799.45	1	0.00
690	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	33,451.20	37,476.05	1	0.00
439	CUSIP # 780087102 ROYAL BANK OF CANADA	30,080.28	35,608.38	1	0.00
788	CUSIP # 80105N105 SANOFI-AVENTIS ADR	34,207.08	32,828.58	1	0.00
910	CUSIP # 867224107 SUNCOR ENERGY INC	25,452.70	33,666.79	0	6.51
3,063	CUSIP # 87969N204 TELSTRA CORP ADR	30,446.22	43,165.69	1	0.00
714	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	33,857.88	29,827.41	1	0.00
579	CUSIP # 891160509 TORONTO-DOMINION BANK	28,787.88	25,664.62	0	0.00
547	CUSIP # 89151E109 TOTAL SA SPON ADR	28,542.46	28,064.21	0	333.48
283	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	32,850.64	32,123.06	1	0.00

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207	CUSIP # G1151C101 ACCENTURE PLC	29,189.07	23,751.88	1	0.00
406	CUSIP # G29183103 EATON CORP PLC	27,875.96	28,979.89	0	0.00
400	CUSIP # H84989104 TE CONNECTIVITY LTD	30,252.00	37,310.55	1	0.00
343	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	28,523.88	30,286.89	0	0.00
		841,286.03	914,984.63	14	339.99
MUTUAL FUNDS - FIXED INCOME					
6,909	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	182,535.78	196,295.81	3	0.00
5,363	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	116,806.14	124,635.86	2	0.00
1,123	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	122,979.73	126,903.15	2	0.00
1,081	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	121,958.42	127,296.63	2	0.00
2,150	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	224,030.00	223,143.58	4	0.00
1,503	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	157,288.95	160,936.23	3	0.00
1,798	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	92,848.72	94,259.56	2	0.00

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4,952	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	246,857.20	248,362.28	4	0.00
4,539	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	125,321.79	122,076.57	2	0.00
11,608	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	313,996.40	311,392.10	5	0.00
		1,704,623.13	1,735,301.77	29	0.00
MUTUAL FUNDS - EQUITY					
621	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	59,429.70	61,310.26	1	0.00
827	CUSIP # 78463V107 SPDR GOLD TRUST	100,273.75	99,778.48	2	0.00
6,819	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	259,803.90	254,788.72	4	0.00
		419,507.35	415,877.46	7	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
238,148.26	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	238,148.26	238,148.26	4	0.00
		238,148.26	238,148.26	4	0.00
COMMON STOCK					
327	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	18,527.82	13,692.59	0	0.00
990	CUSIP # 002444107 AVX CORP	15,097.50	13,880.80	0	0.00
328	CUSIP # 002535300 AARON'S INC	13,792.40	9,865.50	0	11.48
44	CUSIP # 003654100 ABIOMED INC	14,301.76	9,113.00	0	0.00
371	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	17,555.72	16,079.35	0	0.00
346	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	14,853.78	19,366.79	0	0.00
217	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	13,254.36	14,220.31	0	0.00
191	CUSIP # 020002101 ALLSTATE CORPORATION	15,782.33	19,113.03	0	87.86
720	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,917.60	10,681.03	0	0.00
292	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	19,575.68	16,520.63	0	0.00

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228	CUSIP # 030506109 AMERICAN WOODMARK CORP	12,695.04	25,112.50	0	0.00
1,553	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	15,250.46	17,649.13	0	465.90
69	CUSIP # 036752103 ANTHEM INC	18,121.47	11,413.81	0	0.00
947	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	15,777.02	17,410.18	0	435.62
228	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	12,298.32	15,600.00	0	0.00
539	CUSIP # 038222105 APPLIED MATERIALS INC	17,646.86	19,727.75	0	0.00
215	CUSIP # 042735100 ARROW ELECTRONICS	14,824.25	15,600.96	0	0.00
169	CUSIP # 049560105 ATMOS ENERGY CORP	15,669.68	11,458.67	0	0.00
104	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	18,101.20	18,305.13	0	152.88
183	CUSIP # 053611109 AVERY DENNISON CORP	16,438.89	14,384.59	0	0.00
520	CUSIP # 05465C100 AXOS FINANCIAL INC	13,093.60	15,423.67	0	0.00
263	CUSIP # 086516101 BEST BUY INC	13,928.48	11,965.60	0	0.00
428	CUSIP # 089302103 BIG LOTS INC	12,377.76	22,202.57	0	0.00
59	CUSIP # 09062X103 BIOGEN IDEC INC	17,754.28	16,903.38	0	0.00

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62	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	14,932.08	12,339.98	0	0.00
450	CUSIP # 12504L109 CBRE GROUP INC	18,018.00	19,669.43	0	0.00
139	CUSIP # 125523100 CIGNA CORP	26,398.88	17,787.55	0	0.00
111	CUSIP # 12572Q105 CME GROUP INC	20,881.32	16,341.60	0	194.25
240	CUSIP # 126650100 CVS HEALTH CORP	15,724.80	17,828.61	0	0.00
417	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	19,874.22	17,879.17	0	0.00
130	CUSIP # 142339100 CARLISLE COMPANIES INC	13,067.60	14,900.19	0	0.00
201	CUSIP # 146229109 CARTERS INC	16,405.62	22,883.02	0	0.00
130	CUSIP # 15135B101 CENTENE CORPORATION	14,989.00	13,548.12	0	0.00
324	CUSIP # 156782104 CERNER CORP	16,990.56	17,259.40	0	0.00
334	CUSIP # 163072101 CHEESECAKE FACTORY	14,532.34	15,826.12	0	0.00
140	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	12,612.60	20,067.73	0	0.00
572	CUSIP # 171779309 CIENA CORP	19,396.52	12,449.63	0	0.00
463	CUSIP # 172755100 CIRRUS LOGIC INC	15,362.34	17,167.21	0	0.00

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756	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	14,628.60	16,971.09	0	151.20
171	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	14,379.39	10,332.12	0	0.00
248	CUSIP # 209115104 CONSOLIDATED EDISON INC	18,962.08	20,347.98	0	0.00
149	CUSIP # 21676P103 COOPER-STANDARD HOLDING	9,255.88	17,875.14	0	0.00
631	CUSIP # 216831107 COOPER TIRE & RUBBER	20,400.23	20,605.99	0	0.00
1,275	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	17,034.00	21,542.02	0	0.00
534	CUSIP # 219350105 CORNING INC	16,132.14	13,139.67	0	0.00
89	CUSIP # 22160K105 COSTCO WHOLESALE CORP	18,130.19	14,205.74	0	0.00
144	CUSIP # 231561101 CURTISS WRIGHT CORP	14,705.28	17,627.26	0	0.00
447	CUSIP # 23331A109 D R HORTON INC	15,493.02	21,504.12	0	0.00
179	CUSIP # 237194105 DARDEN RESTAURANTS INC	17,874.94	13,647.40	0	0.00
894	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	8,439.36	15,928.66	0	0.00
504	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,724.80	17,852.07	0	0.00
191	CUSIP # 256677105 DOLLAR GENERAL CORP	20,643.28	14,038.92	0	0.00

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256	CUSIP # 256746108 DOLLAR TREE INC	23,121.92	25,981.97	0	0.00
211	CUSIP # 29084Q100 EMCOR GROUP INC	12,594.59	14,780.73	0	0.00
245	CUSIP # 29355X107 ENPRO INDUSTRIES INC	14,724.50	21,359.68	0	0.00
178	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	12,737.68	16,081.91	0	0.00
307	CUSIP # 30040W108 EVERSOURCE ENERGY	19,967.28	16,764.65	0	0.00
270	CUSIP # 302130109 EXPEDITORS INTL WASH INC	18,384.30	13,600.62	0	0.00
323	CUSIP # 302445101 FLIR SYSTEMS INC	14,063.42	15,330.61	0	0.00
244	CUSIP # 302941109 FTI CONSULTING	16,260.16	10,346.04	0	0.00
127	CUSIP # 30303M102 FACEBOOK INC	16,648.43	22,125.14	0	0.00
741	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	19,673.55	23,209.44	0	0.00
100	CUSIP # 315616102 F5 NETWORKS INC	16,203.00	13,502.53	0	0.00
938	CUSIP # 31787A507 FINISAR CORPORATION	20,260.80	18,333.32	0	0.00
308	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	13,749.12	12,422.21	0	0.00
35	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	13,196.75	14,205.20	0	14.00

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312	CUSIP # 344849104 FOOT LOCKER INC	16,598.40	13,214.71	0	0.00
1,170	CUSIP # 36467W109 GAMESTOP CORP CL A	14,765.40	22,678.68	0	0.00
688	CUSIP # 364760108 GAP INC	17,722.88	22,424.26	0	0.00
102	CUSIP # 369550108 GENERAL DYNAMICS CORP	16,035.42	16,283.56	0	0.00
740	CUSIP # 371901109 GENTEX CORP	14,955.40	13,803.15	0	0.00
201	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	15,983.52	12,246.94	0	0.00
297	CUSIP # 393657101 GREENBRIER COMPANIES INC	11,743.38	15,976.81	0	0.00
150	CUSIP # 40412C101 HCA HOLDINGS INC	18,667.50	13,865.28	0	0.00
6,405	CUSIP # 422704106 HECLA MINING CO	15,115.80	24,237.31	0	0.00
485	CUSIP # 436440101 HOLOGIC INC	19,933.50	20,368.80	0	0.00
479	CUSIP # 440452100 HORMEL FOODS CORP	20,443.72	17,889.75	0	0.00
78	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	14,844.18	17,873.78	0	0.00
160	CUSIP # 451107106 IDACORP INC	14,889.60	13,206.27	0	0.00
57	CUSIP # 452327109 ILLUMINA INC	17,096.01	13,020.71	0	0.00

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189	CUSIP # 457187102 INGREDION INC	17,274.60	22,697.72	0	118.13
233	CUSIP # 45768S105 INNOSPEC INC	14,390.08	16,433.55	0	0.00
152	CUSIP # 45778Q107 INSPERITY INC	14,190.72	9,234.91	0	0.00
399	CUSIP # 458140100 INTEL CORPORATION	18,725.07	18,714.41	0	0.00
408	CUSIP # 460335201 INTL SPEEDWAY	17,894.88	15,499.48	0	0.00
36	CUSIP # 46120E602 INTUITIVE SURGICAL INC	17,241.12	13,869.70	0	0.00
1,130	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	16,362.40	19,513.53	0	474.60
118	CUSIP # 466032109 J&J SNACK FOODS	17,061.62	13,771.88	0	59.00
821	CUSIP # 477143101 JETBLUE AIRWAYS CORP	13,185.26	16,633.05	0	0.00
1,100	CUSIP # 50105F105 KRONOS WORLDWIDE INC	12,672.00	24,630.25	0	0.00
137	CUSIP # 512807108 LAM RESEARCH CORPORATION	18,655.29	24,456.84	0	0.00
163	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,594.21	17,121.47	0	0.00
60	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,710.40	19,012.48	0	0.00
1,193	CUSIP # 552848103 MGIC INVESTMENT CORP	12,478.78	12,971.59	0	0.00

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248	CUSIP # 55306N104 MKS INSTRUMENTS INC	16,023.28	23,170.03	0	0.00
507	CUSIP # 556269108 STEVEN MADDEN LTD	15,341.82	12,605.60	0	0.00
248	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	14,108.72	18,870.62	0	0.00
282	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	14,747.19	14,359.68	0	0.00
159	CUSIP # 574795100 MASIMO CORPORATION	17,071.83	13,972.62	0	0.00
541	CUSIP # 576485205 MATADOR RESOURCES CO	8,401.73	17,006.29	0	0.00
305	CUSIP # 577933104 MAXIMUS INC	19,852.45	17,491.40	0	0.00
340	CUSIP # 58502B106 MEDNAX INC	11,220.00	16,899.34	0	0.00
323	CUSIP # 589378108 MERCURY SYSTEMS INC	15,274.67	14,974.15	0	0.00
417	CUSIP # 595112103 MICRON TECHNOLOGY INC	13,231.41	18,245.26	0	0.00
108	CUSIP # 608190104 MOHAWK INDUSTRIES INC	12,631.68	20,958.87	0	0.00
307	CUSIP # 60871R209 MOLSON COORS BREWING CO B	17,241.12	23,563.52	0	0.00
358	CUSIP # 61174X109 MONSTER BEVERAGE CORP	17,620.76	22,057.64	0	0.00
158	CUSIP # 617700109 MORNINGSTAR INC	17,354.72	15,611.96	0	0.00

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8	CUSIP # 62944T105 NVR INC	19,495.92	16,064.15	0	0.00
170	CUSIP # 635017106 NATIONAL BEVERAGE	12,200.90	12,595.72	0	493.00
625	CUSIP # 651639106 NEWMONT MINING CORP	21,656.25	22,603.14	0	0.00
113	CUSIP # 65339F101 NEXTERA ENERGY INC	19,641.66	17,601.88	0	0.00
1,162	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	32,594.10	41,279.24	1	0.00
246	CUSIP # 654106103 NIKE INC CLASS B	18,238.44	13,797.70	0	54.12
66	CUSIP # 666807102 NORTHROP GRUMMAN CORP	16,163.40	15,080.63	0	0.00
297	CUSIP # 670346105 NUCOR CORPORATION	15,387.57	19,444.87	0	118.80
123	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	15,189.27	9,810.52	0	0.00
1,077	CUSIP # 682189105 ON SEMICONDUCTOR CORP	17,781.27	22,473.04	0	0.00
2,624	CUSIP # 684060106 ORANGE SPON ADR	42,482.56	40,695.02	1	0.00
293	CUSIP # 690742101 OWENS CORNING	12,886.14	16,648.17	0	0.00
410	CUSIP # 69331C108 PG & E CORP	9,737.50	18,152.83	0	0.00
180	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	16,552.80	16,205.37	0	0.00

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110	CUSIP # 693656100 PVH CORP	10,224.50	11,254.92	0	0.00
944	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	16,085.76	18,170.86	0	198.24
1,098	CUSIP # 72147K108 PILGRIMS PRIDE CORP	17,029.98	27,726.33	0	0.00
201	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	17,125.20	14,323.55	0	0.00
305	CUSIP # 729132100 PLEXUS CORP	15,579.40	18,361.49	0	0.00
348	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	15,955.80	15,437.64	0	126.15
191	CUSIP # 74144T108 T ROWE PRICE GROUP INC	17,633.12	19,866.79	0	0.00
278	CUSIP # 74340W103 PROLOGIS INC	16,324.16	17,761.74	0	0.00
103	CUSIP # 74460D109 PUBLIC STORAGE INC	20,848.23	22,835.47	0	0.00
201	CUSIP # 74758T303 QUALYS INC	15,022.74	12,463.27	0	0.00
476	CUSIP # 74762E102 QUANTA SERVICES INC	14,327.60	17,984.33	0	19.04
101	CUSIP # 755111507 RAYTHEON COMPANY	15,488.35	14,893.76	0	87.62
110	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	15,425.30	16,657.37	0	0.00
186	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,237.62	16,282.39	0	0.00

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1,466	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	15,906.10	19,096.31	0	242.81
192	CUSIP # 76680R206 RINGCENTRAL INC CL A	15,828.48	9,627.78	0	0.00
490	CUSIP # 775711104 ROLLINS INC	17,689.00	10,164.49	0	0.00
210	CUSIP # 778296103 ROSS STORES INC	17,472.00	13,029.45	0	0.00
173	CUSIP # 800013104 SANDERSON FARMS INC	17,177.17	16,593.23	0	0.00
234	CUSIP # 806407102 HENRY SCHEIN INC	18,373.68	16,753.33	0	0.00
4	CUSIP # 811543107 SEABOARD CORP	14,152.04	16,061.03	0	0.00
569	CUSIP # 830566105 SKECHERS USA INC	13,024.41	14,834.42	0	0.00
230	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	15,414.60	18,557.85	0	0.00
155	CUSIP # 832696405 JM SMUCKER CO	14,490.95	18,527.52	0	0.00
334	CUSIP # 844741108 SOUTHWEST AIRLINES	15,524.32	15,010.91	0	53.44
380	CUSIP # 848577102 SPIRIT AIRLINES INC	22,009.60	14,786.93	0	0.00
243	CUSIP # 84857L101 SPIRE INC	18,001.44	17,995.91	0	143.98
652	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	15,328.52	13,218.98	0	0.00

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79	CUSIP # 852857200 STAMPS.COM INC	12,295.56	15,310.06	0	0.00
129	CUSIP # 854502101 STANLEY BLACK & DECKER INC	15,446.46	20,537.68	0	0.00
188	CUSIP # 87162W100 SYNNEX CORPORATION	15,197.92	21,892.08	0	0.00
285	CUSIP # 871829107 SYSCO CORPORATION	17,858.10	15,770.34	0	0.00
372	CUSIP # 872540109 TJX COMPANIES INC	16,643.28	14,709.54	0	0.00
269	CUSIP # 872590104 T-MOBILE US INC	17,111.09	17,212.65	0	0.00
214	CUSIP # 87612E106 TARGET CORPORATION	14,143.26	13,813.28	0	0.00
250	CUSIP # 878237106 TECH DATA CORPORATION	20,452.50	18,221.43	0	0.00
537	CUSIP # 880770102 TERADYNE INC	16,851.06	22,697.53	0	0.00
194	CUSIP # 882508104 TEXAS INSTRUMENTS INC	18,333.00	15,044.24	0	0.00
237	CUSIP # 885160101 THOR INDUSTRIES INC	12,324.00	29,498.41	0	92.43
183	CUSIP # 891027104 TORCHMARK CORP	13,638.99	16,284.23	0	0.00
378	CUSIP # 902104108 II-VI INC	12,269.88	17,635.31	0	0.00
317	CUSIP # 902494103 TYSON FOODS INC CL A	16,927.80	18,862.57	0	0.00

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597	CUSIP # 911163103 UNITED NATURAL FOODS INC	6,322.23	21,492.93	0	0.00
124	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	13,503.60	17,080.42	0	0.00
78	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	19,431.36	13,297.36	0	0.00
506	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,135.76	13,628.91	0	0.00
124	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	14,453.44	14,313.06	0	0.00
388	CUSIP # 917047102 URBAN OUTFITTERS INC	12,881.60	9,849.64	0	0.00
166	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	12,445.02	9,981.19	0	0.00
391	CUSIP # 92343V104 VERIZON COMMUNICATIONS	21,982.02	20,415.61	0	0.00
134	CUSIP # 928563402 VMWARE INC CL A	18,375.42	11,462.63	0	3,592.54
283	CUSIP # 92939U106 WEC ENERGY GROUP INC	19,600.58	18,544.91	0	0.00
231	CUSIP # 94106L109 WASTE MANAGEMENT INC	20,556.69	19,862.89	0	0.00
62	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	14,637.58	12,816.10	0	0.00
293	CUSIP # 95040Q104 WELLTOWER INC	20,337.13	18,284.50	0	0.00
506	CUSIP # 950755108 WERNER ENTERPRISES INC	14,947.24	13,629.74	0	45.54

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302	CUSIP # 969904101 WILLIAMS-SONOMA INC	15,235.90	16,007.72	0	0.00
400	CUSIP # 98389B100 XCEL ENERGY INC	19,708.00	15,993.76	0	152.00
		2,921,317.67	3,061,619.86	53	7,584.63
FOREIGN STOCK					
1,559	CUSIP # 054536107 AXA S.A. (ADR)	33,347.01	39,969.07	1	0.00
505	CUSIP # 063671101 BANK OF MONTREAL	33,001.75	32,052.07	1	0.00
1,317	CUSIP # 138006309 CANON INC SPONS ADR	36,349.20	40,765.63	1	0.00
1,107	CUSIP # 26874R108 ENI SPA (ADR)	34,870.50	37,327.34	1	0.00
615	CUSIP # 433578507 HITACHI LTD ADR	32,570.40	46,596.90	1	0.00
1,386	CUSIP # 438128308 HONDA MOTORS LTD ADR	36,659.70	41,020.80	1	0.00
1,369	CUSIP # 500458401 KOMATSU LTD SPONS ADR	29,488.26	47,228.90	1	0.00
866	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	39,541.56	32,337.61	1	0.00
13,717	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	35,115.52	49,896.89	1	0.00
1,550	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	34,487.50	35,236.11	1	0.00

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501	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	40,560.96	38,390.32	1	0.00
917	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	30,352.70	30,212.90	1	0.00
926	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	37,632.64	38,216.39	1	0.00
2,229	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	35,530.26	43,070.11	1	0.00
885	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	40,771.95	37,108.76	1	0.00
817	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	39,608.16	44,147.87	1	0.00
520	CUSIP # 780087102 ROYAL BANK OF CANADA	35,630.40	42,178.46	1	0.00
933	CUSIP # 80105N105 SANOFI-AVENTIS ADR	40,501.53	38,779.61	1	0.00
1,078	CUSIP # 867224107 SUNCOR ENERGY INC	30,151.66	40,032.21	1	7.71
3,628	CUSIP # 87969N204 TELSTRA CORP ADR	36,062.32	52,922.03	1	0.00
846	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	40,117.32	35,357.23	1	0.00
686	CUSIP # 891160509 TORONTO-DOMINION BANK	34,107.92	30,419.89	1	0.00
648	CUSIP # 89151E109 TOTAL SA SPON ADR	33,812.64	33,406.87	1	395.06
335	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	38,886.80	39,277.53	1	0.00

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245	CUSIP # G1151C101 ACCENTURE PLC	34,547.45	26,879.20	1	0.00
481	CUSIP # G29183103 EATON CORP PLC	33,025.46	34,227.64	1	0.00
474	CUSIP # H84989104 TE CONNECTIVITY LTD	35,848.62	44,094.63	1	0.00
407	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	33,846.12	36,052.06	1	0.00
		996,426.31	1,087,205.03	18	402.77
MUTUAL FUNDS - FIXED INCOME					
4,416	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	116,670.72	126,204.86	2	0.00
3,856	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	83,983.68	89,184.60	2	0.00
539	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	59,025.89	61,031.06	1	0.00
518	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	58,440.76	60,890.69	1	0.00
589	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	61,373.80	60,260.28	1	0.00
1,781	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	88,782.85	89,438.90	2	0.00
4,351	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	120,131.11	116,888.39	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,129	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	301,039.45	301,824.83	5	0.00
		889,448.26	905,723.61	16	0.00
MUTUAL FUNDS - EQUITY					
595	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	56,941.50	58,821.74	1	0.00
1,057	CUSIP # 78463V107 SPDR GOLD TRUST	128,161.25	128,352.51	2	0.00
7,265	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	276,796.50	269,509.03	5	0.00
		461,899.25	456,683.28	8	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,037.86	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	21,037.86	21,037.86	1	0.00
		21,037.86	21,037.86	1	0.00
COMMON STOCK					
93	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,269.38	4,519.46	0	0.00
283	CUSIP # 002444107 AVX CORP	4,315.75	4,731.54	0	0.00
94	CUSIP # 002535300 AARON'S INC	3,952.70	4,044.90	0	3.12
13	CUSIP # 003654100 ABIOMED INC	4,225.52	3,667.82	0	0.00
106	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	5,015.92	4,882.70	0	0.00
99	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	4,250.07	5,740.11	0	0.00
62	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	3,786.96	4,202.73	0	0.00
55	CUSIP # 020002101 ALLSTATE CORPORATION	4,544.65	5,364.40	0	23.92
206	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,981.98	3,699.02	0	0.00
84	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	5,631.36	4,883.83	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 030506109 AMERICAN WOODMARK CORP	3,619.20	6,157.96	0	0.00
444	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	4,360.08	4,807.29	0	133.20
20	CUSIP # 036752103 ANTHEM INC	5,252.60	4,617.12	0	0.00
271	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	4,514.86	5,028.00	0	124.66
65	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	3,506.10	4,546.30	0	0.00
154	CUSIP # 038222105 APPLIED MATERIALS INC	5,041.96	6,207.42	0	0.00
62	CUSIP # 042735100 ARROW ELECTRONICS	4,274.90	4,607.12	0	0.00
48	CUSIP # 049560105 ATMOS ENERGY CORP	4,450.56	4,123.07	0	0.00
30	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	5,221.50	5,256.89	0	44.10
52	CUSIP # 053611109 AVERY DENNISON CORP	4,671.16	4,972.87	0	0.00
149	CUSIP # 05465C100 AXOS FINANCIAL INC	3,751.82	4,722.76	0	0.00
75	CUSIP # 086516101 BEST BUY INC	3,972.00	4,543.61	0	0.00
122	CUSIP # 089302103 BIG LOTS INC	3,528.24	5,749.47	0	0.00
17	CUSIP # 09062X103 BIOGEN IDEC INC	5,115.64	5,418.72	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,335.12	4,304.45	0	0.00
129	CUSIP # 12504L109 CBRE GROUP INC	5,165.16	5,625.41	0	0.00
39	CUSIP # 125523100 CIGNA CORP	7,406.88	5,024.25	0	0.00
32	CUSIP # 12572Q105 CME GROUP INC	6,019.84	5,147.02	0	56.00
69	CUSIP # 126650100 CVS HEALTH CORP	4,520.88	5,015.86	0	0.00
119	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	5,671.54	5,025.10	0	0.00
37	CUSIP # 142339100 CARLISLE COMPANIES INC	3,719.24	4,224.24	0	0.00
58	CUSIP # 146229109 CARTERS INC	4,733.96	6,132.95	0	0.00
37	CUSIP # 15135B101 CENTENE CORPORATION	4,266.10	4,428.56	0	0.00
93	CUSIP # 156782104 CERNER CORP	4,876.92	5,513.76	0	0.00
96	CUSIP # 163072101 CHEESECAKE FACTORY	4,176.96	4,889.23	0	0.00
40	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	3,603.60	5,421.60	0	0.00
164	CUSIP # 171779309 CIENA CORP	5,561.24	4,190.36	0	0.00
132	CUSIP # 172755100 CIRRUS LOGIC INC	4,379.76	5,933.83	0	0.00

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216	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	4,179.60	4,814.67	0	41.20
49	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	4,120.41	3,663.62	0	0.00
71	CUSIP # 209115104 CONSOLIDATED EDISON INC	5,428.66	5,683.74	0	0.00
43	CUSIP # 21676P103 COOPER-STANDARD HOLDING	2,671.16	4,906.58	0	0.00
181	CUSIP # 216831107 COOPER TIRE & RUBBER	5,851.73	5,628.99	0	0.00
365	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	4,876.40	5,753.43	0	0.00
153	CUSIP # 219350105 CORNING INC	4,622.13	4,644.69	0	0.00
25	CUSIP # 22160K105 COSTCO WHOLESALE CORP	5,092.75	4,712.18	0	0.00
41	CUSIP # 231561101 CURTISS WRIGHT CORP	4,186.92	5,059.08	0	0.00
128	CUSIP # 23331A109 D R HORTON INC	4,436.48	5,710.98	0	0.00
51	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,092.86	4,822.24	0	0.00
256	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	2,416.64	4,405.00	0	0.00
144	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,492.80	4,856.60	0	0.00
55	CUSIP # 256677105 DOLLAR GENERAL CORP	5,944.40	4,926.73	0	0.00

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73	CUSIP # 256746108 DOLLAR TREE INC	6,593.36	6,856.15	0	0.00
61	CUSIP # 29084Q100 EMCOR GROUP INC	3,641.09	4,372.31	0	0.00
70	CUSIP # 29355X107 ENPRO INDUSTRIES INC	4,207.00	5,558.43	0	0.00
51	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	3,649.56	4,719.84	0	0.00
88	CUSIP # 30040W108 EVERSOURCE ENERGY	5,723.52	5,273.06	0	0.00
77	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,242.93	4,905.53	0	0.00
92	CUSIP # 302445101 FLIR SYSTEMS INC	4,005.68	4,746.13	0	0.00
70	CUSIP # 302941109 FTI CONSULTING	4,664.80	3,793.32	0	0.00
36	CUSIP # 30303M102 FACEBOOK INC	4,719.24	6,034.34	0	0.00
212	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	5,628.60	5,927.64	0	0.00
28	CUSIP # 315616102 F5 NETWORKS INC	4,536.84	4,419.85	0	0.00
268	CUSIP # 31787A507 FINISAR CORPORATION	5,788.80	5,088.85	0	0.00
88	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,928.32	4,150.51	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	3,770.50	4,215.88	0	4.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
89	CUSIP # 344849104 FOOT LOCKER INC	4,734.80	3,984.10	0	0.00
335	CUSIP # 36467W109 GAMESTOP CORP CL A	4,227.70	5,394.24	0	0.00
197	CUSIP # 364760108 GAP INC	5,074.72	6,022.57	0	0.00
29	CUSIP # 369550108 GENERAL DYNAMICS CORP	4,559.09	5,523.64	0	0.00
212	CUSIP # 371901109 GENTEX CORP	4,284.52	4,439.55	0	0.00
58	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	4,612.16	4,090.94	0	0.00
85	CUSIP # 393657101 GREENBRIER COMPANIES INC	3,360.90	4,497.19	0	0.00
43	CUSIP # 40412C101 HCA HOLDINGS INC	5,351.35	4,713.43	0	0.00
1,833	CUSIP # 422704106 HECLA MINING CO	4,325.88	6,221.08	0	0.00
139	CUSIP # 436440101 HOLOGIC INC	5,712.90	5,677.22	0	0.00
137	CUSIP # 440452100 HORMEL FOODS CORP	5,847.16	5,054.78	0	0.00
22	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	4,186.82	5,069.06	0	0.00
46	CUSIP # 451107106 IDACORP INC	4,280.76	4,111.41	0	0.00
16	CUSIP # 452327109 ILLUMINA INC	4,798.88	4,382.88	0	0.00

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54	CUSIP # 457187102 INGREDION INC	4,935.60	6,038.16	0	33.75
67	CUSIP # 45768S105 INNOSPEC INC	4,137.92	4,783.34	0	0.00
43	CUSIP # 45778Q107 INSPERITY INC	4,014.48	3,621.11	0	0.00
114	CUSIP # 458140100 INTEL CORPORATION	5,350.02	5,389.98	0	0.00
117	CUSIP # 460335201 INTL SPEEDWAY	5,131.62	4,627.16	0	0.00
10	CUSIP # 46120E602 INTUITIVE SURGICAL INC	4,789.20	4,462.13	0	0.00
323	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	4,677.04	5,337.84	0	135.66
34	CUSIP # 466032109 J&J SNACK FOODS	4,916.06	4,765.96	0	16.00
235	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,774.10	4,493.57	0	0.00
315	CUSIP # 50105F105 KRONOS WORLDWIDE INC	3,628.80	6,315.41	0	0.00
39	CUSIP # 512807108 LAM RESEARCH CORPORATION	5,310.63	6,611.15	0	0.00
47	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,496.49	5,051.78	0	0.00
17	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	4,451.28	5,425.57	0	0.00
342	CUSIP # 552848103 MGIC INVESTMENT CORP	3,577.32	4,098.98	0	0.00

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71	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,587.31	6,348.30	0	0.00
145	CUSIP # 556269108 STEVEN MADDEN LTD	4,387.70	4,349.17	0	0.00
71	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,039.19	5,375.97	0	0.00
81	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,235.90	4,494.32	0	0.00
46	CUSIP # 574795100 MASIMO CORPORATION	4,939.02	4,582.38	0	0.00
155	CUSIP # 576485205 MATADOR RESOURCES CO	2,407.15	4,681.70	0	0.00
87	CUSIP # 577933104 MAXIMUS INC	5,662.83	5,447.58	0	0.00
97	CUSIP # 58502B106 MEDNAX INC	3,201.00	4,580.20	0	0.00
92	CUSIP # 589378108 MERCURY SYSTEMS INC	4,350.68	4,293.04	0	0.00
119	CUSIP # 595112103 MICRON TECHNOLOGY INC	3,775.87	5,269.22	0	0.00
31	CUSIP # 608190104 MOHAWK INDUSTRIES INC	3,625.76	5,915.41	0	0.00
88	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,942.08	6,180.48	0	0.00
102	CUSIP # 61174X109 MONSTER BEVERAGE CORP	5,020.44	6,018.74	0	0.00
45	CUSIP # 617700109 MORNINGSTAR INC	4,942.80	4,958.72	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 62944T105 NVR INC	4,873.98	4,119.90	0	0.00
49	CUSIP # 635017106 NATIONAL BEVERAGE	3,516.73	4,817.72	0	133.40
179	CUSIP # 651639106 NEWMONT MINING CORP	6,202.35	6,226.35	0	0.00
32	CUSIP # 65339F101 NEXTERA ENERGY INC	5,562.24	5,191.57	0	0.00
333	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	9,340.65	11,754.24	1	0.00
70	CUSIP # 654106103 NIKE INC CLASS B	5,189.80	4,647.03	0	14.74
19	CUSIP # 666807102 NORTHROP GRUMMAN CORP	4,653.10	5,267.21	0	0.00
85	CUSIP # 670346105 NUCOR CORPORATION	4,403.85	5,421.03	0	34.00
35	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	4,322.15	4,249.41	0	0.00
308	CUSIP # 682189105 ON SEMICONDUCTOR CORP	5,085.08	6,245.40	0	0.00
751	CUSIP # 684060106 ORANGE SPON ADR	12,158.69	12,153.27	1	0.00
84	CUSIP # 690742101 OWENS CORNING	3,694.32	4,954.30	0	0.00
117	CUSIP # 69331C108 PG & E CORP	2,778.75	5,008.25	0	0.00
52	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	4,781.92	4,913.62	0	0.00

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31	CUSIP # 693656100 PVH CORP	2,881.45	3,709.25	0	0.00
270	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	4,600.80	5,122.93	0	53.97
314	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,870.14	6,919.84	0	0.00
57	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	4,856.40	4,603.56	0	0.00
87	CUSIP # 729132100 PLEXUS CORP	4,443.96	5,134.03	0	0.00
100	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	4,585.00	4,462.24	0	36.25
55	CUSIP # 74144T108 T ROWE PRICE GROUP INC	5,077.60	5,787.84	0	0.00
80	CUSIP # 74340W103 PROLOGIS INC	4,697.60	5,139.00	0	0.00
30	CUSIP # 74460D109 PUBLIC STORAGE INC	6,072.30	6,210.42	0	0.00
57	CUSIP # 74758T303 QUALYS INC	4,260.18	4,048.07	0	0.00
136	CUSIP # 74762E102 QUANTA SERVICES INC	4,093.60	4,831.85	0	5.44
29	CUSIP # 755111507 RAYTHEON COMPANY	4,447.15	5,166.96	0	25.16
31	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,347.13	4,590.52	0	0.00
53	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,772.01	4,563.53	0	0.00

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420	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	4,557.00	5,263.43	0	69.56
55	CUSIP # 76680R206 RINGCENTRAL INC CL A	4,534.20	3,752.52	0	0.00
140	CUSIP # 775711104 ROLLINS INC	5,054.00	4,257.72	0	0.00
60	CUSIP # 778296103 ROSS STORES INC	4,992.00	4,744.98	0	0.00
49	CUSIP # 800013104 SANDERSON FARMS INC	4,865.21	5,271.87	0	0.00
67	CUSIP # 806407102 HENRY SCHEIN INC	5,260.84	5,092.32	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,538.01	4,018.95	0	0.00
163	CUSIP # 830566105 SKECHERS USA INC	3,731.07	4,540.14	0	0.00
66	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	4,423.32	5,913.78	0	0.00
44	CUSIP # 832696405 JM SMUCKER CO	4,113.56	5,013.51	0	0.00
96	CUSIP # 844741108 SOUTHWEST AIRLINES	4,462.08	5,361.83	0	14.56
109	CUSIP # 848577102 SPIRIT AIRLINES INC	6,313.28	4,587.31	0	0.00
70	CUSIP # 84857L101 SPIRE INC	5,185.60	5,148.74	0	39.11
187	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,396.37	4,465.81	0	0.00

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23	CUSIP # 852857200 STAMPS.COM INC	3,579.72	4,790.25	0	0.00
37	CUSIP # 854502101 STANLEY BLACK & DECKER INC	4,430.38	5,545.74	0	0.00
54	CUSIP # 87162W100 SYNNEX CORPORATION	4,365.36	5,567.16	0	0.00
81	CUSIP # 871829107 SYSCO CORPORATION	5,075.46	4,945.22	0	0.00
107	CUSIP # 872540109 TJX COMPANIES INC	4,787.18	4,865.12	0	0.00
77	CUSIP # 872590104 T-MOBILE US INC	4,897.97	4,936.06	0	0.00
61	CUSIP # 87612E106 TARGET CORPORATION	4,031.49	4,287.63	0	0.00
71	CUSIP # 878237106 TECH DATA CORPORATION	5,808.51	5,773.08	0	0.00
154	CUSIP # 880770102 TERADYNE INC	4,832.52	6,116.14	0	0.00
56	CUSIP # 882508104 TEXAS INSTRUMENTS INC	5,292.00	5,322.81	0	0.00
68	CUSIP # 885160101 THOR INDUSTRIES INC	3,536.00	7,206.07	0	26.52
52	CUSIP # 891027104 TORCHMARK CORP	3,875.56	4,542.79	0	0.00
108	CUSIP # 902104108 II-VI INC	3,505.68	4,828.63	0	0.00
91	CUSIP # 902494103 TYSON FOODS INC CL A	4,859.40	5,779.04	0	0.00

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171	CUSIP # 911163103 UNITED NATURAL FOODS INC	1,810.89	5,781.39	0	0.00
36	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	3,920.40	4,631.05	0	0.00
22	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	5,480.64	4,833.83	0	0.00
145	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	3,764.20	4,782.03	0	0.00
36	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	4,196.16	4,250.79	0	0.00
111	CUSIP # 917047102 URBAN OUTFITTERS INC	3,685.20	3,606.52	0	0.00
47	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	3,523.59	4,207.00	0	0.00
112	CUSIP # 92343V104 VERIZON COMMUNICATIONS	6,296.64	5,688.40	0	0.00
38	CUSIP # 928563402 VMWARE INC CL A	5,210.94	4,711.65	0	1,018.78
81	CUSIP # 92939U106 WEC ENERGY GROUP INC	5,610.06	5,364.94	0	0.00
66	CUSIP # 94106L109 WASTE MANAGEMENT INC	5,873.34	5,742.89	0	0.00
18	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	4,249.62	4,427.66	0	0.00
84	CUSIP # 95040Q104 WELLTOWER INC	5,830.44	5,265.26	0	0.00
145	CUSIP # 950755108 WERNER ENTERPRISES INC	4,283.30	4,660.07	0	13.05

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86	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,338.70	4,861.76	0	0.00
114	CUSIP # 98389B100 XCEL ENERGY INC	5,616.78	5,242.15	0	43.32
		834,434.82	914,976.94	54	2,143.47
FOREIGN STOCK					
446	CUSIP # 054536107 AXA S.A. (ADR)	9,539.94	11,665.54	1	0.00
145	CUSIP # 063671101 BANK OF MONTREAL	9,475.75	10,921.96	1	0.00
377	CUSIP # 138006309 CANON INC SPONS ADR	10,405.20	11,896.75	1	0.00
317	CUSIP # 26874R108 ENI SPA (ADR)	9,985.50	11,080.78	1	0.00
176	CUSIP # 433578507 HITACHI LTD ADR	9,320.96	12,489.39	1	0.00
397	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,500.65	11,713.50	1	0.00
392	CUSIP # 500458401 KOMATSU LTD SPONS ADR	8,443.68	12,517.63	1	0.00
248	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	11,323.68	10,626.88	1	0.00
3,925	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	10,048.00	13,379.43	1	0.00
444	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,879.00	10,856.27	1	0.00

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143	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	11,577.28	11,391.46	1	0.00
262	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	8,672.20	10,794.93	1	0.00
265	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	10,769.60	11,782.85	1	0.00
638	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	10,169.72	12,191.92	1	0.00
253	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	11,655.71	10,979.36	1	0.00
234	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	11,344.32	12,257.73	1	0.00
149	CUSIP # 780087102 ROYAL BANK OF CANADA	10,209.48	11,791.28	1	0.00
267	CUSIP # 80105N105 SANOFI-AVENTIS ADR	11,590.47	11,477.75	1	0.00
308	CUSIP # 867224107 SUNCOR ENERGY INC	8,614.76	11,467.16	1	2.09
1,038	CUSIP # 87969N204 TELSTRA CORP ADR	10,317.72	12,584.50	1	0.00
242	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	11,475.64	10,924.45	1	0.00
196	CUSIP # 891160509 TORONTO-DOMINION BANK	9,745.12	10,648.41	1	0.00
185	CUSIP # 89151E109 TOTAL SA SPON ADR	9,653.30	10,382.59	1	112.18
96	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	11,143.68	11,497.93	1	0.00

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70	CUSIP # G1151C101 ACCENTURE PLC	9,870.70	10,116.30	1	0.00
138	CUSIP # G29183103 EATON CORP PLC	9,475.08	10,687.51	1	0.00
136	CUSIP # H84989104 TE CONNECTIVITY LTD	10,285.68	12,244.37	1	0.00
116	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	9,646.56	11,316.07	1	0.00
		285,139.38	321,684.70	19	114.27
MUTUAL FUNDS - FIXED INCOME					
1,264	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	33,394.88	35,232.60	2	0.00
1,104	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	24,045.12	25,552.89	2	0.00
154	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	16,864.54	17,221.99	1	0.00
148	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	16,697.36	17,248.38	1	0.00
168	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	17,505.60	17,138.84	1	0.00
510	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	25,423.50	25,580.38	2	0.00
1,245	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	34,374.45	34,079.14	2	0.00

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3,185	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	86,154.25	84,675.12	6	0.00
		254,459.70	256,729.34	17	0.00
MUTUAL FUNDS - EQUITY					
170	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	16,269.00	16,863.13	1	0.00
302	CUSIP # 78463V107 SPDR GOLD TRUST	36,617.50	35,550.57	2	0.00
2,079	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	79,209.90	84,644.32	5	0.00
		132,096.40	137,058.02	9	0.00



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FIRST TRUST ALL EQUITY ALLOCATN
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
55,180.69	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	55,180.69	55,180.69	2	0.00
		55,180.69	55,180.69	2	0.00
COMMON STOCK					
471	CUSIP # 00206R102 AT&T INC	13,442.34	19,820.18	0	0.00
1,056	CUSIP # 002444107 AVX CORP	16,104.00	12,763.35	1	0.00
450	CUSIP # 002896207 ABERCROMBIE & FITCH CO	9,022.50	8,204.21	0	0.00
129	CUSIP # 003654100 ABIOMED INC	41,930.16	25,878.67	1	0.00
1,787	CUSIP # 004446100 ACETO CORPORATION	1,501.08	17,676.24	0	0.00
385	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	18,218.20	16,694.41	1	0.00
439	CUSIP # 00766T100 AECOM TECHNOLOGY CORP	11,633.50	16,335.19	0	0.00
587	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	20,680.01	18,512.04	1	0.00
1,652	CUSIP # 015857105 ALGONQUIN POWE & UTILITIES	16,602.60	18,374.66	1	211.79
109	CUSIP # 016255101 ALIGN TECHNOLOGY INC	22,827.87	11,443.80	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
988	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	43,383.08	43,312.01	1	0.00
176	CUSIP # 020002101 ALLSTATE CORPORATION	14,542.88	17,780.29	0	77.74
262	CUSIP # 025676206 AMERICAN EQUITY INVT LIFE HL	7,320.28	8,109.77	0	0.00
327	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	9,306.42	8,411.17	0	0.00
441	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	7,347.06	8,100.20	0	202.86
476	CUSIP # 038222105 APPLIED MATERIALS INC	15,584.24	15,247.85	1	0.00
427	CUSIP # 03852U106 ARAMARK	12,370.19	18,137.32	0	0.00
902	CUSIP # 03938L203 ARCELORMITTAL	18,644.34	29,852.58	1	0.00
458	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	18,764.26	16,922.08	1	0.00
774	CUSIP # 03957W106 ARCHROCK INC	5,797.26	7,738.61	0	0.00
102	CUSIP # 040413106 ARISTA NETWORKS INC	21,491.40	10,712.27	1	0.00
316	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	6,478.00	8,007.22	0	0.00
229	CUSIP # 042735100 ARROW ELECTRONICS	15,789.55	16,520.54	1	0.00
464	CUSIP # 053807103 AVNET INC	16,750.40	18,483.46	1	0.00

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982	CUSIP # 06777U101 BARNES & NOBLE EDUCATION INC	3,937.82	8,210.49	0	0.00
314	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	14,924.42	15,492.14	0	0.00
18	CUSIP # 08986R309 BIGLARI HOLDINGS INC CL B	2,044.44	7,547.93	0	0.00
1	CUSIP # 08986R408 BIGLARI HOLDINGS INC CL A	587.67	1,175.00	0	0.00
264	CUSIP # 12514G108 CDW CORP OF DELAWARE	21,397.20	18,674.69	1	0.00
90	CUSIP # 125523100 CIGNA CORP	17,092.80	18,259.99	1	0.00
662	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	9,850.56	12,279.15	0	0.00
253	CUSIP # 126650100 CVS HEALTH CORP	16,576.56	18,593.01	1	0.00
1,327	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	8,612.23	16,150.11	0	0.00
297	CUSIP # 14149Y108 CARDINAL HEALTH INC	13,246.20	18,412.05	0	141.46
1,158	CUSIP # 149205106 CATO CORP CLASS A	16,524.66	18,708.26	1	366.96
1,343	CUSIP # 150602209 CEDAR SHOPPING CENTERS INC	4,217.02	8,073.83	0	0.00
171	CUSIP # 150870103 CELANESE CORP SERIES A	15,384.87	18,046.06	1	0.00
179	CUSIP # 15135B101 CENTENE CORPORATION	20,638.70	18,526.59	1	0.00

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485	CUSIP # 163851108 THE CHEMOURS CO	13,686.70	24,171.58	0	0.00
767	CUSIP # 171779309 CIENA CORP	26,008.97	16,862.91	1	0.00
200	CUSIP # 171798101 CIMAREX ENERGY CO	12,330.00	24,345.26	0	0.00
1,843	CUSIP # 18911Q102 CLOUD PEAK ENERGY INC	675.09	8,164.28	0	0.00
399	CUSIP # 192422103 COGNEX CORPORATION	15,429.33	23,838.18	1	0.00
458	CUSIP # 20030N101 COMCAST CORP	15,594.90	18,624.22	1	87.02
1,939	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	5,467.98	8,600.09	0	0.00
370	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	9,005.80	8,371.76	0	0.00
571	CUSIP # 219350105 CORNING INC	17,249.91	14,073.87	1	0.00
1,749	CUSIP # 222795106 COUSINS PROPERTIES INC	13,817.10	16,156.84	0	0.00
328	CUSIP # 228368106 CROWN HOLDINGS, INC	13,634.96	18,531.04	0	0.00
117	CUSIP # 244199105 DEERE & CO	17,452.89	18,295.68	1	88.92
589	CUSIP # 25179M103 DEVON ENERGY CORPORATION	13,276.06	24,208.01	0	0.00
889	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	8,392.16	16,352.15	0	0.00

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198	CUSIP # 277432100 EASTMAN CHEMICAL CO	14,475.78	14,987.12	0	117.80
487	CUSIP # 278642103 EBAY INC	13,670.09	14,470.59	0	0.00
289	CUSIP # 281020107 EDISON INTERNATIONAL	16,406.53	18,123.21	1	177.01
372	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	22,952.40	19,082.79	1	100.44
775	CUSIP # 30219E103 EXPRESS INC	3,960.25	7,276.02	0	0.00
684	CUSIP # 302301106 EZCORP INC-CL A	5,287.32	8,130.25	0	0.00
74	CUSIP # 31428X106 FEDEX CORPORATION	11,938.42	18,614.50	0	46.15
1,467	CUSIP # 345370860 FORD MOTOR COMPANY	11,222.55	18,126.04	0	0.00
503	CUSIP # 349553107 FORTIS INC	16,780.08	18,264.61	1	0.00
1,277	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	13,165.87	24,319.32	0	0.00
295	CUSIP # 361448103 GATX CORP	20,888.95	18,406.60	1	0.00
1,016	CUSIP # 36467W109 GAMESTOP CORP CL A	12,821.92	24,872.41	0	0.00
715	CUSIP # 364760108 GAP INC	18,418.40	23,751.77	1	0.00
446	CUSIP # 37045V100 GENERAL MOTORS CO	14,918.70	15,677.05	0	0.00

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859	CUSIP # 377316104 GLATFELTER (P.H.)CO	8,383.84	17,157.27	0	0.00
113	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	5,957.36	7,998.36	0	0.00
1,247	CUSIP # 402635304 GULFPORT ENERGY CORP	8,167.85	16,058.74	0	0.00
621	CUSIP # 40416E103 HCI GROUP INC	31,553.01	20,138.60	1	0.00
400	CUSIP # 428567101 HIBBETT SPORTS INC	5,720.00	8,368.17	0	0.00
1,596	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	3,974.04	9,819.01	0	0.00
130	CUSIP # 437076102 HOME DEPOT INC	22,336.60	24,450.05	1	0.00
74	CUSIP # 444859102 HUMANA INC	21,199.52	18,866.93	1	37.00
103	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	19,601.93	23,554.97	1	0.00
113	CUSIP # 452327109 ILLUMINA INC	33,892.09	25,796.77	1	0.00
411	CUSIP # 460335201 INTL SPEEDWAY	18,026.46	15,658.47	1	0.00
454	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	6,573.92	7,965.17	0	190.68
686	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	12,656.70	8,345.66	0	0.00
88	CUSIP # 48253L106 KLX ENERGY SERVICES HOLDINGS	2,063.60	86.47	0	0.00

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509	CUSIP # 48666K109 K B HOME	9,721.90	15,788.30	0	0.00
921	CUSIP # 502160104 LSB INDUSTRIES INC	5,083.92	8,236.47	0	0.00
115	CUSIP # 50540R409 LABORATORY CORP AMERICA	14,531.40	18,411.98	0	0.00
133	CUSIP # 512807108 LAM RESEARCH CORPORATION	18,110.61	24,604.34	1	0.00
103	CUSIP # 521865204 LEAR CORPORATION	12,654.58	12,084.33	0	0.00
389	CUSIP # 524901105 LEGG MASON INC	9,923.39	15,872.62	0	127.16
117	CUSIP # 526107107 LENNOX INTERNATIONAL INC	25,606.62	24,183.03	1	74.88
57	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	14,924.88	18,000.77	0	0.00
696	CUSIP # 546347105 LOUISIANA PACIFIC	15,465.12	18,220.31	1	0.00
199	CUSIP # 548661107 LOWES COS INC	18,379.64	18,429.93	1	0.00
256	CUSIP # 552676108 MDC HOLDINGS INC	7,196.16	8,110.98	0	0.00
239	CUSIP # 55305B101 M/I HOMES INC	5,023.78	8,116.52	0	0.00
145	CUSIP # 56418H100 MANPOWER INC	9,396.00	17,839.32	0	0.00
409	CUSIP # 580037703 MCDERMOTT INTERNATIONAL INC	2,674.86	8,108.15	0	0.00

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159	CUSIP # 59001A102 MERITAGE HOMES CORP	5,838.48	8,116.70	0	0.00
363	CUSIP # 59156R108 METLIFE INC	14,904.78	18,959.01	0	0.00
589	CUSIP # 595112103 MICRON TECHNOLOGY INC	18,688.97	25,006.32	1	0.00
391	CUSIP # 61174X109 MONSTER BEVERAGE CORP	19,245.02	24,328.88	1	0.00
518	CUSIP # 626717102 MURPHY OIL CORP	12,116.02	16,412.57	0	0.00
7	CUSIP # 62944T105 NVR INC	17,058.93	24,448.69	1	0.00
299	CUSIP # 635906100 NATIONAL HEALTHCARE CORP	23,456.55	21,678.78	1	149.50
1,380	CUSIP # 63938C108 NAVIENT CORPORATION	12,157.80	18,530.14	0	0.00
1,249	CUSIP # 649445103 NEW YORK COMMUNITY BANCORP INC	11,753.09	16,083.97	0	0.00
125	CUSIP # 67066G104 NVIDIA CORP	16,687.50	13,107.93	1	0.00
1,698	CUSIP # 684060106 ORANGE SPON ADR	27,490.62	29,716.71	1	0.00
977	CUSIP # 690732102 OWENS & MINOR INC	6,184.41	25,630.02	0	70.35
157	CUSIP # 69327R101 PDC ENERGY INC	4,672.32	8,101.19	0	0.00
412	CUSIP # 69331C108 PG & E CORP	9,785.00	17,622.65	0	0.00

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153	CUSIP # 695156109 PACKAGING CORP OF AMERICA	12,769.38	18,440.25	0	116.13
724	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	7,493.40	16,163.52	0	0.00
587	CUSIP # 707569109 PENN NATIONAL GAMING INC	11,053.21	17,774.74	0	0.00
556	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	17,942.12	18,674.08	1	0.00
1,362	CUSIP # 72147K108 PILGRIMS PRIDE CORP	21,124.62	39,731.80	1	0.00
234	CUSIP # 74144T108 T ROWE PRICE GROUP INC	21,602.88	24,032.78	1	0.00
547	CUSIP # 745867101 PULTEGROUP INC	14,216.53	17,850.18	0	57.75
1,669	CUSIP # 74733V100 QEP RESOURCES INC	9,396.47	16,490.37	0	0.00
553	CUSIP # 74971D101 RPT REALTY	6,608.35	8,177.49	0	116.82
212	CUSIP # 758750103 REGAL BELOIT CORP	14,850.60	14,967.09	0	59.36
223	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	31,271.29	31,062.34	1	0.00
401	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	28,539.17	34,850.54	1	0.00
305	CUSIP # 778296103 ROSS STORES INC	25,376.00	24,653.14	1	0.00
726	CUSIP # 78454L100 SM ENERGY COMPANY	11,238.48	16,604.81	0	0.00

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130	CUSIP # 800013104 SANDERSON FARMS INC	12,907.70	12,580.51	0	0.00
465	CUSIP # 80589M102 SCANA CORPORATION	22,217.70	18,383.31	1	55.17
404	CUSIP # 808541106 SCHWEITZER MAUDUIT INTL INC	10,120.20	17,911.82	0	0.00
615	CUSIP # 81663A105 SEMGROUP CORP CL A	8,474.70	18,183.00	0	0.00
493	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	19,848.18	18,739.32	1	0.00
307	CUSIP # 824889109 SHOE CARNIVAL INC	10,287.57	8,490.40	0	0.00
629	CUSIP # 827048109 SILGAN HOLDINGS INC	14,856.98	18,380.67	0	0.00
1,214	CUSIP # 858155203 STEELCASE INC CL A	18,003.62	18,319.30	1	163.89
274	CUSIP # 860630102 STIFEL FINANCIAL CORP	11,349.08	16,166.62	0	0.00
795	CUSIP # 872275102 TCF FINANCIAL CORP	15,494.55	15,693.05	1	0.00
287	CUSIP # 872590104 T-MOBILE US INC	18,256.07	18,468.50	1	0.00
383	CUSIP # 87612G101 TARGA RESOURCES CORP	13,795.66	18,573.38	0	0.00
653	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	21,248.62	17,223.95	1	0.00
161	CUSIP # 885160101 THOR INDUSTRIES INC	8,372.00	23,956.65	0	62.79

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447	CUSIP # 89400J107 TRANSUNION	25,389.60	24,659.94	1	0.00
417	CUSIP # 896288107 TRINET GROUP INC	17,493.15	18,160.17	1	0.00
392	CUSIP # 902681105 UGI CORPORATION	20,913.20	18,911.78	1	98.02
371	CUSIP # 909218109 UNIT CORPORATION	5,297.88	8,234.11	0	0.00
333	CUSIP # 911163103 UNITED NATURAL FOODS INC	3,526.47	15,724.39	0	0.00
155	CUSIP # 911312106 UNITED PARCEL SERVICE INC	15,117.15	18,738.14	1	0.00
352	CUSIP # 913456109 UNIVERSAL CORPORATION	19,060.80	18,955.76	1	0.00
200	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	14,994.00	13,167.58	1	0.00
1,374	CUSIP # 92840M102 VISTRA ENERGY CORP	31,450.86	25,570.22	1	0.00
2,288	CUSIP # 93964W108 WASHINGTON PRIME GROUP INC	11,119.68	16,534.81	0	0.00
91	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	21,484.19	13,022.74	1	0.00
1,155	CUSIP # 98212B103 WPX ENERGY INC	13,109.25	16,318.14	0	0.00
158	CUSIP # 98310W108 WYNDHAM DESTINATIONS INC	5,662.72	9,842.43	0	0.00
165	CUSIP # 98311A105 WYNDHAM HOTELS & RESORTS INC	7,486.05	8,568.64	0	0.00

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551	CUSIP # G8827U100 THIRD POINT REINSURANCE LTD	5,311.64	7,732.66	0	0.00
231	CUSIP # N3167Y103 FERRARI NV	22,970.64	14,352.77	1	0.00
		2,177,437.56	2,552,938.71	73	2,997.65
FOREIGN STOCK					
386	CUSIP # 05534B760 BCE INC	15,258.58	18,363.86	1	212.88
705	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	26,733.60	26,871.05	1	0.00
3,466	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	18,335.14	23,758.53	1	0.00
4,508.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	20,196.65	22,117.82	1	0.00
2,702	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	20,373.08	29,342.80	1	0.00
2,044	CUSIP # 067901108 BARRICK GOLD CORP	27,675.76	30,355.26	1	143.08
204	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	31,099.80	30,145.58	1	0.00
2,672	CUSIP # 15135U109 GENOVUS ENERGY INC	18,784.16	25,323.92	1	1.95
591	CUSIP # 16941M109 CHINA MOBILE LTD	28,368.00	30,918.94	1	0.00
2,184	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	23,281.44	25,554.03	1	0.00

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700	CUSIP # 257559203 DOMTAR CORP	24,591.00	27,812.79	1	304.50
884	CUSIP # 26874R108 ENI SPA (ADR)	27,846.00	29,529.43	1	0.00
1,847	CUSIP # 292505104 ENCANA CORP	10,675.66	24,256.26	0	0.00
471	CUSIP # 29250N105 ENBRIDGE INC	14,638.68	18,678.67	0	0.00
322	CUSIP # 344419106 FOMENTO ECONOMICO MEXICANO SAB	27,708.10	24,785.15	1	0.00
862	CUSIP # 438128308 HONDA MOTORS LTD ADR	22,799.90	25,390.25	1	0.00
1,672	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	24,662.00	30,446.92	1	0.00
7,938	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	20,321.28	25,515.79	1	0.00
4,067	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	19,806.29	24,133.89	1	0.00
8,068	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	24,204.00	29,281.02	1	0.00
375	CUSIP # 693483109 POSCO ADR	20,602.50	30,117.81	1	0.00
2,889	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	37,585.89	31,659.69	1	0.00
444	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	25,871.88	20,698.76	1	0.00

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3,402	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	22,147.02	25,456.46	1	0.00
487	CUSIP # 87971M103 TELUS CORPORATION	16,139.18	15,697.69	1	194.46
532	CUSIP # 89151E109 TOTAL SA SPON ADR	27,759.76	25,940.34	1	310.93
230	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	26,698.40	29,390.13	1	0.00
2,424	CUSIP # 91912E105 VALE SA SPONS ADR	31,972.56	30,984.27	1	0.00
780	CUSIP # G0129K104 AIRCASTE LTD	13,447.20	16,409.28	0	0.00
631	CUSIP # G0551A103 ARRIS INTL PLC	19,289.67	16,499.39	1	0.00
275	CUSIP # G16962105 BUNGE LTD	14,696.00	19,512.27	0	0.00
236	CUSIP # G29183103 EATON CORP PLC	16,203.76	18,359.74	1	0.00
2,800	CUSIP # G3157S106 ENSCO PLC CL A	9,968.00	16,633.78	0	0.00
1,054	CUSIP # G7665A101 ROWAN COMPANIES PLC CL A	8,843.06	19,066.12	0	0.00
1,610	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	23,280.60	29,303.32	1	0.00
		761,864.60	868,311.01	25	1,167.80



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HB&T FIXED INCOME FUND

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SHORT TERM INVESTMENTS					
1,909.69	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,909.69	1,909.69	0	6.04
		1,909.69	1,909.69	0	6.04
U S GOVERNMENT OBLIGATIONS					
303,000	CUSIP # 9128282X7 UNITED STATES TREASURY NOTES 1.375% 09/30/2019	300,194.22	300,707.46	11	1,070.33
303,000	CUSIP # 912828TC4 UNITED STATES TREASURY NOTES 1% 06/30/2019	300,727.50	301,043.19	11	16.65
		600,921.72	601,750.65	21	1,086.98
CORPORATE BONDS					
187,000	CUSIP # 00206RAX0 AT&T INC 4.45% 05/15/2021	191,050.42	195,189.60	7	1,063.30
200,000	CUSIP # 0258M0EE5 AMERICAN EXPRESS CREDIT CO DOMESTIC MED TERM NOTE 2.2% 03/03/2020	197,850.00	200,862.13	7	1,442.22
100,000	CUSIP # 037833BS8 APPLE INC SR UNSECURED 2.25% 02/23/2021	98,828.00	100,915.52	3	800.00
98,000	CUSIP # 06051GFW4 BANK OF AMERICA CORP 2.625% 04/19/2021	96,667.20	98,515.88	3	514.50
196,000	CUSIP # 06406RAA5 BANK OF NY MELLON CORP 2.6% 02/07/2022	192,530.80	197,481.15	7	2,038.40

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 11271RAA7 BROOKFIELD FINANCE LLC 4% 04/01/2024	98,861.00	101,962.33	3	1,000.00
191,000	CUSIP # 151020AR5 CELGENE CORP 3.55% 08/15/2022	188,902.82	196,248.81	7	2,561.52
100,000	CUSIP # 30231GAJ1 EXXON MOBIL CORPORATION 2.397% 03/06/2022	98,138.00	100,960.02	3	765.71
100,000	CUSIP # 458140AR1 INTEL CORPORATION 3.1% 07/29/2022	100,105.00	102,496.87	4	1,308.89
100,000	CUSIP # 46625HKC3 JP MORGAN CHASE & CO 3.125% 01/23/2025	95,271.00	100,028.72	3	1,371.53
100,000	CUSIP # 494368BE2 KIMBERLY-CLARK CORP SR UNSECURED 3.625% 08/01/2020	100,949.00	103,073.44	4	1,510.42
188,000	CUSIP # 50540RAJ1 LABORATORY CORP AMERICA 4.625% 11/15/2020	191,921.68	195,233.70	7	1,111.03
100,000	CUSIP # 57636QAB0 MASTERCARD INC 3.375% 04/01/2024	100,624.00	103,266.43	4	843.75
95,000	CUSIP # 91324PBM3 UNITEDHEALTH GROUP INC 3.875% 10/15/2020-2020	96,268.25	97,487.77	3	777.15
		1,847,967.17	1,893,722.37	65	17,108.42
	MUTUAL FUNDS - FIXED INCOME				
2,557	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	200,903.49	199,959.64	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		200,903.49	199,959.64	7	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
125,414.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	125,414.28	125,414.28	4	0.00
		125,414.28	125,414.28	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
96,256.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	96,256.15	96,256.15	1	0.00
		96,256.15	96,256.15	1	0.00
COMMON TRUST FUNDS - EQUITY					
27,284.684	CUSIP # 06427F694 BNY MELLON STOCK INDEX FUND INSTL	7,614,336.76	8,206,530.35	99	0.00
		7,614,336.76	8,206,530.35	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,371,280.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,371,280.91	1,371,280.91	3	0.00
		1,371,280.91	1,371,280.91	3	0.00
INSURANCE POLICIES/ANNUITIES					
3,743,861.104	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	47,243,783.27	44,476,274.35	97	0.00
		47,243,783.27	44,476,274.35	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,129,143.93	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	3,129,143.93	3,129,143.93	11	131.49
1,678,263.29	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	1,678,263.29	1,678,263.29	6	0.00
		4,807,407.22	4,807,407.22	16	131.49
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 22533UNH2 CREDIT AGRICOLE CIB A1/P1 01/17/2019	1,985,002.50	1,985,002.50	7	12,890.40
2,000,000	CUSIP # 30229BN37 EXXON MOBIL CORP A1/P1 01/03/2019	1,988,169.17	1,988,169.17	7	11,479.41
2,000,000	CUSIP # 55607LQ15 MACQUARIE BANK ZERO CPN 0% 03/01/2019	1,986,750.89	1,986,750.89	7	4,111.79
2,000,000	CUSIP # 9113A3N26 UNITED PARCEL SERVICE INC A1/P1 01/02/2019	1,988,044.17	1,988,044.17	7	11,730.23
		7,947,966.73	7,947,966.73	27	40,211.83
GUARANTEED CONTRACTS					
5,263,397.69	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,263,397.69	5,263,397.69	18	0.00
		5,263,397.69	5,263,397.69	18	0.00
U S GOVERNMENT OBLIGATIONS					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000,000	CUSIP # 912828B33 UNITED STATES TREASURY NOTES 1.5% 01/31/2019	1,998,680.00	1,999,317.83	7	12,554.35
2,000,000	CUSIP # 912828C24 UNITED STATES TREASURY NOTES 1.5% 02/28/2019	1,997,140.00	1,997,630.55	7	10,193.37
2,000,000	CUSIP # 912828W97 UNITED STATES TREASURY NOTES 1.25% 03/31/2019	1,994,300.00	1,994,845.94	7	6,387.36
		5,990,120.00	5,991,794.32	20	29,135.08
	COMMON TRUST FUNDS - FIXED INCOME				
5,153,898.75	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	5,153,898.75	5,153,898.75	18	32.19
		5,153,898.75	5,153,898.75	18	32.19



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,062.12	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,062.12	1,062.12	1	0.00
		1,062.12	1,062.12	1	0.00
MUTUAL FUNDS - FIXED INCOME					
215	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	10,116.24	10,646.55	6	68.16
99	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	4,632.21	4,918.32	3	35.07
310	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	13,903.50	14,653.25	8	0.00
271	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	4,704.56	4,952.44	3	0.00
197	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	16,473.14	16,453.47	10	0.00
299	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	32,979.70	33,018.65	19	0.00
309	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	13,812.30	14,497.16	8	0.00
472	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	22,358.64	22,398.18	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
256	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	13,888.00	13,976.76	8	0.00
		132,868.29	135,514.78	78	103.23
MUTUAL FUNDS - EQUITY					
12	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	1,096.80	1,281.60	1	0.00
31	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	1,160.33	1,198.36	1	0.00
30	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,302.80	2,514.02	1	0.00
22	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	1,115.18	1,303.28	1	0.00
107	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	3,462.52	3,557.78	2	68.27
44	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	1,163.80	1,325.27	1	0.00
281	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	9,284.24	9,345.58	5	0.00
143	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	4,647.50	5,211.83	3	0.00
214	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	5,812.24	6,528.09	3	0.00
88	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	2,319.68	2,731.75	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		32,365.09	34,997.56	19	68.27
	COMMON TRUST FUNDS - FIXED INCOME				
4,628.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,628.87	4,628.87	3	0.00
		4,628.87	4,628.87	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,405.2	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,405.20	1,405.20	0	0.00
		1,405.20	1,405.20	0	0.00
MUTUAL FUNDS - FIXED INCOME					
384	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	18,068.08	19,061.24	4	111.96
176	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	8,235.04	8,743.68	2	57.53
547	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	24,532.95	25,854.92	5	0.00
476	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	8,263.36	8,718.09	2	0.00
1,081	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	90,393.22	90,194.22	19	0.00
818	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	90,225.40	90,296.85	19	0.00
547	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	24,450.90	25,667.38	5	0.00
830	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	39,317.10	39,381.56	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
449	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	24,358.25	24,512.69	5	0.00
		327,844.30	332,430.63	70	169.49
MUTUAL FUNDS - EQUITY					
62	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	5,666.80	6,621.60	1	0.00
147	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	5,502.21	5,676.22	1	0.00
150	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	11,514.00	12,599.78	2	0.00
110	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	5,575.90	6,516.40	1	0.00
514	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	16,633.04	17,088.53	4	255.70
211	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	5,580.95	6,355.27	1	0.00
494	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	16,321.76	16,428.49	3	0.00
714	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	23,205.00	26,047.58	5	0.00
1,057	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	28,708.12	32,305.45	6	0.00
436	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	11,492.96	13,616.21	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		130,200.74	143,255.53	28	255.70
	COMMON TRUST FUNDS - FIXED INCOME				
10,631.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,631.14	10,631.14	2	0.00
		10,631.14	10,631.14	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,739.91	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	10,739.91	10,739.91	0	1.71
		10,739.91	10,739.91	0	1.71
MUTUAL FUNDS - FIXED INCOME					
12,334	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,031,369.08	1,029,176.79	29	0.00
6,224	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	686,507.20	686,701.57	19	0.00
		1,717,876.28	1,715,878.36	48	0.00
MUTUAL FUNDS - EQUITY					
995	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	90,943.00	103,591.99	3	0.00
2,337	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	87,473.91	90,642.55	2	0.00
2,385	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	183,072.60	204,416.89	5	0.00
1,746	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	88,504.74	101,064.55	2	0.00
8,154	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	263,863.44	273,009.73	7	5,021.86

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,345	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	88,475.25	98,283.25	2	0.00
11,313	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	367,672.50	408,530.25	10	0.00
16,760	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	455,201.60	503,465.14	13	0.00
6,909	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	182,121.24	208,606.64	5	0.00
		1,807,328.28	1,991,610.99	51	5,021.86
COMMON TRUST FUNDS - FIXED INCOME					
20,964.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	20,964.22	20,964.22	1	0.00
		20,964.22	20,964.22	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,957.13	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	19,957.13	19,957.13	1	10.13
		19,957.13	19,957.13	1	10.13
MUTUAL FUNDS - FIXED INCOME					
670	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	31,525.04	33,287.02	1	212.08
307	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	14,364.53	15,246.59	0	109.76
954	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	42,786.90	45,079.64	1	0.00
830	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	14,408.80	15,223.28	0	0.00
13,576	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,135,225.12	1,132,813.51	29	0.00
6,851	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	755,665.30	756,533.92	19	0.00
955	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	42,688.50	44,782.04	1	0.00
1,447	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	68,544.39	68,606.33	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
784	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	42,532.00	42,799.91	1	0.00
		2,147,740.58	2,154,372.24	54	321.84
MUTUAL FUNDS - EQUITY					
931	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	85,093.40	99,294.65	2	0.00
2,186	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	81,821.98	84,384.03	2	0.00
2,232	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	171,328.32	191,993.94	4	0.00
1,633	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	82,776.77	96,738.92	2	0.00
7,628	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	246,842.08	253,403.45	6	4,683.09
3,130	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	82,788.50	94,274.98	2	0.00
861	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	28,447.44	28,641.37	1	0.00
10,584	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	343,980.00	384,554.66	9	0.00
15,680	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	425,868.80	474,930.02	11	0.00
6,464	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	170,391.04	199,323.26	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,719,338.33	1,907,539.28	44	4,683.09
	COMMON TRUST FUNDS - FIXED INCOME				
54,078.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	54,078.29	54,078.29	1	0.00
		54,078.29	54,078.29	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,113.09	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,113.09	4,113.09	0	52.27
		4,113.09	4,113.09	0	52.27
MUTUAL FUNDS - FIXED INCOME					
2,985	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	140,451.12	147,624.24	2	771.01
1,366	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	63,915.14	67,559.34	1	399.42
4,255	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	190,836.75	200,782.34	3	0.00
3,729	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	64,735.44	67,946.04	1	0.00
26,218	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	2,192,349.16	2,186,550.48	29	0.00
13,219	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,458,055.70	1,459,311.60	19	0.00
4,270	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	190,869.00	199,888.20	3	0.00
6,533	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	309,468.21	309,217.33	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,536	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	191,828.00	192,936.19	3	0.00
		4,802,508.52	4,831,815.76	64	1,170.43
MUTUAL FUNDS - EQUITY					
1,314	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	120,099.60	137,787.80	2	0.00
3,187	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	119,289.41	122,850.64	2	0.00
3,147	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	241,563.72	266,432.49	3	0.00
2,366	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	119,932.54	138,865.18	2	0.00
11,053	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	357,675.08	366,778.94	5	5,579.79
4,513	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	119,368.85	134,234.94	2	0.00
3,883	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	128,294.32	129,011.32	2	0.00
14,925	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	485,062.50	537,628.76	6	0.00
22,150	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	601,594.00	672,413.14	8	0.00
9,119	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	240,376.84	282,726.04	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,533,256.86	2,788,729.25	34	5,579.79
	COMMON TRUST FUNDS - FIXED INCOME				
166,507.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	166,507.62	166,507.62	2	0.00
		166,507.62	166,507.62	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						
PAYABLE FOR CUSTODIAN FEES		-1,183.89	0.00	-1,183.89		0.00
		-1,183.89	0.00	-1,183.89	-0.09	0.00
REBATE RECEIVABLE		3,154.72	0.00	3,154.72		0.00
		3,154.72	0.00	3,154.72	0.25	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,993.90	0.00	-5,993.90		0.00
		-5,993.90	0.00	-5,993.90	-0.47	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-535.45	0.00	-535.45		0.00
		-535.45	0.00	-535.45	-0.04	0.00
PAYABLE FOR TRUSTEE FEES		-87.63	0.00	-87.63		0.00
		-87.63	0.00	-87.63	-0.01	0.00
71,027.070 BLACKROCK LIQ TREAS TR INSTL	100.0000	71,027.07	135.12	71,027.07		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	71,027.07	135.12	71,027.07	5.53	0.00
SUBTOTAL UNITED STATES		66,380.92	135.12	66,380.92		0.00
		66,380.92	135.12	66,380.92	5.17	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		66,380.92	135.12	66,380.92		0.00
		66,380.92	135.12	66,380.92	5.17	0.00
TOTAL CASH & CASH EQUIVALENTS		66,380.92	135.12	66,380.92	5.17	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA						
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	97.9646	4,996.70	17.10	4,898.23		-98.47
	97.9646	4,996.70	17.10	4,898.23	0.38	-98.47
MEXICO						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	101.8250	10,280.08	193.34	10,182.50		-97.58
	101.8250	10,280.08	193.34	10,182.50	0.79	-97.58
UNITED STATES						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	94.1653	4,985.20	21.78	4,708.26		-276.94
	94.1653	4,985.20	21.78	4,708.26	0.37	-276.94
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.5070	10,277.32	48.91	9,850.70		-426.62
	98.5070	10,277.32	48.91	9,850.70	0.77	-426.62
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	99.6691	4,999.91	12.09	4,983.46		-16.45
	99.6691	4,999.91	12.09	4,983.46	0.39	-16.45
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	92.7385	9,976.50	204.36	9,273.85		-702.65
	92.7385	9,976.50	204.36	9,273.85	0.72	-702.65
5,000.000 APACHE CORP 037411BE4 4.375% 10/15/2028 DD 08/23/18	93.4005	4,743.73	78.16	4,670.03		-73.70
	93.4005	4,743.73	78.16	4,670.03	0.36	-73.70
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	111.3542	16,214.99	202.96	15,589.59		-625.40
	111.3542	16,214.99	202.96	15,589.59	1.21	-625.40

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 AUTOZONE INC 053332AN2 2.875% 01/15/2023 DD 11/13/12	96.4589 96.4589	9,634.70 9,634.70	132.52 132.52	9,645.89 9,645.89	 0.75	11.19 11.19
10,000.000 BENCHMARK 2018-B8 MORTGA B8 A5 08162UAW0 4.232% 01/15/2052 DD 12/01/18	104.0811 104.0811	10,299.93 10,299.93	36.26 36.26	10,408.11 10,408.11	 0.81	108.18 108.18
10,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	99.5756 99.5756	9,960.92 9,960.92	74.22 74.22	9,957.56 9,957.56	 0.78	-3.36 -3.36
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	106.5886 106.5886	10,729.23 10,729.23	172.44 172.44	10,658.86 10,658.86	 0.83	-70.37 -70.37
10,000.000 CFCRE COMMERCIAL MORTGAG C8 A3 12532CAZ8 3.305% 06/15/2050 DD 06/01/17	97.0435 97.0435	9,634.87 9,634.87	27.59 27.59	9,704.35 9,704.35	 0.76	69.48 69.48
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	99.7763 99.7763	9,996.54 9,996.54	9.86 9.86	9,977.63 9,977.63	 0.78	-18.91 -18.91
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	99.9659 99.9659	25,972.72 25,972.72	65.41 65.41	24,991.48 24,991.48	 1.95	-981.24 -981.24
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	98.6212 98.6212	19,998.36 19,998.36	22.61 22.61	19,724.25 19,724.25	 1.54	-274.11 -274.11
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	97.7609 97.7609	9,868.34 9,868.34	114.76 114.76	9,776.09 9,776.09	 0.76	-92.25 -92.25

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	99.7016 99.7016	9,998.47 9,998.47	12.24 12.24	9,970.16 9,970.16	 0.78	-28.31 -28.31
6,403.200 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	102.4379 102.4379	6,621.52 6,621.52	102.67 102.67	6,559.30 6,559.30	 0.51	-62.22 -62.22
15,000.000 CGMS COMMERCIAL MORTGAG B1 AAB 17326CBA1 3.243% 08/15/2050 DD 08/01/17	99.3116 99.3116	15,439.35 15,439.35	40.61 40.61	14,896.75 14,896.75	 1.16	-542.60 -542.60
25,000.000 CITIGROUP COMMERCIAL MOR P8 A4 17326DAD4 3.465% 09/15/2050 DD 09/01/17	98.8069 98.8069	25,680.44 25,680.44	72.23 72.23	24,701.72 24,701.72	 1.92	-978.72 -978.72
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	97.9429 97.9429	15,369.87 15,369.87	192.04 192.04	14,691.43 14,691.43	 1.14	-678.44 -678.44
10,000.000 DOWDUPONT INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	102.9576 102.9576	10,000.00 10,000.00	41.26 41.26	10,295.76 10,295.76	 0.80	295.76 295.76
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	103.4616 103.4616	15,724.61 15,724.61	31.62 31.62	15,519.24 15,519.24	 1.21	-205.37 -205.37
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	97.8444 97.8444	9,949.08 9,949.08	53.97 53.97	9,784.44 9,784.44	 0.76	-164.64 -164.64
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	88.2604 88.2604	6,319.53 6,319.53	8.68 8.68	6,108.50 6,108.50	 0.48	-211.03 -211.03

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,468.920 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	99.4536 99.4536	12,867.38 12,867.38	31.31 31.31	12,400.79 12,400.79	0.97	-466.59 -466.59
4,494.260 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	97.5578 97.5578	4,483.37 4,483.37	8.06 8.06	4,384.50 4,384.50	0.34	-98.87 -98.87
14,194.990 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	99.2966 99.2966	14,315.45 14,315.45	29.76 29.76	14,095.14 14,095.14	1.10	-220.31 -220.31
2,008.200 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	99.0722 99.0722	2,052.88 2,052.88	5.05 5.05	1,989.57 1,989.57	0.15	-63.31 -63.31
20,000.000 FHLMC MULTICLASS MTG KIR3 A2 3137FBAJ5 3.281% 08/25/2027 DD 10/01/17	99.2403 99.2403	19,367.26 19,367.26	54.74 54.74	19,848.05 19,848.05	1.55	480.79 480.79
11,352.276 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	102.0827 102.0827	12,121.00 12,121.00	37.82 37.82	11,588.71 11,588.71	0.90	-532.29 -532.29
17,251.440 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	100.3214 100.3214	17,812.60 17,812.60	50.28 50.28	17,306.88 17,306.88	1.35	-505.72 -505.72
17,661.580 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	100.3162 100.3162	18,225.63 18,225.63	51.46 51.46	17,717.43 17,717.43	1.38	-508.20 -508.20
3,778.620 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	114.9212 114.9212	4,594.12 4,594.12	25.11 25.11	4,342.43 4,342.43	0.34	-251.69 -251.69

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,885.010 FNMA POOL #0BM3352 3140J7WN1 2.546% 12/01/2026 DD 12/01/17	96.4944 96.4944	14,537.09 14,537.09	32.63 32.63	14,363.21 14,363.21	1.12	-173.88 -173.88
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	98.7695 98.7695	10,999.70 10,999.70	12.07 12.07	10,864.65 10,864.65	0.85	-135.05 -135.05
5,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	89.0806 89.0806	5,122.83 5,122.83	13.92 13.92	4,454.03 4,454.03	0.35	-668.80 -668.80
8,912.930 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	101.6441 101.6441	9,233.22 9,233.22	30.44 30.44	9,059.47 9,059.47	0.71	-173.75 -173.75
4,550.944 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.4299 112.4299	4,863.55 4,863.55	28.52 28.52	5,116.62 5,116.62	0.40	253.07 253.07
6,721.288 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.0565 112.0565	7,094.43 7,094.43	39.12 39.12	7,531.64 7,531.64	0.59	437.21 437.21
3,364.641 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.3410 114.3410	3,588.94 3,588.94	19.59 19.59	3,847.16 3,847.16	0.30	258.22 258.22
1,810.250 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	104.1147 104.1147	1,944.18 1,944.18	9.92 9.92	1,884.74 1,884.74	0.15	-59.44 -59.44
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	93.7832 93.7832	9,701.37 9,701.37	21.70 21.70	9,378.32 9,378.32	0.73	-323.05 -323.05

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 GENERAL MILLS INC 370334CG7 4.200% 04/17/2028 DD 04/17/18	97.9915 97.9915	4,989.90 4,989.90	43.16 43.16	4,899.57 4,899.57	0.38	-90.33 -90.33
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	99.9463 99.9463	5,046.20 5,046.20	69.88 69.88	4,997.31 4,997.31	0.39	-48.89 -48.89
5,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWC4 3.000% 04/26/2022 DD 01/26/17	96.8443 96.8443	4,933.05 4,933.05	27.40 27.40	4,842.22 4,842.22	0.38	-90.83 -90.83
14,554.827 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	96.5767 96.5767	14,568.48 14,568.48	24.18 24.18	14,056.57 14,056.57	1.10	-511.91 -511.91
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	97.8916 97.8916	10,060.19 10,060.19	33.48 33.48	9,789.16 9,789.16	0.76	-271.03 -271.03
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	102.3660 102.3660	10,418.47 10,418.47	229.10 229.10	10,236.60 10,236.60	0.80	-181.87 -181.87
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	98.2798 98.2798	14,999.12 14,999.12	15.30 15.30	14,741.98 14,741.98	1.15	-257.14 -257.14
15,000.000 JPMORGAN CHASE & CO 46625HLW8 2.750% 06/23/2020 DD 06/23/15	99.4268 99.4268	15,079.21 15,079.21	9.99 9.99	14,914.03 14,914.03	1.16	-165.18 -165.18
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	101.7470 101.7470	10,417.57 10,417.57	31.62 31.62	10,174.70 10,174.70	0.79	-242.87 -242.87

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000.000 JOHN DEERE OWNER TRUST 20 B A4 47788BAE4 2.110% 07/15/2024 DD 07/18/17	98.7105 98.7105	6,999.82 6,999.82	6.80 6.80	6,909.74 6,909.74	 0.54	-90.08 -90.08
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	89.4273 89.4273	15,385.03 15,385.03	56.56 56.56	13,414.10 13,414.10	 1.04	-1,970.93 -1,970.93
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	98.9708 98.9708	5,010.95 5,010.95	36.18 36.18	4,948.54 4,948.54	 0.39	-62.41 -62.41
20,000.000 MORGAN STANLEY BANK OF C24 A4 61765LAU4 3.732% 05/15/2048 DD 08/01/15	101.1085 101.1085	19,913.40 19,913.40	62.31 62.31	20,221.69 20,221.69	 1.58	308.29 308.29
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	98.7404 98.7404	18,920.32 18,920.32	397.08 397.08	19,748.09 19,748.09	 1.54	827.77 827.77
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	94.8885 94.8885	9,998.50 9,998.50	135.50 135.50	9,488.85 9,488.85	 0.74	-509.65 -509.65
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	101.3100 101.3100	20,659.89 20,659.89	268.22 268.22	20,262.00 20,262.00	 1.58	-397.89 -397.89
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	96.6301 96.6301	4,991.09 4,991.09	46.22 46.22	4,831.50 4,831.50	 0.38	-159.59 -159.59
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	98.5954 98.5954	4,995.80 4,995.80	35.02 35.02	4,929.77 4,929.77	 0.38	-66.03 -66.03

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,666.270 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	105.0373 105.0373	8,254.56 8,254.56	67.69 67.69	8,052.44 8,052.44	0.63	-202.12 -202.12
7,436.510 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	100.9277 100.9277	7,681.18 7,681.18	108.23 108.23	7,505.50 7,505.50	0.58	-175.68 -175.68
15,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	104.7670 104.7670	15,956.13 15,956.13	362.63 362.63	15,715.04 15,715.04	1.22	-241.09 -241.09
10,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166HAD9 2.250% 03/18/2020 DD 12/18/12	97.3142 97.3142	9,726.89 9,726.89	64.29 64.29	9,731.42 9,731.42	0.76	4.53 4.53
134,500.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	99.7930 99.7930	132,331.04 132,331.04	523.88 523.88	134,221.54 134,221.54	10.46	1,890.50 1,890.50
4,600.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	96.7773 96.7773	4,269.10 4,269.10	39.09 39.09	4,451.76 4,451.76	0.35	182.66 182.66
24,300.000 U S TREASURY NOTE 9128285D8 2.875% 09/30/2023 DD 09/30/18	101.6250 101.6250	24,417.43 24,417.43	178.49 178.49	24,694.88 24,694.88	1.92	277.45 277.45
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	95.7266 95.7266	10,094.44 10,094.44	145.62 145.62	9,572.66 9,572.66	0.75	-521.78 -521.78
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	90.6631 90.6631	14,033.43 14,033.43	149.14 149.14	13,599.47 13,599.47	1.06	-433.96 -433.96

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 VORNADO REALTY LP 929043AJ6 3.500% 01/15/2025 DD 12/27/17	96.3967 96.3967	4,983.50 4,983.50	81.10 81.10	4,819.84 4,819.84	0.38	-163.66 -163.66
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	101.7521 101.7521	5,212.45 5,212.45	103.20 103.20	5,087.61 5,087.61	0.40	-124.84 -124.84
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	97.3924 97.3924	15,000.00 15,000.00	202.04 202.04	14,608.86 14,608.86	1.14	-391.14 -391.14
15,000.000 WELLS FARGO COMMERCIA LC24 ASB 95000HBG6 2.825% 10/15/2049 DD 09/01/16	98.1099 98.1099	14,575.09 14,575.09	35.34 35.34	14,716.49 14,716.49	1.15	141.40 141.40
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	99.3438 99.3438	19,873.94 19,873.94	59.83 59.83	19,868.75 19,868.75	1.55	-5.19 -5.19
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	99.8858 99.8858	6,998.82 6,998.82	9.18 9.18	6,992.00 6,992.00	0.54	-6.82 -6.82
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	98.8071 98.8071	19,997.20 19,997.20	106.78 106.78	19,761.42 19,761.42	1.54	-235.78 -235.78
15,000.000 BANK OF AMERICA CORP 06051GHE2 VAR RT 03/05/2024 DD 03/05/18	97.1604 97.1604	14,979.85 14,979.85	39.84 39.84	14,574.06 14,574.06	1.14	-405.79 -405.79
148.410 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.1264 100.1264	147.63 147.63	0.11 0.11	148.60 148.60	0.01	0.97 0.97

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,419.770 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	101.6297 101.6297	4,564.70 4,564.70	18.91 18.91	4,491.80 4,491.80	0.35	-72.90 -72.90
13,863.630 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.6507 100.6507	13,863.63 13,863.63	82.22 82.22	13,953.83 13,953.83	1.09	90.20 90.20
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	97.9117 97.9117	30,262.18 30,262.18	76.57 76.57	29,373.51 29,373.51	2.29	-888.67 -888.67
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	98.3380 98.3380	29,531.06 29,531.06	77.96 77.96	29,501.39 29,501.39	2.30	-29.67 -29.67
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	97.0941 97.0941	25,196.82 25,196.82	62.05 62.05	24,273.52 24,273.52	1.89	-923.30 -923.30
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	98.0507 98.0507	25,034.25 25,034.25	55.59 55.59	24,512.68 24,512.68	1.91	-521.57 -521.57
10,000.000 FNMA GTD REMIC P/T 18-M7 A2 3136B1K86 VAR RT 03/25/2028 DD 05/01/18	97.2895 97.2895	9,594.65 9,594.65	25.78 25.78	9,728.95 9,728.95	0.76	134.30 134.30
15,000.000 FHLMC MULTICLASS MTG K080 A2 3137FHPJ6 VAR RT 07/25/2028 DD 09/01/18	104.5063 104.5063	15,439.94 15,439.94	48.98 48.98	15,675.95 15,675.95	1.22	236.01 236.01
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	90.2052 90.2052	10,015.39 10,015.39	17.64 17.64	9,020.52 9,020.52	0.70	-994.87 -994.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	100.0179 100.0179	10,826.30 10,826.30	37.39 37.39	10,001.79 10,001.79	 0.78	-824.51 -824.51
11,000.000 MORGAN STANLEY 61745EE98 VAR RT 09/22/2019 DD 09/22/10	100.4585 100.4585	11,065.85 11,065.85	12.98 12.98	11,050.44 11,050.44	 0.86	-15.41 -15.41
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	99.2494 99.2494	15,003.05 15,003.05	170.86 170.86	14,887.41 14,887.41	 1.16	-115.64 -115.64
13,723.600 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.5240 100.5240	13,623.15 13,623.15	65.97 65.97	13,795.51 13,795.51	 1.07	172.36 172.36
8,481.180 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.0164 98.0164	8,218.70 8,218.70	8.48 8.48	8,312.95 8,312.95	 0.65	94.25 94.25
1,728.070 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	103.1742 103.1742	1,771.27 1,771.27	7.13 7.13	1,782.92 1,782.92	 0.14	11.65 11.65
13,521.810 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	101.5244 101.5244	12,949.59 12,949.59	64.17 64.17	13,727.93 13,727.93	 1.07	778.34 778.34
SUBTOTAL UNITED STATES		1,218,201.33	6,917.91	1,202,240.61		-15,960.72
		1,218,201.33	6,917.91	1,202,240.61	93.72	-15,960.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,233,478.11	7,128.35	1,217,321.34		-16,156.77
		1,233,478.11	7,128.35	1,217,321.34	94.89	-16,156.77
TOTAL FIXED INCOME SECURITIES		1,233,478.11	7,128.35	1,217,321.34	94.89	-16,156.77



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>1,299,859.03</u>	<u>7,263.47</u>	<u>1,283,702.26</u>	<u>100.06</u>	<u>-16,156.77</u>
NET ASSETS - BASE:				<u>1,290,965.73</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-1,336.41	0.00	-1,336.41		0.00
		-1,336.41	0.00	-1,336.41	-0.09	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-19,416.34	0.00	-19,416.34		0.00
		-19,416.34	0.00	-19,416.34	-1.34	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,993.90	0.00	-5,993.90		0.00
		-5,993.90	0.00	-5,993.90	-0.41	0.00
PAYABLE FOR TRUSTEE FEES		-98.77	0.00	-98.77		0.00
		-98.77	0.00	-98.77	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-487.55	0.00	-487.55		0.00
		-487.55	0.00	-487.55	-0.03	0.00
REBATE RECEIVABLE		3,231.69	0.00	3,231.69		0.00
		3,231.69	0.00	3,231.69	0.22	0.00
93,948.880 BLACKROCK LIQ TREAS TR INSTL	100.0000	93,948.88	159.96	93,948.88		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	93,948.88	159.96	93,948.88	6.48	0.00
SUBTOTAL UNITED STATES		69,847.60	159.96	69,847.60		0.00
		69,847.60	159.96	69,847.60	4.82	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		69,847.60	159.96	69,847.60		0.00
		69,847.60	159.96	69,847.60	4.82	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
TOTAL CASH & CASH EQUIVALENTS						
		69,847.60	159.96	69,847.60	4.82	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
10,000.000 BANK OF NOVA SCOTIA/THE 064159LG9 3.125% 04/20/2021 DD 04/20/18	99.8423 99.8423	9,986.12 9,986.12	62.22 62.22	9,984.23 9,984.23	 0.69	-1.89 -1.89
UNITED KINGDOM						
15,000.000 BP CAPITAL MARKETS PLC 05565QCX4 2.315% 02/13/2020 DD 02/13/15	99.1454 99.1454	14,903.08 14,903.08	132.93 132.93	14,871.81 14,871.81	 1.03	-31.27 -31.27
UNITED STATES						
8,000.000 AT&T INC 00206RCM2 3.000% 06/30/2022 DD 05/04/15	97.5251 97.5251	7,813.62 7,813.62	1.30 1.30	7,802.01 7,802.01	 0.54	-11.61 -11.61
2,000.000 AT&T INC 00206RCR1 2.800% 02/17/2021 DD 02/09/16	98.7510 98.7510	2,000.94 2,000.94	21.20 21.20	1,975.02 1,975.02	 0.14	-25.92 -25.92
15,000.000 ALLY MASTER OWNER TRUST 3 A2 02005AGM4 2.040% 06/15/2022 DD 06/28/17	98.5686 98.5686	14,998.59 14,998.59	13.94 13.94	14,785.29 14,785.29	 1.02	-213.30 -213.30
20,000.000 ALLY MASTER OWNER TRUST 2 A 02005AGU6 3.290% 05/15/2023 DD 05/30/18	100.5730 100.5730	19,999.81 19,999.81	30.09 30.09	20,114.60 20,114.60	 1.39	114.79 114.79
1,676.670 ALLY AUTO RECEIVABLES TRU 3 A2 02007EAB4 1.530% 03/16/2020 DD 05/24/17	99.9134 99.9134	1,676.57 1,676.57	1.19 1.19	1,675.22 1,675.22	 0.12	-1.35 -1.35

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	98.5389 98.5389	9,999.06 9,999.06	9.01 9.01	9,853.89 9,853.89	 0.68	-145.17 -145.17
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DT3 2.375% 05/26/2020 DD 05/26/15	98.9513 98.9513	9,917.16 9,917.16	23.14 23.14	9,895.13 9,895.13	 0.68	-22.03 -22.03
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	99.8142 99.8142	21,953.48 21,953.48	40.80 40.80	21,959.13 21,959.13	 1.51	5.65 5.65
10,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14	99.8953 99.8953	10,018.36 10,018.36	66.22 66.22	9,989.53 9,989.53	 0.69	-28.83 -28.83
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	97.6025 97.6025	9,891.40 9,891.40	33.01 33.01	9,760.25 9,760.25	 0.67	-131.15 -131.15
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	99.0467 99.0467	15,054.79 15,054.79	15.13 15.13	14,857.00 14,857.00	 1.02	-197.79 -197.79
30,000.000 BENCHMARK 2018-B3 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	102.0758 102.0758	30,888.85 30,888.85	96.10 96.10	30,622.73 30,622.73	 2.11	-266.12 -266.12
6,935.950 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	98.5283 98.5283	6,935.76 6,935.76	11.37 11.37	6,833.87 6,833.87	 0.47	-101.89 -101.89
16,591.660 CD 2017-CD5 MORTGAGE TR CD5 A1 12515HAW5 2.028% 08/15/2050 DD 08/01/17	98.1833 98.1833	16,591.49 16,591.49	28.03 28.03	16,290.23 16,290.23	 1.12	-301.26 -301.26

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 COMM 2012-CCRE2 MORTGAG CR2 A4 12624KAD8 3.147% 08/15/2045 DD 08/01/12	99.6590 99.6590	29,795.28 29,795.28	78.74 78.74	29,897.69 29,897.69	2.06	102.41 102.41
20,000.000 CNH EQUIPMENT TRUST 2017- B A4 12637BAE1 2.170% 04/17/2023 DD 07/25/17	98.2264 98.2264	19,429.13 19,429.13	19.89 19.89	19,645.27 19,645.27	1.35	216.14 216.14
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	99.0977 99.0977	20,218.30 20,218.30	252.15 252.15	19,819.54 19,819.54	1.37	-398.76 -398.76
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.4197 99.4197	13,000.84 13,000.84	6.84 6.84	12,924.55 12,924.55	0.89	-76.29 -76.29
3,220.210 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.7710 99.7710	3,219.80 3,219.80	1.56 1.56	3,212.84 3,212.84	0.22	-6.96 -6.96
15,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14314JAD2 2.270% 09/15/2022 DD 01/31/17	98.5102 98.5102	14,768.90 14,768.90	15.64 15.64	14,776.52 14,776.52	1.02	7.62 7.62
5,000.000 CATERPILLAR FINANCIAL SERVICES 14913Q2N8 3.150% 09/07/2021 DD 09/07/18	100.2635 100.2635	4,996.15 4,996.15	49.80 49.80	5,013.17 5,013.17	0.35	17.02 17.02
14,000.000 CHASE ISSUANCE TRUST A4 A4 161571FK5 1.580% 08/15/2021 DD 07/26/12	99.1859 99.1859	13,958.59 13,958.59	10.03 10.03	13,886.03 13,886.03	0.96	-72.56 -72.56
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	99.9458 99.9458	12,305.51 12,305.51	154.32 154.32	11,993.49 11,993.49	0.83	-312.02 -312.02

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,000.000 CITIBANK CREDIT CARD ISS A3 A3 17305EGB5 1.920% 04/07/2022 DD 04/11/17	98.7245 98.7245	18,993.25 18,993.25	85.18 85.18	18,757.66 18,757.66	1.29	-235.59 -235.59
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	99.2798 99.2798	20,437.01 20,437.01	51.46 51.46	19,855.96 19,855.96	1.37	-581.05 -581.05
5,000.000 COMCAST CORP 20030NCQ2 3.450% 10/01/2021 DD 10/05/18	101.0139 101.0139	4,994.95 4,994.95	41.08 41.08	5,050.70 5,050.70	0.35	55.75 55.75
1,695.327 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.4696 99.4696	1,690.29 1,690.29	1.86 1.86	1,686.33 1,686.33	0.12	-3.96 -3.96
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	98.3375 98.3375	14,985.61 14,985.61	38.67 38.67	14,750.62 14,750.62	1.02	-234.99 -234.99
10,000.000 JOHN DEERE CAPITAL CORP 24422EUD9 2.875% 03/12/2021 DD 03/13/18	99.7314 99.7314	9,996.14 9,996.14	86.94 86.94	9,973.14 9,973.14	0.69	-23.00 -23.00
5,000.000 DOWDUPONT INC 26078JAA8 3.766% 11/15/2020 DD 11/28/18	100.9587 100.9587	5,000.00 5,000.00	17.37 17.37	5,047.94 5,047.94	0.35	47.94 47.94
20,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14	99.6909 99.6909	20,057.55 20,057.55	237.92 237.92	19,938.19 19,938.19	1.37	-119.36 -119.36
1,331.260 FNMA GTD REMIC P/T 14-M5 ASQ2 3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	99.7546 99.7546	1,333.26 1,333.26	2.17 2.17	1,327.99 1,327.99	0.09	-5.27 -5.27



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 FHLMC MULTICLASS MTG K008 A2 3137A1N90 3.531% 06/25/2020 DD 09/01/10	100.5174 100.5174	40,885.95 40,885.95	117.80 117.80	40,206.96 40,206.96	 2.77	-678.99 -678.99
10,000.000 FHLMC MULTICLASS MTG K718 A2 3137BHX8 2.791% 01/25/2022 DD 05/01/15	99.6374 99.6374	10,106.82 10,106.82	23.25 23.25	9,963.74 9,963.74	 0.69	-143.08 -143.08
13,634.140 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	99.3693 99.3693	13,707.80 13,707.80	31.70 31.70	13,548.15 13,548.15	 0.93	-159.65 -159.65
13,033.700 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	98.5164 98.5164	13,045.89 13,045.89	23.79 23.79	12,840.33 12,840.33	 0.89	-205.56 -205.56
18,924.980 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	98.8092 98.8092	18,924.92 18,924.92	38.05 38.05	18,699.61 18,699.61	 1.29	-225.31 -225.31
20,000.000 FHLMC MULTICLASS MTG J19F A2 3137FEV49 3.498% 01/25/2023 DD 03/01/18	101.8588 101.8588	20,340.66 20,340.66	58.28 58.28	20,371.76 20,371.76	 1.40	31.10 31.10
9,961.370 FNMA POOL #0FN0004 3138NJAE8 3.630% 12/01/2020 DD 03/01/11	101.4613 101.4613	10,328.26 10,328.26	-6.30 -6.30	10,106.94 10,106.94	 0.70	-221.32 -221.32
16,071.390 FNMA POOL #0AS3988 3138WDNE7 3.500% 12/01/2029 DD 12/01/14	101.5645 101.5645	16,220.61 16,220.61	46.81 46.81	16,322.83 16,322.83	 1.13	102.22 102.22
18,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	99.8100 99.8100	17,999.74 17,999.74	14.45 14.45	17,965.80 17,965.80	 1.24	-33.94 -33.94



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QFY5 2.950% 05/15/2023 DD 03/20/18	99.7312 99.7312	19,998.34 19,998.34	49.29 49.29	19,946.24 19,946.24	 1.38	-52.10 -52.10
20,000.000 FORD CREDIT AUTO OWNER TRU C B 34531CAF7 1.730% 03/15/2022 DD 10/25/16	98.0732 98.0732	19,400.00 19,400.00	16.34 16.34	19,614.64 19,614.64	 1.35	214.64 214.64
5,446.928 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.4299 112.4299	5,821.13 5,821.13	34.10 34.10	6,123.97 6,123.97	 0.42	302.84 302.84
8,052.144 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.0565 112.0565	8,499.18 8,499.18	47.06 47.06	9,022.95 9,022.95	 0.62	523.77 523.77
4,026.463 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.3410 114.3410	4,294.39 4,294.39	23.50 23.50	4,603.90 4,603.90	 0.32	309.51 309.51
2,139.400 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	104.1147 104.1147	2,298.32 2,298.32	11.47 11.47	2,227.43 2,227.43	 0.15	-70.89 -70.89
3,068.223 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	104.6331 104.6331	3,226.59 3,226.59	11.47 11.47	3,210.38 3,210.38	 0.22	-16.21 -16.21
15,000.000 GM FINANCIAL CONSUMER AUT 1 A4 36255PAE0 2.460% 07/17/2023 DD 01/18/18	98.6529 98.6529	14,742.38 14,742.38	15.84 15.84	14,797.93 14,797.93	 1.02	55.55 55.55
10,000.000 GENERAL DYNAMICS CORP 369550BE7 3.000% 05/11/2021 DD 05/11/18	100.0809 100.0809	9,944.60 9,944.60	41.71 41.71	10,008.09 10,008.09	 0.69	63.49 63.49



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	99.9463 99.9463	5,046.20 5,046.20	69.88 69.88	4,997.31 4,997.31	 0.34	-48.89 -48.89
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	99.3293 99.3293	10,043.17 10,043.17	97.59 97.59	9,932.93 9,932.93	 0.68	-110.24 -110.24
20,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	99.1912 99.1912	19,878.60 19,878.60	170.14 170.14	19,838.25 19,838.25	 1.37	-40.35 -40.35
15,000.000 HCP INC 40414LAH2 2.625% 02/01/2020 DD 11/19/12	99.2875 99.2875	14,938.08 14,938.08	163.98 163.98	14,893.13 14,893.13	 1.03	-44.95 -44.95
15,000.000 HERSHEY CO/THE 427866BA5 3.100% 05/15/2021 DD 05/10/18	100.8853 100.8853	14,992.01 14,992.01	59.39 59.39	15,132.80 15,132.80	 1.04	140.79 140.79
15,000.000 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	98.6639 98.6639	14,997.40 14,997.40	12.07 12.07	14,799.59 14,799.59	 1.02	-197.81 -197.81
13,537.020 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.4683 99.4683	13,634.54 13,634.54	10.88 10.88	13,465.04 13,465.04	 0.93	-169.50 -169.50
20,000.000 MERCEDES-BENZ AUTO RECEIV 1 A3 58772RAD6 3.030% 01/17/2023 DD 07/25/18	100.1803 100.1803	19,973.37 19,973.37	27.71 27.71	20,036.06 20,036.06	 1.38	62.69 62.69
6,359.290 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	97.7394 97.7394	6,359.24 6,359.24	7.44 7.44	6,215.53 6,215.53	 0.43	-143.71 -143.71



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	100.9574 100.9574	10,295.80 10,295.80	27.90 27.90	10,095.74 10,095.74	 0.70	-200.06 -200.06
20,000.000 NISSAN MASTER OWNER TRUST A A2 65474VAL5 1.540% 06/15/2021 DD 07/19/16	99.3311 99.3311	19,737.46 19,737.46	14.11 14.11	19,866.21 19,866.21	 1.37	128.75 128.75
15,000.000 PFIZER INC 717081EM1 3.000% 09/15/2021 DD 09/07/18	100.5972 100.5972	14,982.07 14,982.07	142.52 142.52	15,089.58 15,089.58	 1.04	107.51 107.51
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	99.9062 99.9062	10,003.24 10,003.24	91.47 91.47	9,990.62 9,990.62	 0.69	-12.62 -12.62
20,000.000 SOUTHERN CO/THE 842587CL9 2.150% 09/01/2019 DD 08/22/14	99.3859 99.3859	20,031.96 20,031.96	143.32 143.32	19,877.18 19,877.18	 1.37	-154.78 -154.78
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	98.2051 98.2051	9,997.31 9,997.31	9.35 9.35	9,820.51 9,820.51	 0.68	-176.80 -176.80
10,000.000 TOYOTA AUTO RECEIVABLES 2 D A3 89231PAD0 3.180% 03/15/2023 DD 11/07/18	100.7983 100.7983	9,997.84 9,997.84	14.45 14.45	10,079.83 10,079.83	 0.70	81.99 81.99
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	98.8614 98.8614	14,996.58 14,996.58	10.37 10.37	14,829.20 14,829.20	 1.02	-167.38 -167.38
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	99.4620 99.4620	5,008.87 5,008.87	49.03 49.03	4,973.10 4,973.10	 0.34	-35.77 -35.77

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000 U S TREASURY NOTE 9128285A4 2.750% 09/15/2021 DD 09/15/18	100.6953 100.6953	119,728.77 119,728.77	984.53 984.53	120,834.37 120,834.37	8.33	1,105.60 1,105.60
111,900.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	97.1133 97.1133	108,609.01 108,609.01	427.74 427.74	108,669.76 108,669.76	7.49	60.75 60.75
15,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	99.1489 99.1489	15,091.83 15,091.83	101.48 101.48	14,872.33 14,872.33	1.03	-219.50 -219.50
15,000.000 VERIZON COMMUNICATIONS INC 92343VDW1 3.125% 03/16/2022 DD 03/16/17	99.3334 99.3334	15,257.68 15,257.68	136.62 136.62	14,900.01 14,900.01	1.03	-357.67 -357.67
20,000.000 WELLS FARGO & CO 95000U2B8 2.625% 07/22/2022 DD 07/24/17	96.4261 96.4261	19,259.85 19,259.85	232.83 232.83	19,285.22 19,285.22	1.33	25.37 25.37
15,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161JAF4 2.040% 01/18/2022 DD 03/04/15	99.7582 99.7582	14,987.89 14,987.89	13.94 13.94	14,963.72 14,963.72	1.03	-24.17 -24.17
27,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	98.1371 98.1371	26,506.56 26,506.56	24.14 24.14	26,497.02 26,497.02	1.83	-9.54 -9.54
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	99.2818 99.2818	14,996.21 14,996.21	17.17 17.17	14,892.26 14,892.26	1.03	-103.95 -103.95
15,000.000 WORLD OMNI AUTOMOBILE LEA B A3 98162CAD3 3.190% 12/15/2021 DD 09/19/18	100.5670 100.5670	14,998.80 14,998.80	21.93 21.93	15,085.05 15,085.05	1.04	86.25 86.25



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,346.160 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.2840 99.2840	8,401.68 8,401.68	6.80 6.80	8,286.40 8,286.40	0.57	-115.28 -115.28
20,000.000 WORLD OMNI AUTO RECEIVABL B A3 98162QAC4 2.870% 07/17/2023 DD 04/11/18	99.7786 99.7786	19,998.07 19,998.07	26.18 26.18	19,955.71 19,955.71	1.38	-42.36 -42.36
16,804.400 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.6507 100.6507	16,804.40 16,804.40	99.66 99.66	16,913.74 16,913.74	1.17	109.34 109.34
11,268.880 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	97.3405 97.3405	11,298.94 11,298.94	16.12 16.12	10,969.19 10,969.19	0.76	-329.75 -329.75
2,408.880 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	100.7556 100.7556	2,611.40 2,611.40	9.30 9.30	2,427.08 2,427.08	0.17	-184.32 -184.32
678.980 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	100.3000 100.3000	721.35 721.35	2.48 2.48	681.02 681.02	0.05	-40.33 -40.33
35,000.000 GOLDMAN SACHS GROUP INC/THE 38148YAB4 VAR RT 10/31/2022 DD 10/31/17	97.4380 97.4380	35,020.47 35,020.47	199.32 199.32	34,103.30 34,103.30	2.35	-917.17 -917.17
5,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CBB4 VAR RT 10/05/2021 DD 09/19/18	99.1298 99.1298	5,000.00 5,000.00	44.18 44.18	4,956.49 4,956.49	0.34	-43.51 -43.51
13,723.610 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.5240 100.5240	13,603.30 13,603.30	65.97 65.97	13,795.52 13,795.52	0.95	192.22 192.22



MERGANSER ST BOND IT - HB3F1000002

Asset and Accrual Detail - By Asset type

12/31/2018

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,986.740 SEQUOIA MORTGAGE TRUST 20 8 A1	98.0164	5,800.97	5.97	5,867.99		67.02
81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.0164	5,800.97	5.97	5,867.99	0.40	67.02
SUBTOTAL UNITED STATES		1,360,316.94	5,698.72	1,355,441.97		-4,874.97
		1,360,316.94	5,698.72	1,355,441.97	93.48	-4,874.97
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,385,206.14	5,893.87	1,380,298.01		-4,908.13
		1,385,206.14	5,893.87	1,380,298.01	95.20	-4,908.13
TOTAL FIXED INCOME SECURITIES		1,385,206.14	5,893.87	1,380,298.01	95.20	-4,908.13
TOTAL ASSETS - BASE:		1,455,053.74	6,053.83	1,450,145.61	100.02	-4,908.13
NET ASSETS - BASE:				1,456,199.44		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
729,582.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	729,582.94	729,582.94	3	0.00
		729,582.94	729,582.94	3	0.00
INSURANCE POLICIES/ANNUITIES					
198,768.47	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	21,982,401.40	21,483,178.62	97	0.00
		21,982,401.40	21,483,178.62	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
88,049.34	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	88,049.34	88,049.34	4	0.00
		88,049.34	88,049.34	4	0.00
COMMON STOCK					
150	CUSIP # 00182C103 ANI PHARMACEUTICALS INC	6,753.00	8,994.84	0	0.00
48	CUSIP # 00287Y109 ABBVIE INC	4,425.12	4,736.98	0	0.00
42	CUSIP # 00401C108 ACACIA COMMUNICATIONS INC	1,596.00	1,871.56	0	0.00
21	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,751.04	4,593.21	0	0.00
98	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	15,431.08	16,664.36	1	5.88
30	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	1,287.90	1,958.87	0	0.00
205	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	12,521.40	14,898.87	1	0.00
71	CUSIP # 011642105 ALARM.COM HOLDINGS INC	3,682.77	3,078.57	0	0.00
129	CUSIP # 012653101 ALBEMARLE CORP	9,942.03	12,744.63	0	43.22
60	CUSIP # 013872106 ALCOA CORP	1,594.80	2,918.84	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 016255101 ALIGN TECHNOLOGY INC	628.29	643.10	0	0.00
208	CUSIP # 02208R106 ALTRA HOLDINGS INC	5,231.20	7,683.75	0	35.36
4	CUSIP # 023135106 AMAZON.COM INC	6,007.88	7,096.95	0	0.00
313	CUSIP # 023436108 AMEDISYS INC	36,655.43	28,977.86	2	0.00
871	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	16,836.43	17,806.80	1	0.00
32	CUSIP # 031100100 AMETEK INC	2,166.40	2,354.81	0	0.00
144	CUSIP # 032095101 AMPHENOL CORP CL A	11,666.88	12,267.95	0	33.12
94	CUSIP # 032654105 ANALOG DEVICES INC	8,068.02	9,091.53	0	0.00
5	CUSIP # 03662Q105 ANSYS INC	714.70	774.31	0	0.00
56	CUSIP # 037833100 APPLE INC	8,833.44	9,586.01	0	0.00
19	CUSIP # 03783C100 APPFOLIO INC-A	1,125.18	1,516.30	0	0.00
17	CUSIP # 038336103 APTARGROUP INC	1,599.19	1,788.91	0	0.00
51	CUSIP # 039380407 ARCH COAL INC - A	4,232.49	4,453.23	0	0.00
310	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	12,700.70	15,236.03	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 040413106 ARISTA NETWORKS INC	842.80	939.01	0	0.00
19	CUSIP # 045327103 ASPEN TECHNOLOGY INC	1,561.42	1,651.93	0	0.00
198	CUSIP # 053015103 AUTO DATA PROCESSING INC.	25,961.76	26,279.53	1	156.42
14	CUSIP # 05350V106 AVANOS MEDICAL INC	627.06	1,007.01	0	0.00
103	CUSIP # 053611109 AVERY DENNISON CORP	9,252.49	10,779.61	0	0.00
178	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	2,755.44	3,895.95	0	0.00
38	CUSIP # 08180D106 BENEFITFOCUS INC	1,737.36	1,638.52	0	0.00
42	CUSIP # 086516101 BEST BUY INC	2,224.32	3,197.82	0	0.00
12	CUSIP # 09227Q100 BLACKBAUD INC	754.80	1,216.08	0	0.00
271	CUSIP # 097793400 BONANZA CREEK ENERGY INC	5,601.57	9,946.54	0	0.00
113	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	5,092.91	5,869.22	0	0.00
63	CUSIP # 099724106 BORG WARNER CORP	2,188.62	3,032.02	0	0.00
74	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,615.16	2,484.67	0	0.00
33	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	1,584.00	1,455.53	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52	CUSIP # 10316T104 BOX INC - CLASS A	877.76	967.72	0	0.00
31	CUSIP # 104674106 BRADY CORP CL A	1,347.26	1,372.37	0	0.00
29	CUSIP # 11135F101 BROADCOM INC	7,374.12	7,341.91	0	0.00
179	CUSIP # 114340102 BROOKS AUTOMATION INC	4,686.22	5,895.18	0	0.00
195	CUSIP # 122017106 BURLINGTON STORES INC	31,720.65	18,217.60	1	0.00
62	CUSIP # 12508E101 CDK GLOBAL INC	2,968.56	4,179.89	0	0.00
46	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	3,868.14	4,190.79	0	0.00
438	CUSIP # 126408103 CSX CORP	27,212.94	31,806.18	1	0.00
194	CUSIP # 127055101 CABOT CORPORATION	8,330.36	12,090.89	0	0.00
51	CUSIP # 127190304 CACI INTERNATIONAL INC	7,345.53	9,074.74	0	0.00
79	CUSIP # 13100M509 CALIX INC	770.25	767.09	0	0.00
10	CUSIP # 138098108 CANTEL MEDICAL CORP	744.50	1,137.64	0	0.00
60	CUSIP # 141788109 CARGURUS INC	2,023.80	2,860.58	0	0.00
40	CUSIP # 150870103 CELANESE CORP SERIES A	3,598.80	4,358.95	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40	CUSIP # 163092109 CHEGG INC	1,136.80	1,074.26	0	0.00
39	CUSIP # 16359R103 CHEMED CORP	11,047.92	10,980.11	0	0.00
128	CUSIP # 166764100 CHEVRON CORP	13,925.12	15,643.77	1	0.00
42	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	3,783.78	4,530.95	0	0.00
55	CUSIP # 171779309 CIENA CORP	1,865.05	1,728.34	0	0.00
322	CUSIP # 17275R102 CISCO SYSTEMS INC	13,952.26	13,909.32	1	0.00
43	CUSIP # 172908105 CINTAS CORP	7,223.57	7,612.43	0	0.00
126	CUSIP # 177376100 CITRIX SYSTEMS INC	12,909.96	13,690.68	1	0.00
54	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	3,427.92	4,283.48	0	0.00
194	CUSIP # 194014106 COLFAX CORP	4,054.60	5,814.60	0	0.00
312	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	26,236.08	28,245.01	1	0.00
34	CUSIP # 20825C104 CONOCO/PHILLIPS	2,119.90	2,357.21	0	0.00
186	CUSIP # 211171103 CONTINENTAL BUILDING PRODUCT	4,733.70	6,872.45	0	0.00
130	CUSIP # 21240D107 CONTROL4 CORP	2,288.00	3,774.32	0	0.00

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52	CUSIP # 217204106 COPART INC	2,484.56	2,479.39	0	0.00
136	CUSIP # 219350105 CORNING INC	4,108.56	4,486.64	0	0.00
5	CUSIP # 22266L106 COUPA SOFTWARE INC	314.30	158.10	0	0.00
34	CUSIP # 224399105 CRANE CO	2,454.12	3,107.60	0	0.00
126	CUSIP # 231021106 CUMMINS INC	16,838.64	20,183.45	1	0.00
69	CUSIP # 23291C103 DMC GLOBAL INC	2,423.28	2,696.08	0	1.38
675	CUSIP # 23331A109 D R HORTON INC	23,395.50	24,726.15	1	0.00
303	CUSIP # 243537107 DECKERS OUTDOOR CORP	38,768.85	28,972.73	2	0.00
7	CUSIP # 252131107 DEXCOM INC	838.60	935.48	0	0.00
788	CUSIP # 253393102 DICKS SPORTING GOODS INC	24,585.60	28,349.48	1	0.00
116	CUSIP # 254543101 DIODES INC	3,742.16	4,093.53	0	0.00
284	CUSIP # 256677105 DOLLAR GENERAL CORP	30,694.72	26,656.54	1	0.00
97	CUSIP # 256746108 DOLLAR TREE INC	8,761.04	9,993.93	0	0.00
90	CUSIP # 260003108 DOVER CORPORATION	6,385.50	7,628.19	0	0.00

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57	CUSIP # 267475101 DYCOM INDUSTRIES INC	3,080.28	5,927.40	0	0.00
21	CUSIP # 26875P101 EOG RESOURCES INC	1,831.41	2,522.81	0	0.00
58	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	3,465.50	4,472.96	0	0.00
94	CUSIP # 29270J100 ENERGY RECOVERY INC	632.62	783.96	0	0.00
140	CUSIP # 293389102 ENNIS INC	2,695.00	2,771.60	0	0.00
74	CUSIP # 29358P101 ENSIGN GROUP	2,870.46	2,881.61	0	3.52
560	CUSIP # 29362U104 ENTEGRIS INC	15,621.20	17,786.65	1	0.00
2	CUSIP # 29414B104 EPAM SYSTEMS INC	232.02	224.98	0	0.00
26	CUSIP # 29786A106 ETSY INC	1,236.82	1,109.91	0	0.00
42	CUSIP # 298736109 EURONET WORLDWIDE INC	4,299.96	4,808.22	0	0.00
27	CUSIP # 29978A104 EVERBRIDGE INC	1,532.52	1,547.97	0	0.00
72	CUSIP # 30212P303 EXPEDIA INC	8,110.80	9,168.94	0	0.00
137	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,328.33	8,896.61	0	0.00
28	CUSIP # 30214U102 EXPONENT INC	1,419.88	1,144.16	0	0.00

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69	CUSIP # 30231G102 EXXON MOBIL CORPORATION	4,705.11	5,706.38	0	0.00
64	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	12,808.32	12,310.64	1	0.00
234	CUSIP # 313855108 FEDERAL SIGNAL CORP	4,656.60	5,493.45	0	0.00
40	CUSIP # 31428X106 FEDEX CORPORATION	6,453.20	9,872.93	0	26.00
13	CUSIP # 315616102 F5 NETWORKS INC	2,106.39	2,199.69	0	0.00
43	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	4,409.65	4,342.16	0	0.00
152	CUSIP # 33829M101 FIVE BELOW INC	15,552.64	10,810.82	1	0.00
124	CUSIP # 338307101 FIVE9 INC	5,421.28	3,548.34	0	0.00
35	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	6,500.20	7,000.91	0	0.00
93	CUSIP # 34354P105 FLOWSERVE CORP	3,535.86	4,644.42	0	0.00
128	CUSIP # 346375108 FORMFACTOR INC	1,803.52	1,687.60	0	0.00
152	CUSIP # 34959E109 FORTINET INC	10,705.36	10,226.15	0	0.00
118	CUSIP # 349853101 FORWARD AIR CORP	6,472.30	7,722.56	0	0.00
24	CUSIP # 353514102 FRANKLIN ELECTRIC CO	1,029.12	1,077.76	0	0.00

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273	CUSIP # 36237H101 G-III APPAREL GROUP	7,613.97	12,124.68	0	0.00
80	CUSIP # 364760108 GAP INC	2,060.80	2,683.21	0	0.00
50	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	1,779.50	1,681.69	0	0.00
137	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,929.36	7,188.91	0	0.00
645	CUSIP # 379890106 GLU MOBILE INC	5,205.15	3,824.56	0	0.00
1,059	CUSIP # 38268T103 GOPRO INC-CLASS A	4,490.16	7,242.74	0	0.00
53	CUSIP # 384109104 GRACO INC	2,218.05	2,383.09	0	0.00
194	CUSIP # 384802104 WW GRAINGER INC	54,777.84	58,667.16	2	0.00
66	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	6,345.24	6,732.44	0	0.00
415	CUSIP # 401617105 GUESS? INC	8,619.55	8,782.33	0	93.38
516	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	19,360.32	20,707.58	1	0.00
86	CUSIP # 40425J101 HMS HOLDINGS CP	2,419.18	2,897.27	0	0.00
1,551	CUSIP # 40434L105 HP INC	31,733.46	31,947.29	1	248.47
25	CUSIP # 405024100 HAEMONETICS CORP	2,501.25	2,151.91	0	0.00

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334	CUSIP # 422347104 HEARTLAND EXPRESS INC	6,112.20	6,756.04	0	0.00
37	CUSIP # 422819102 HEIDRICK & STRUGGLES INTL	1,154.03	1,364.56	0	0.00
178	CUSIP # 423452101 HELMERICH & PAYNE	8,533.32	11,913.14	0	0.00
66	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	8,350.32	7,990.51	0	0.00
66	CUSIP # 431571108 HILLENBRAND INC	2,503.38	3,064.90	0	0.00
84	CUSIP # 436106108 HOLLYFRONTIER CORP	4,294.08	5,711.58	0	0.00
59	CUSIP # 443320106 HUB GROUP INC CL A	2,187.13	2,669.16	0	0.00
44	CUSIP # 443573100 HUBSPOT INC	5,532.12	3,448.60	0	0.00
86	CUSIP # 44925C103 ICF INTERNATIONAL INC	5,571.08	6,744.63	0	12.04
73	CUSIP # 45073V108 ITT INC	3,523.71	4,162.46	0	0.00
71	CUSIP # 45167R104 IDEX CORP	8,964.46	9,859.51	0	0.00
54	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	6,841.26	7,230.80	0	54.00
10	CUSIP # 452327109 ILLUMINA INC	2,999.30	3,335.70	0	0.00
126	CUSIP # 453204109 IMPINJ INC	1,833.30	2,917.46	0	0.00

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226	CUSIP # 45667G103 INFINERA CORP	901.74	2,030.18	0	0.00
11	CUSIP # 45688C107 INGEVITY CORP	920.59	1,084.60	0	0.00
31	CUSIP # 45772F107 INPHI CORP	996.65	1,093.32	0	0.00
108	CUSIP # 45778Q107 INSPERITY INC	10,082.88	9,483.20	0	0.00
60	CUSIP # 45781U103 INSTRUCTURE INC	2,250.60	2,248.31	0	0.00
256	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	12,398.08	9,369.44	1	0.00
974	CUSIP # 458140100 INTEL CORPORATION	45,709.82	47,692.49	2	0.00
42	CUSIP # 458334109 INTER PARFUMS	2,753.94	2,590.87	0	11.55
44	CUSIP # 458665304 INTERFACE INC	627.00	1,017.78	0	0.00
101	CUSIP # 461202103 INTUIT INC	19,881.85	14,663.20	1	0.00
44	CUSIP # 46266A109 IRADIMED CORP	1,076.24	1,155.90	0	0.00
45	CUSIP # 462726100 IROBOT CORP	3,768.30	3,736.43	0	0.00
127	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	16,389.35	16,609.60	1	0.00
78	CUSIP # 489170100 KENNAMETAL INC	2,595.84	3,445.23	0	0.00

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81	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	5,028.48	5,305.10	0	0.00
372	CUSIP # 49926D109 KNOWLES CORP	4,951.32	5,973.87	0	0.00
126	CUSIP # 500643200 KORN FERRY INTERNATIONAL	4,982.04	7,499.71	0	12.60
74	CUSIP # 50187A107 LHC GROUP LLC	6,947.12	5,210.10	0	0.00
134	CUSIP # 50216C108 LSI INDUSTRIES INC	424.78	976.83	0	0.00
37	CUSIP # 512807108 LAM RESEARCH CORPORATION	5,038.29	6,557.45	0	0.00
71	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,792.57	7,218.38	0	0.00
194	CUSIP # 518439104 LAUDER ESTEE COMPANIES	25,239.40	25,777.86	1	0.00
219	CUSIP # 532457108 LILLY ELI & COMPANY	25,342.68	20,266.45	1	0.00
23	CUSIP # 537008104 LITTELFUSE INC	3,944.04	5,080.17	0	0.00
192	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	8,065.92	10,603.25	0	0.00
76	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,910.36	7,150.30	0	0.00
198	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	15,230.16	17,428.37	1	0.00
18	CUSIP # 574795100 MASIMO CORPORATION	1,932.66	1,696.57	0	0.00

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45	CUSIP # 576690101 MATERION CORP	2,024.55	2,290.15	0	0.00
195	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	9,915.75	9,885.24	0	0.00
32	CUSIP # 58470H101 MEDIFAST INC	4,000.64	5,574.70	0	24.00
7	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	471.94	529.41	0	0.00
29	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	1,534.97	1,116.77	0	0.00
24	CUSIP # 58933Y105 MERCK & CO INC	1,833.84	1,737.12	0	13.20
97	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	5,413.57	4,846.65	0	0.00
388	CUSIP # 594918104 MICROSOFT CORPORATION	39,409.16	37,944.09	2	0.00
135	CUSIP # 595112103 MICRON TECHNOLOGY INC	4,283.55	7,197.48	0	0.00
5	CUSIP # 60255W105 MINDBODY INC	182.00	153.00	0	0.00
147	CUSIP # 607525102 MODEL N INC	1,944.81	2,627.80	0	0.00
148	CUSIP # 61022P100 MONOTYPE IMAGING HOLDINGS INC	2,296.96	2,588.52	0	17.17
88	CUSIP # 615369105 MOODYS CORP	12,323.52	13,941.32	1	0.00
297	CUSIP # 624580106 MOVADO GROUP INC	9,391.14	13,951.33	0	0.00

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381	CUSIP # 62855J104 MYRIAD GENETICS INC	11,075.67	12,741.36	0	0.00
22	CUSIP # 62945V109 NV5 GLOBAL INC	1,332.10	1,510.01	0	0.00
233	CUSIP # 630077105 NANOMETRICS INC	6,367.89	8,932.75	0	0.00
61	CUSIP # 64110D104 NETAPP INC	3,639.87	4,135.80	0	0.00
27	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,928.07	2,230.35	0	0.00
45	CUSIP # 64829B100 NEW RELIC INC	3,643.65	2,713.97	0	0.00
183	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	27,365.82	31,860.70	1	0.00
279	CUSIP # 67011P100 NOW INC	3,247.56	4,699.89	0	0.00
100	CUSIP # 670346105 NUCOR CORPORATION	5,181.00	6,315.55	0	40.00
9	CUSIP # 67059N108 NUTANIX INC-A	374.31	273.15	0	0.00
62	CUSIP # 67066G104 NVIDIA CORP	8,277.00	13,338.82	0	0.00
32	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	11,018.56	10,864.63	0	0.00
81	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	4,971.78	6,718.45	0	63.18
49	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	699.72	1,796.60	0	0.00

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42	CUSIP # 679295105 OKTA INC	2,679.60	2,158.49	0	0.00
79	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	9,755.71	11,388.90	0	0.00
138	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	9,178.38	7,173.25	0	0.00
354	CUSIP # 688239201 OSHKOSH CORPORATION	21,703.74	28,068.85	1	0.00
630	CUSIP # 69336V101 PGT INNOVATIONS INC	9,985.50	14,265.29	0	0.00
69	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	6,345.24	6,743.83	0	0.00
91	CUSIP # 693656100 PVH CORP	8,458.45	11,872.88	0	0.00
28	CUSIP # 697435105 PALO ALTO NETWORKS INC	5,273.80	5,445.02	0	0.00
49	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	7,307.86	8,630.81	0	0.00
305	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	3,156.75	5,951.21	0	0.00
9	CUSIP # 70432V102 PAYCOM SOFTWARE INC	1,102.05	878.97	0	0.00
119	CUSIP # 71375U101 PERFICIENT INC	2,648.94	3,034.68	0	0.00
31	CUSIP # 714046109 PERKINELMER INC	2,435.05	2,416.18	0	0.00
116	CUSIP # 716382106 PETMED EXPRESS	2,698.16	4,833.27	0	0.00

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221	CUSIP # 717081103 PFIZER INC	9,646.65	7,918.29	0	0.00
117	CUSIP # 718546104 PHILLIPS 66	10,079.55	12,048.29	0	0.00
339	CUSIP # 74051N102 PREMIER INC-CLASS A	12,661.65	12,001.03	1	0.00
78	CUSIP # 743312100 PROGRESS SOFTWARE CORP	2,768.22	3,143.11	0	0.00
9	CUSIP # 743424103 PROOFPOINT INC	754.29	815.26	0	0.00
35	CUSIP # 743713109 PROTO LABS INC	3,947.65	4,040.96	0	0.00
81	CUSIP # 74758T303 QUALYS INC	6,053.94	5,994.53	0	0.00
907	CUSIP # 74766D100 QUANTENA COMMUNICATIONS INC	13,015.45	15,052.23	1	0.00
160	CUSIP # 74834L100 QUEST DIAGNOSTICS	13,323.20	16,671.37	1	0.00
260	CUSIP # 750917106 RAMBUS INC	1,994.20	3,268.42	0	0.00
174	CUSIP # 751212101 RALPH LAUREN CORP	18,002.04	19,903.22	1	108.75
338	CUSIP # 75134P303 RAMACO RESOURCES INC	1,673.10	2,603.46	0	0.00
22	CUSIP # 753422104 RAPID7 INC	685.52	718.74	0	0.00
32	CUSIP # 75606N109 REALPAGE INC	1,542.08	1,677.60	0	0.00

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26	CUSIP # 76680R206 RINGCENTRAL INC CL A	2,143.44	1,492.47	0	0.00
120	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,864.00	8,138.46	0	0.00
22	CUSIP # 773903109 ROCKWELL AUTOMATION	3,310.56	3,967.26	0	0.00
8	CUSIP # 775133101 ROGERS CORP	792.48	1,125.69	0	0.00
15	CUSIP # 776696106 ROPER INDUSTRIES INC	3,997.80	4,425.29	0	0.00
120	CUSIP # 778296103 ROSS STORES INC	9,984.00	8,955.48	0	0.00
153	CUSIP # 78409V104 S&P GLOBAL INC	26,000.82	27,676.81	1	0.00
63	CUSIP # 78463M107 SPS COMMERCE INC	5,189.94	4,671.76	0	0.00
274	CUSIP # 78709Y105 SAIA INC	15,294.68	20,219.68	1	0.00
37	CUSIP # 79466L302 SALESFORCE.COM INC	5,067.89	5,090.19	0	0.00
31	CUSIP # 806407102 HENRY SCHEIN INC	2,434.12	2,776.36	0	0.00
871	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	16,261.57	22,187.57	1	52.26
22	CUSIP # 808625107 SCIENCE APPLICATIONS INTL CORP	1,401.40	1,767.78	0	0.00
42	CUSIP # 816883102 SENDGRID INC	1,813.14	1,550.04	0	0.00

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16	CUSIP # 81762P102 SERVICENOW INC	2,848.80	2,014.78	0	0.00
593	CUSIP # 824889109 SHOE CARNIVAL INC	19,871.43	23,027.78	1	0.00
26	CUSIP # 826919102 SILICON LABORATORIES INC	2,049.06	2,407.45	0	0.00
29	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	1,569.77	1,681.94	0	0.00
223	CUSIP # 830566105 SKECHERS USA INC	5,104.47	8,181.30	0	0.00
75	CUSIP # 83125X103 SLEEP NUMBER CORP	2,379.75	2,933.79	0	0.00
65	CUSIP # 831865209 SMITH (AO) CORP	2,775.50	4,156.60	0	0.00
186	CUSIP # 835495102 SONOCO PRODUCTS	9,882.18	9,593.28	0	0.00
589	CUSIP # 846819100 SPARTAN MOTORS INC	4,258.47	9,257.49	0	0.00
65	CUSIP # 854502101 STANLEY BLACK & DECKER INC	7,783.10	10,428.03	0	0.00
207	CUSIP # 858119100 STEEL DYNAMICS INC	6,218.28	9,290.34	0	38.81
273	CUSIP # 86183P102 STONERIDGE INC	6,729.45	8,213.53	0	0.00
129	CUSIP # 863667101 STRYKER CORP	20,220.75	22,066.26	1	67.08
13	CUSIP # 868873100 SURMODICS INC	614.38	1,045.77	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 872540109 TJX COMPANIES INC	1,431.68	1,751.84	0	0.00
41	CUSIP # 876030107 TAPESTRY INC	1,383.75	2,116.60	0	0.00
37	CUSIP # 87612E106 TARGET CORPORATION	2,445.33	3,116.56	0	0.00
55	CUSIP # 880770102 TERADYNE INC	1,725.90	2,393.98	0	0.00
483	CUSIP # 880779103 TEREX CORPORATION	13,316.31	19,883.28	1	0.00
466	CUSIP # 882508104 TEXAS INSTRUMENTS INC	44,037.00	43,864.92	2	0.00
86	CUSIP # 883203101 TEXTRON, INC	3,955.14	5,756.84	0	1.72
19	CUSIP # 88339J105 TRADE DESK INC CLASS A	2,205.14	2,168.68	0	0.00
11	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,461.69	2,394.25	0	1.87
10	CUSIP # 88579Y101 3M COMPANY	1,905.40	2,356.39	0	0.00
84	CUSIP # 886547108 TIFFANY & CO	6,762.84	10,900.44	0	46.20
139	CUSIP # 887389104 TIMKEN COMPANY	5,187.48	6,303.15	0	0.00
283	CUSIP # 88870R102 TIVITY HEALTH INC	7,021.23	10,964.43	0	0.00
21	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	1,707.09	2,084.88	0	2.73

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
323	CUSIP # 892356106 TRACTOR SUPPLY	26,951.12	29,430.63	1	0.00
28	CUSIP # 89531P105 TREX CO INC	1,662.08	1,662.63	0	0.00
63	CUSIP # 896288107 TRINET GROUP INC	2,642.85	2,988.49	0	0.00
14	CUSIP # 896945201 TRIPADVISOR INC	755.16	910.00	0	0.00
27	CUSIP # 90138F102 TWILIO INC	2,411.10	2,274.72	0	0.00
34	CUSIP # 902104108 II-VI INC	1,103.64	1,536.12	0	0.00
4	CUSIP # 902252105 TYLER TECHNOLOGIES INC	743.28	887.76	0	0.00
18	CUSIP # 904708104 UNIFIRST CORP	2,575.26	2,979.06	0	2.03
58	CUSIP # 907818108 UNION PACIFIC CORP	8,017.34	8,662.83	0	0.00
49	CUSIP # 91544A109 UPLAND SOFTWARE INC	1,331.82	1,412.67	0	0.00
1,041	CUSIP # 917047102 URBAN OUTFITTERS INC	34,561.20	42,038.42	1	0.00
254	CUSIP # 918204108 VF CORP	18,120.36	21,366.54	1	0.00
90	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	6,747.30	9,112.43	0	0.00
54	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	4,823.28	5,118.03	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75	CUSIP # 92337F107 VERACYTE INC	943.50	1,059.90	0	0.00
34	CUSIP # 92343X100 VERINT SYSTEMS INC	1,438.54	1,560.72	0	0.00
30	CUSIP # 92826C839 VISA INC CL A	3,958.20	4,524.00	0	0.00
157	CUSIP # 92827P102 VIRTUSA CORP	6,686.63	7,405.33	0	0.00
399	CUSIP # 92835K103 VISHAY PRECISION GROUP	12,061.77	15,494.71	1	0.00
68	CUSIP # 928563402 VMWARE INC CL A	9,324.84	9,614.58	0	0.00
105	CUSIP # 931142103 WAL-MART STORES INC	9,780.75	10,249.35	0	54.60
89	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,081.37	5,950.22	0	0.00
93	CUSIP # 94106L109 WASTE MANAGEMENT INC	8,276.07	7,877.77	0	0.00
560	CUSIP # 950755108 WERNER ENTERPRISES INC	16,542.40	20,928.14	1	50.40
28	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	1,852.76	3,221.42	0	0.00
306	CUSIP # 969904101 WILLIAMS-SONOMA INC	15,437.70	20,268.29	1	0.00
496	CUSIP # 978097103 WOLVERINE WORLD WIDE	15,817.44	18,439.55	1	39.68
86	CUSIP # 98139A105 WORKIVA INC	3,086.54	2,786.99	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
73	CUSIP # 983919101 XILINX INC	6,217.41	6,221.79	0	0.00
47	CUSIP # 98419M100 XYLEM INC	3,135.84	3,414.37	0	0.00
4	CUSIP # 985817105 YELP INC	139.96	125.73	0	0.00
10	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	1,592.30	1,835.50	0	0.00
55	CUSIP # 98936J101 ZENDESK INC	3,210.35	3,010.26	0	0.00
122	CUSIP # 98978V103 ZOETIS INC	10,435.88	10,050.39	0	0.00
653	CUSIP # 989817101 ZUMIEZ INC	12,518.01	16,216.50	1	0.00
		2,146,190.06	2,370,486.93	92	1,360.62
FOREIGN STOCK					
52	CUSIP # 550021109 LULULEMON ATHLETICA INC	6,323.72	7,136.45	0	0.00
89	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	7,919.22	6,463.70	0	0.00
310	CUSIP # G29183103 EATON CORP PLC	21,284.60	25,836.78	1	0.00
61	CUSIP # G3323L100 FABRINET	3,129.91	3,256.79	0	0.00
31	CUSIP # G4388N106 HELEN OF TROY	4,066.58	3,774.50	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
454	CUSIP # G47791101 INGERSOLL-RAND PLC	41,418.42	44,186.90	2	0.00
107	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	1,732.33	2,179.57	0	6.42
137	CUSIP # G60754101 MICHAEL KORS HOLDINGS LTD	5,195.04	8,833.51	0	0.00
26	CUSIP # G6095L109 APTIV PLC	1,600.82	2,547.12	0	0.00
198	CUSIP # M85548101 STRATASYS LTD	3,565.98	4,089.63	0	0.00
27	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	2,245.32	3,007.92	0	0.00
		98,481.94	111,312.87	4	6.42

Holdings

As of: December 31, 2018



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: January 2, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.419749

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		14,141.310	Local	1.000000	14,141.31	1.000000	14,141.31	0.00	0.50
			Base	0.716132	10,127.04	0.704350	9,960.43	-166.61	0.01

AUSTRALIAN DOLLAR Total

		14,141.310	Local		14,141.31		14,141.31	0.00	0.50
			Base		10,127.04		9,960.43	-166.61	0.01

BRAZILIAN REAL

Exchange Rate: 3.875750

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		122,582.250	Local	1.000000	122,582.25	1.000000	122,582.25	0.00	3.27
			Base	0.256469	31,438.50	0.258015	31,628.01	189.51	0.03

BRAZILIAN REAL Total

		122,582.250	Local		122,582.25		122,582.25	0.00	3.27
			Base		31,438.50		31,628.01	189.51	0.03

CANADIAN DOLLAR

Exchange Rate: 1.365200

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,345.990	Local	1.000000	4,345.99	1.000000	4,345.99	0.00	0.13
			Base	0.737701	3,206.04	0.732493	3,183.41	-22.63	0.00

CANADIAN DOLLAR Total

		4,345.990	Local		4,345.99		4,345.99	0.00	0.13
			Base		3,206.04		3,183.41	-22.63	0.00

CHILEAN PESO

Exchange Rate: 694.000000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,807,080.000	Local	1.000000	5,807,080.00	1.000000	5,807,080.00	0.00	4.64
			Base	0.001577	9,159.09	0.001441	8,367.55	-791.54	0.01

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		5,807,080.000	Local	5,807,080.00		5,807,080.00	0.00	4.64
			Base	9,159.09		8,367.55	-791.54	0.01
							Exchange Rate:	22.461250
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,701.440	Local	5,701.44	1.000000	5,701.44	0.00	0.41
			Base	250.93	0.044521	253.83	2.90	0.00
CZECH KORUNA Total								
		5,701.440	Local	5,701.44		5,701.44	0.00	0.41
			Base	250.93		253.83	2.90	0.00
							Exchange Rate:	6.516500
DANISH KRONE								
DKK	DANISH KRONE							
		8,472.360	Local	8,472.36	1.000000	8,472.36	0.00	0.23
			Base	1,295.19	0.153457	1,300.14	4.95	0.00
DANISH KRONE Total								
		8,472.360	Local	8,472.36		8,472.36	0.00	0.23
			Base	1,295.19		1,300.14	4.95	0.00
							Exchange Rate:	0.872791
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		3,635.280	Local	3,635.28	1.000000	3,635.28	0.00	0.04
			Base	4,146.84	1.145750	4,165.12	18.28	0.00
INTERNATIONAL Total								
		3,635.280	Local	3,635.28		3,635.28	0.00	0.04
			Base	4,146.84		4,165.12	18.28	0.00
EURO CURRENCY Total								
		3,635.280	Local	3,635.28		3,635.28	0.00	0.04

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

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		4,146.84		4,165.12	18.28	0.00	
HONG KONG DOLLAR							Exchange Rate:	7.830500	
HKD	HONG KONG DOLLAR								
		40,851.150	Local	1.000000	40,851.15	1.000000	40,851.15	0.00	0.08
			Base	0.127981	5,228.18	0.127706	5,216.93	-11.25	0.00
HONG KONG DOLLAR Total									
		40,851.150	Local		40,851.15		40,851.15	0.00	0.08
			Base		5,228.18		5,216.93	-11.25	0.00
HUNGARIAN FORINT							Exchange Rate:	280.200800	
HUF	HUNGARIAN FORINT								
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	0.00	100.00
			Base	0.003559	248.71	0.003569	249.37	0.66	0.00
HUNGARIAN FORINT Total									
		69,875.000	Local		69,875.00		69,875.00	0.00	100.00
			Base		248.71		249.37	0.66	0.00
INDONESIAN RUPIAH							Exchange Rate:	14,380.000000	
IDR	INDONESIAN RUPIAH								
		85,615,827.000	Local	1.000000	85,615,827.00	1.000000	85,615,827.00	0.00	2.67
			Base	0.000070	5,977.59	0.000070	5,953.81	-23.78	0.01
INDONESIAN RUPIAH Total									
		85,615,827.000	Local		85,615,827.00		85,615,827.00	0.00	2.67
			Base		5,977.59		5,953.81	-23.78	0.01
JAPANESE YEN							Exchange Rate:	109.605000	
JPY	JAPANESE YEN								
		519,501.000	Local	1.000000	519,501.00	1.000000	519,501.00	0.00	0.02
			Base	0.008837	4,591.01	0.009124	4,739.76	148.75	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

519,501.000	Local			519,501.00		519,501.00	0.00	0.02
	Base			4,591.01		4,739.76	148.75	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.132500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36,708.940	Local		1.000000	36,708.94	1.000000	36,708.94	0.00	2.91
	Base		0.240015	8,810.69	0.241984	8,882.99	72.30	0.01

MALAYSIAN RINGGIT Total

36,708.940	Local			36,708.94		36,708.94	0.00	2.91
	Base			8,810.69		8,882.99	72.30	0.01

MEXICAN PESO

Exchange Rate: 19.651750

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
106,255.950	Local		1.000000	106,255.95	1.000000	106,255.95	0.00	1.12
	Base		0.049654	5,276.00	0.050886	5,406.95	130.95	0.01

MEXICAN PESO Total

106,255.950	Local			106,255.95		106,255.95	0.00	1.12
	Base			5,276.00		5,406.95	130.95	0.01

NEW ISRAELI SHEQEL

Exchange Rate: 3.739200

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
919.190	Local		1.000000	919.19	1.000000	919.19	0.00	0.40
	Base		0.276047	253.74	0.267437	245.83	-7.91	0.00

NEW ISRAELI SHEQEL Total

919.190	Local			919.19		919.19	0.00	0.40
	Base			253.74		245.83	-7.91	0.00

NEW TAIWAN DOLLAR

Exchange Rate: 30.737000

TWD	NEW TAIWAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,127,102.000	Local 1.000000	1,127,102.00	1.000000	1,127,102.00	0.00	4.39
			Base 0.032462	36,588.39	0.032534	36,669.23	80.84	0.04
NEW TAIWAN DOLLAR Total								
		1,127,102.000	Local	1,127,102.00		1,127,102.00	0.00	4.39
			Base	36,588.39		36,669.23	80.84	0.04
NORWEGIAN KRONE							Exchange Rate:	8.646500
NOK	NORWEGIAN KRONE							
		68,399.930	Local 1.000000	68,399.93	1.000000	68,399.93	0.00	1.62
			Base 0.120497	8,241.97	0.115654	7,910.71	-331.26	0.01
NORWEGIAN KRONE Total								
		68,399.930	Local	68,399.93		68,399.93	0.00	1.62
			Base	8,241.97		7,910.71	-331.26	0.01
PHILIPPINE PISO							Exchange Rate:	52.585000
PHP	PHILIPPINE PESO							
		88,815.440	Local 1.000000	88,815.44	1.000000	88,815.44	0.00	100.00
			Base 0.018970	1,684.86	0.019017	1,688.99	4.13	0.00
PHILIPPINE PISO Total								
		88,815.440	Local	88,815.44		88,815.44	0.00	100.00
			Base	1,684.86		1,688.99	4.13	0.00
POLISH ZLOTY							Exchange Rate:	3.742350
PLN	POLISH ZLOTY							
		929.670	Local 1.000000	929.67	1.000000	929.67	0.00	0.20
			Base 0.271903	252.78	0.267212	248.42	-4.36	0.00
POLISH ZLOTY Total								
		929.670	Local	929.67		929.67	0.00	0.20
			Base	252.78		248.42	-4.36	0.00

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING							Exchange Rate:	0.784560
GBP	POUND STERLING							
		23,589.650	Local 1.000000	23,589.65	1.000000	23,589.65	0.00	0.38
			Base 1.270327	29,966.56	1.274600	30,067.36	100.80	0.03
POUND STERLING Total								
		23,589.650	Local	23,589.65		23,589.65	0.00	0.38
			Base	29,966.56		30,067.36	100.80	0.03
QATARI RIAL							Exchange Rate:	3.641250
QAR	QATARI RIAL							
		35,309.500	Local 1.000000	35,309.50	1.000000	35,309.50	0.00	7.02
			Base 0.274665	9,698.29	0.274631	9,697.08	-1.21	0.01
QATARI RIAL Total								
		35,309.500	Local	35,309.50		35,309.50	0.00	7.02
			Base	9,698.29		9,697.08	-1.21	0.01
SINGAPORE DOLLAR							Exchange Rate:	1.362950
SGD	SINGAPORE DOLLAR							
		350.790	Local 1.000000	350.79	1.000000	350.79	0.00	0.02
			Base 0.729097	255.76	0.733703	257.38	1.62	0.00
SINGAPORE DOLLAR Total								
		350.790	Local	350.79		350.79	0.00	0.02
			Base	255.76		257.38	1.62	0.00
SOUTH AFRICAN RAND							Exchange Rate:	14.387500
ZAR	SOUTH AFRICAN RAND							
		18,253.910	Local 1.000000	18,253.91	1.000000	18,253.91	0.00	0.15
			Base 0.069730	1,272.84	0.069505	1,268.73	-4.11	0.00

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

18,253.910	Local			18,253.91		18,253.91	0.00	0.15
	Base			1,272.84		1,268.73	-4.11	0.00

SOUTH KOREAN WON

Exchange Rate: 1,115.800000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
35,025,767.000	Local		1.000000	35,025,767.00	1.000000	35,025,767.00	0.00	2.21
	Base		0.000890	31,175.58	0.000896	31,390.72	215.14	0.03

SOUTH KOREAN WON Total

35,025,767.000	Local			35,025,767.00		35,025,767.00	0.00	2.21
	Base			31,175.58		31,390.72	215.14	0.03

SWEDISH KRONA

Exchange Rate: 8.862950

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,271.680	Local		1.000000	2,271.68	1.000000	2,271.68	0.00	0.03
	Base		0.110390	250.77	0.112829	256.31	5.54	0.00

SWEDISH KRONA Total

2,271.680	Local			2,271.68		2,271.68	0.00	0.03
	Base			250.77		256.31	5.54	0.00

SWISS FRANC

Exchange Rate: 0.982900

CHF	SWISS FRANC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
367.330	Local		1.000000	367.33	1.000000	367.33	0.00	0.02
	Base		1.006506	369.72	1.017397	373.72	4.00	0.00

SWISS FRANC Total

367.330	Local			367.33		367.33	0.00	0.02
	Base			369.72		373.72	4.00	0.00

THAILAND BAHT

Exchange Rate: 32.560000

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

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	263,502.150	Local		1.000000	263,502.15	1.000000	263,502.15	0.00	2.41
		Base		0.030560	8,052.74	0.030713	8,092.82	40.08	0.01
THAILAND BAHT Total									
	263,502.150	Local			263,502.15		263,502.15	0.00	2.41
		Base			8,052.74		8,092.82	40.08	0.01
TURKISH LIRA								Exchange Rate:	5.292500
TRY	TURKISH LIRA								
	1,550.030	Local		1.000000	1,550.03	1.000000	1,550.03	0.00	0.60
		Base		0.159287	246.90	0.188947	292.87	45.97	0.00
TURKISH LIRA Total									
	1,550.030	Local			1,550.03		1,550.03	0.00	0.60
		Base			246.90		292.87	45.97	0.00
UAE DIRHAM								Exchange Rate:	3.673150
AED	UAE DIRHAM								
	68,392.640	Local		1.000000	68,392.64	1.000000	68,392.64	0.00	8.56
		Base		0.272257	18,620.36	0.272246	18,619.62	-0.74	0.02
UAE DIRHAM Total									
	68,392.640	Local			68,392.64		68,392.64	0.00	8.56
		Base			18,620.36		18,619.62	-0.74	0.02
CASH Total									
	129,080,498.580	Base			236,687.07		236,388.09	-298.98	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					2.2476335	31 Dec 2030		
	1,433,109.360	Local		100.000000	1,433,109.36	100.000000	1,433,109.36	0.00	3.68
		Base		100.000000	1,433,109.36	100.000000	1,433,109.36	0.00	1.37

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QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		1,433,109.360	Local	1,433,109.36		1,433,109.36	0.00	3.68
			Base	1,433,109.36		1,433,109.36	0.00	1.37
CASH EQUIVALENT Total								
		1,433,109.360	Base	1,433,109.36		1,433,109.36	0.00	1.37
EQUITY								
AUSTRALIAN DOLLAR							Exchange Rate:	1.419749
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	24.460000	99,894.64	-26,364.06	3.51
			Base	22.923800	17.228397	70,360.78	-23,260.02	0.07
606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local	15.377685	13.250000	111,088.00	-17,838.51	3.90
			Base	11.402550	9.332636	78,244.82	-17,354.16	0.07
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local	33.986985	25.040000	94,275.60	-33,685.40	3.31
			Base	25.201344	17.636920	66,403.01	-28,480.05	0.06
608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local	4.452225	2.850000	88,116.30	-49,537.59	3.09
			Base	3.301324	2.007397	62,064.70	-40,005.63	0.06
614469005	BHP GROUP LTD COMMON STOCK							
		12,875.000	Local	22.841415	34.230000	440,711.25	146,628.03	15.48
			Base	16.936905	24.109895	310,414.90	92,352.25	0.30
618549901	CSL LTD COMMON STOCK							
		587.000	Local	134.397172	185.160000	108,688.92	29,797.78	3.82
			Base	99.655468	130.417419	76,555.02	18,057.26	0.07
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local	85.042498	72.390000	111,842.55	-19,548.11	3.93
			Base	63.058997	50.987886	78,776.28	-18,649.87	0.08

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
622010007	RIO TINTO LTD COMMON STOCK		2,333.000	57.588778	134,354.62	78.470000	183,070.51	48,715.89	6.43
		Local		42.702070	99,623.93	55.270333	128,945.69	29,321.76	0.12
653323907	BLUESCOPE STEEL LTD COMMON STOCK		7,977.000	17.878934	142,620.26	10.960000	87,427.92	-55,192.34	3.07
		Local		13.190182	105,218.08	7.719674	61,579.84	-43,638.24	0.06
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK		3,873.000	32.906445	127,446.66	24.070000	93,223.11	-34,223.55	3.27
		Local		24.400124	94,501.68	16.953701	65,661.68	-28,840.00	0.06
663710002	NEWCREST MINING LTD COMMON STOCK		7,100.000	21.180585	150,382.15	21.800000	154,780.00	4,397.85	5.44
		Local		15.625973	110,944.41	15.354827	109,019.27	-1,925.14	0.10
670995901	AMP LTD COMMON STOCK		24,792.000	5.386128	133,532.88	2.450000	60,740.40	-72,792.48	2.13
		Local		3.993813	99,014.61	1.725657	42,782.49	-56,232.12	0.04
694883000	WESFARMERS LTD COMMON STOCK		7,217.000	31.491447	227,273.77	32.220000	232,531.74	5,257.97	8.17
		Local		23.350902	168,523.46	22.694152	163,783.70	-4,739.76	0.16
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK		4,353.000	34.377179	149,643.86	31.320000	136,335.96	-13,307.90	4.79
		Local		25.361760	110,399.74	22.060237	96,028.21	-14,371.53	0.09
698123908	WOOLWORTHS GROUP LTD COMMON STOCK		8,418.000	26.413200	222,346.32	29.420000	247,657.56	25,311.24	8.70
		Local		19.585384	164,869.76	20.721973	174,437.57	9,567.81	0.17
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK		1,421.000	95.627790	135,887.09	108.650000	154,391.65	18,504.56	5.42
		Local		70.907987	100,760.25	76.527612	108,745.74	7,985.49	0.10
BLZH0Z901	SCENTRE GROUP REIT		29,866.000	4.322160	129,085.63	3.900000	116,477.40	-12,608.23	4.09
		Local		3.204881	95,716.97	2.746964	82,040.84	-13,676.13	0.08

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 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
BSS7GP901	AGL ENERGY LTD COMMON STOCK	4,825.000	Local	27.643816	133,381.41	20.600000	99,395.00	-33,986.41	3.49
			Base	20.497884	98,902.29	14.509607	70,008.85	-28,893.44	0.07
BWSW5D906	SOUTH32 LTD COMMON STOCK	38,249.000	Local	3.741870	143,122.79	3.350000	128,134.15	-14,988.64	4.50
			Base	2.760564	105,588.82	2.359572	90,251.27	-15,337.55	0.09
BYWR0T908	COLES GROUP LTD COMMON STOCK	7,217.000	Local	12.330453	88,988.88	11.740000	84,727.58	-4,261.30	2.98
			Base	9.143029	65,985.24	8.269067	59,677.86	-6,307.38	0.06
AUSTRALIAN DOLLAR Total		209,799.000	Local		2,943,231.44		2,833,510.24	-109,721.20	99.50
			Base		2,180,208.97		1,995,782.52	-184,426.45	1.91
BRAZILIAN REAL							Exchange Rate:	3.875750	
219628005	VALE SA COMMON STOCK	13,527.000	Local	26.581203	359,563.93	51.000000	689,877.00	330,313.07	18.41
			Base	8.191876	110,811.51	13.158743	177,998.32	67,186.81	0.17
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	11,200.000	Local	27.119775	303,741.48	25.400000	284,480.00	-19,261.48	7.59
			Base	6.918133	77,483.09	6.553570	73,399.99	-4,083.10	0.07
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	13,200.000	Local	13.951634	184,161.57	22.680000	299,376.00	115,214.43	7.99
			Base	4.384617	57,876.95	5.851771	77,243.37	19,366.42	0.07
284097904	CCR SA COMMON STOCK	17,400.000	Local	17.574921	305,803.63	11.200000	194,880.00	-110,923.63	5.20
			Base	5.523318	96,105.73	2.889763	50,281.88	-45,823.85	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local	28.318410	141,592.05	33.020000	165,100.00	23,507.95	4.41
			Base	8.545600	42,728.00	8.519641	42,598.21	-129.79	0.04
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	12,600.000	Local	26.040851	328,114.72	35.500000	447,300.00	119,185.28	11.94	
		Base	8.183929	103,117.50	9.159518	115,409.92	12,292.42	0.11	
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK								
	5,300.000	Local	72.642953	385,007.65	53.200000	281,960.00	-103,047.65	7.52	
		Base	22.829696	120,997.39	13.726376	72,749.79	-48,247.60	0.07	
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	2,800.000	Local	56.101354	157,083.79	74.560000	208,768.00	51,684.21	5.57	
		Base	17.631125	49,367.15	19.237567	53,865.19	4,498.04	0.05	
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK								
	14,700.000	Local	23.270231	342,072.40	24.310000	357,357.00	15,284.60	9.54	
		Base	7.022220	103,226.63	6.272334	92,203.32	-11,023.31	0.09	
B2QY96901	HYPERA SA COMMON STOCK								
	9,500.000	Local	30.071706	285,681.21	30.200000	286,900.00	1,218.79	7.66	
		Base	9.450717	89,781.81	7.792040	74,024.38	-15,757.43	0.07	
BG7ZWY901	AMBEV SA COMMON STOCK								
	26,600.000	Local	18.977567	504,803.28	15.380000	409,108.00	-95,695.28	10.92	
		Base	5.964131	158,645.89	3.968264	105,555.83	-53,090.06	0.10	
BRAZILIAN REAL Total									
	131,827.000	Local		3,297,625.71		3,625,106.00	327,480.29	96.73	
		Base		1,010,141.65		935,330.20	-74,811.45	0.89	
CANADIAN DOLLAR									
								Exchange Rate:	1.365200
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
	2,454.000	Local	59.569772	146,184.22	55.100000	135,215.40	-10,968.82	3.99	
		Base	44.846626	110,053.62	40.360387	99,044.39	-11,009.23	0.09	
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK								
	3,000.000	Local	62.727680	188,183.04	67.910000	203,730.00	15,546.96	6.01	
		Base	45.583663	136,750.99	49.743627	149,230.88	12,479.89	0.14	
063671952	BANK OF MONTREAL COMMON STOCK								
	1,500.000	Local	95.865573	143,798.36	89.190000	133,785.00	-10,013.36	3.95	

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QS INVESTORS GLOBAL DBI CIF

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		Base	69.664687	104,497.03	65.331087	97,996.63	-6,500.40	0.09
064149958	BANK OF NOVA SCOTIA COMMON STOCK							
		2,000.000 Local	75.847425	151,694.85	68.050000	136,100.00	-15,594.85	4.02
		Base	55.117670	110,235.34	49.846176	99,692.35	-10,542.99	0.10
067901959	BARRICK GOLD CORP COMMON STOCK							
		6,000.000 Local	21.978518	131,871.11	18.430000	110,580.00	-21,291.11	3.26
		Base	15.971600	95,829.60	13.499854	80,999.12	-14,830.48	0.08
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		2,700.000 Local	51.689759	139,562.35	52.320000	141,264.00	1,701.65	4.17
		Base	37.562500	101,418.75	38.324055	103,474.95	2,056.20	0.10
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,300.000 Local	101.240169	131,612.22	101.110000	131,443.00	-169.22	3.88
		Base	73.570362	95,641.47	74.062408	96,281.13	639.66	0.09
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	32.940000	102,114.00	-26,541.45	3.01
		Base	30.158971	93,492.81	24.128333	74,797.83	-18,694.98	0.07
29250N956	ENBRIDGE INC COMMON STOCK							
		7,380.000 Local	49.527874	365,515.71	42.410000	312,985.80	-52,529.91	9.23
		Base	36.418057	268,765.26	31.065045	229,260.04	-39,505.22	0.22
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		6,967.000 Local	20.350169	141,779.63	11.040000	76,915.68	-64,863.95	2.27
		Base	15.320462	106,737.66	8.086727	56,340.23	-50,397.43	0.05
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	45.510000	136,530.00	2,697.94	4.03
		Base	32.418200	97,254.60	33.335775	100,007.32	2,752.72	0.10
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,500.000 Local	89.882347	134,823.52	95.730000	143,595.00	8,771.48	4.24
		Base	65.316727	97,975.09	70.121594	105,182.39	7,207.30	0.10
380956953	GOLDCORP INC COMMON STOCK							
		7,957.000 Local	18.369181	146,163.57	13.370000	106,385.09	-39,778.48	3.14

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STATE STREET

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		Base	13.829090	110,038.07	9.793437	77,926.38	-32,111.69	0.07
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.479561	180,502.99	61.110000	140,553.00	-39,949.99	4.15
		Base	57.030417	131,169.96	44.762672	102,954.15	-28,215.81	0.10
59162N950	METRO INC COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	47.340000	137,286.00	2,246.01	4.05
		Base	33.838759	98,132.40	34.676238	100,561.09	2,428.69	0.10
67077M959	NUTRIEN LTD COMMON STOCK							
		4,125.000 Local	55.947772	230,784.56	64.120000	264,495.00	33,710.44	7.80
		Base	40.656764	167,709.15	46.967477	193,740.84	26,031.69	0.19
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		3,200.000 Local	43.123809	137,996.19	40.510000	129,632.00	-8,364.19	3.82
		Base	31.337700	100,280.64	29.673308	94,954.59	-5,326.05	0.09
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK							
		2,700.000 Local	62.336522	168,308.61	69.960000	188,892.00	20,583.39	5.57
		Base	45.299415	122,308.42	51.245239	138,362.14	16,053.72	0.13
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		1,500.000 Local	93.263940	139,895.91	93.440000	140,160.00	264.09	4.14
		Base	67.774100	101,661.15	68.444184	102,666.28	1,005.13	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK							
		4,300.000 Local	42.140956	181,206.11	38.130000	163,959.00	-17,247.11	4.84
		Base	30.623470	131,680.92	27.929974	120,098.89	-11,582.03	0.11
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		3,553.000 Local	30.175080	107,212.06	29.390000	104,422.67	-2,789.39	3.08
		Base	23.470681	83,391.33	21.527981	76,488.92	-6,902.41	0.07
891160954	TORONTO DOMINION BANK COMMON STOCK							
		2,100.000 Local	63.789500	133,957.95	67.860000	142,506.00	8,548.05	4.20
		Base	46.355281	97,346.09	49.707003	104,384.71	7,038.62	0.10
89353D958	TRANSCANADA CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	48.750000	102,375.00	-31,020.37	3.02

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	46.160600	96,937.26	35.709054	74,989.01	-21,948.25	0.07
CANADIAN DOLLAR Total								
	77,636.000	Local		3,631,975.83		3,384,923.64	-247,052.19	99.87
		Base		2,659,307.61		2,479,434.26	-179,873.35	2.37
CHILEAN PESO								
							Exchange Rate:	694.000000
219602901	EMPRESAS COPEC SA COMMON STOCK							
	7,237.000	Local	7,634.670582	55,252,111.00	8,326.000000	60,255,262.00	5,003,151.00	48.15
		Base	11.308445	81,839.22	11.997118	86,823.14	4,983.92	0.08
229945902	ENEL AMERICAS SA COMMON STOCK							
	484,217.000	Local	134.929121	65,334,974.00	122.000000	59,074,474.00	-6,260,500.00	47.21
		Base	0.199857	96,773.92	0.175793	85,121.72	-11,652.20	0.08
CHILEAN PESO Total								
	491,454.000	Local		120,587,085.00		119,329,736.00	-1,257,349.00	95.36
		Base		178,613.14		171,944.86	-6,668.28	0.16
CZECH KORUNA								
							Exchange Rate:	22.461250
562403907	CEZ AS COMMON STOCK CZK100.							
	2,593.000	Local	429.157721	1,112,805.97	535.000000	1,387,255.00	274,449.03	99.59
		Base	17.550023	45,507.21	23.818799	61,762.15	16,254.94	0.06
CZECH KORUNA Total								
	2,593.000	Local		1,112,805.97		1,387,255.00	274,449.03	99.59
		Base		45,507.21		61,762.15	16,254.94	0.06
DANISH KRONE								
							Exchange Rate:	6.516500
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
	2,697.000	Local	253.267023	683,061.16	128.900000	347,643.30	-335,417.86	9.63
		Base	37.358324	100,755.40	19.780557	53,348.16	-47,407.24	0.05
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
	2,943.000	Local	283.680027	834,870.32	297.900000	876,719.70	41,849.38	24.29

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QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
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		Base		41.844414	123,148.11	45.714724	134,538.43	11,390.32	0.13
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
	1,456.000	Local		456.697672	664,951.81	576.600000	839,529.60	174,577.79	23.26
		Base		67.365501	98,084.17	88.483081	128,831.37	30,747.20	0.12
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0								
	2,307.000	Local		294.871808	680,269.26	290.900000	671,106.30	-9,162.96	18.59
		Base		43.495267	100,343.58	44.640528	102,985.70	2,642.12	0.10
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0								
	1,988.000	Local		302.652752	601,673.67	435.700000	866,171.60	264,497.93	24.00
		Base		47.161992	93,758.04	66.861045	132,919.76	39,161.72	0.13
DANISH KRONE Total									
	11,391.000	Local			3,464,826.22		3,601,170.50	136,344.28	99.77
		Base			516,089.30		552,623.42	36,534.12	0.53
EURO CURRENCY								Exchange Rate:	0.872791
AUSTRIA									
465145001	OMV AG COMMON STOCK								
	2,114.000	Local		41.905047	88,587.27	38.250000	80,860.50	-7,726.77	0.93
		Base		45.961466	97,162.54	43.824925	92,645.89	-4,516.65	0.09
AUSTRIA Total									
	2,114.000	Local			88,587.27		80,860.50	-7,726.77	0.93
		Base			97,162.54		92,645.89	-4,516.65	0.09
BELGIUM									
559699905	UCB SA COMMON STOCK								
	1,246.000	Local		73.658539	91,778.54	71.300000	88,839.80	-2,938.74	1.02
		Base		80.788708	100,662.73	81.691951	101,788.17	1,125.44	0.10
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
	1,360.000	Local		108.276294	147,255.76	57.700000	78,472.00	-68,783.76	0.90
		Base		118.757471	161,510.16	66.109756	89,909.27	-71,600.89	0.09
B00D9P907	PROXIMUS COMMON STOCK								

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,573.000	Local Base	28.618402 31.388671	102,253.55 112,151.72	23.620000 27.062607	84,394.26 96,694.70	-17,859.29 -15,457.02	0.97 0.09
BELGIUM Total		6,179.000	Local Base		341,287.85 374,324.61		251,706.06 288,392.14	-89,581.79 -85,932.47	2.90 0.28
FINLAND									
B06YV4907	NESTE OYJ COMMON STOCK	1,680.000	Local Base	38.081988 41.768339	63,977.74 70,170.81	67.360000 77.177698	113,164.80 129,658.53	49,187.06 59,487.72	1.30 0.12
FINLAND Total		1,680.000	Local Base		63,977.74 70,170.81		113,164.80 129,658.53	49,187.06 59,487.72	1.30 0.12
FRANCE									
405780909	L OREAL COMMON STOCK EUR.2	295.000	Local Base	186.294271 204.327593	54,956.81 60,276.64	201.200000 230.524834	59,354.00 68,004.83	4,397.19 7,728.19	0.68 0.06
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	1,052.000	Local Base	249.219221 282.078869	262,178.62 296,746.97	258.200000 295.832565	271,626.40 311,215.86	9,447.78 14,468.89	3.13 0.30
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55	785.000	Local Base	118.198879 129.640561	92,786.12 101,767.84	143.300000 164.185928	112,490.50 128,885.95	19,704.38 27,118.11	1.29 0.12
517617908	ORANGE COMMON STOCK EUR4.	14,879.000	Local Base	14.559224 15.968561	216,626.69 237,596.22	14.155000 16.218087	210,612.25 241,308.92	-6,014.44 3,712.70	2.42 0.23
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	332.000	Local Base	84.025482 92.159187	27,896.46 30,596.85	103.700000 118.814241	34,428.40 39,446.33	6,531.94 8,849.48	0.40 0.04
550507909	KERING COMMON STOCK EUR4.	132.000	Local Base	288.408106 316.326061	38,069.87 41,755.04	411.600000 471.590564	54,331.20 62,249.95	16,261.33 20,494.91	0.63 0.06

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STATE STREET

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564156909	CARREFOUR SA COMMON STOCK EUR2.5		4,195.000	21.655528	90,844.94	14.910000	62,547.45	-28,297.49	0.72
				23.751790	99,638.76	17.083128	71,663.72	-27,975.04	0.07
567173901	SANOFI COMMON STOCK EUR2.		2,935.000	89.468917	262,591.27	75.660000	222,062.10	-40,529.17	2.56
				98.129533	288,010.18	86.687420	254,427.58	-33,582.60	0.24
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25		1,798.000	51.711457	92,977.20	27.820000	50,020.36	-42,956.84	0.58
				56.717141	101,977.42	31.874756	57,310.81	-44,666.61	0.05
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18		929.000	119.910603	111,396.95	110.450000	102,608.05	-8,788.90	1.18
				131.517987	122,180.21	126.548051	117,563.14	-4,617.07	0.11
730968906	BNP PARIBAS COMMON STOCK EUR2.		1,575.000	66.153663	104,192.02	39.475000	62,173.13	-42,018.89	0.72
				72.557359	114,277.84	45.228468	71,234.84	-43,043.00	0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0		1,794.000	51.125897	91,719.86	29.165000	52,322.01	-39,397.85	0.60
				56.074900	100,598.37	33.415789	59,947.93	-40,650.44	0.06
758255905	KLEPIERRE REIT EUR1.4		1,820.000	36.423775	66,291.27	26.960000	49,067.20	-17,224.07	0.56
				39.949604	72,708.28	30.889411	56,218.73	-16,489.55	0.05
774246904	GECINA SA REIT EUR7.5		376.000	134.478590	50,563.95	113.000000	42,488.00	-8,075.95	0.49
				147.496170	55,458.56	129.469713	48,680.61	-6,777.95	0.05
774563902	COVIVIO REIT EUR3.0		1,087.000	84.675483	92,042.25	84.200000	91,525.40	-516.85	1.05
				92.872098	100,951.97	96.472122	104,865.20	3,913.23	0.10
B0C2CQ902	ENGIE COMMON STOCK EUR1.0		4,711.000	13.733375	64,697.93	12.525000	59,005.28	-5,692.65	0.68
				15.062770	70,960.71	14.350515	67,605.28	-3,355.43	0.06

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B0NJJ1901	EDF COMMON STOCK EUR.5							
		4,846.000	Local 11.266597	54,597.93	13.800000	66,874.80	12,276.87	0.77
			Base 13.282198	64,365.53	15.811345	76,621.78	12,256.25	0.07
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.							
		1,498.000	Local 60.779720	91,048.02	49.300000	73,851.40	-17,196.62	0.85
			Base 66.663218	99,861.50	56.485459	84,615.22	-15,246.28	0.08
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		29,337.000	Local 47.874733	1,404,501.04	46.180000	1,354,782.66	-49,718.38	15.59
			Base 53.002524	1,554,935.05	52.910720	1,552,241.79	-2,693.26	1.48
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,867.000	Local 65.491452	122,272.54	61.510000	114,839.17	-7,433.37	1.32
			Base 71.831044	134,108.56	70.475062	131,576.94	-2,531.62	0.13
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		474.000	Local 102.786287	48,720.70	108.450000	51,405.30	2,684.60	0.59
			Base 112.736034	53,436.88	124.256552	58,897.61	5,460.73	0.06
FRANCE Total		76,717.000	Local	3,440,972.44		3,198,415.06	-242,557.38	36.81
			Base	3,802,209.38		3,664,583.02	-137,626.36	3.50
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000	Local 78.318858	130,322.58	42.380000	70,520.32	-59,802.26	0.81
			Base 85.900150	142,937.85	48.556871	80,798.63	-62,139.22	0.08
484628904	SAP SE COMMON STOCK							
		2,451.000	Local 92.919241	227,745.06	86.930000	213,065.43	-14,679.63	2.45
			Base 101.913851	249,790.85	99.600019	244,119.65	-5,671.20	0.23
494290901	E.ON SE COMMON STOCK							
		6,617.000	Local 7.138984	47,238.66	8.627000	57,084.86	9,846.20	0.66
			Base 7.830039	51,811.37	9.884382	65,404.96	13,593.59	0.06
506921907	BAYER AG REG COMMON STOCK							
		2,237.000	Local 113.811806	254,597.01	60.560000	135,472.72	-119,124.29	1.56

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			Base	124.828824	279,242.08	69.386600	155,217.82	-124,024.26	0.15
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE								
	729.000	Local		126.221687	92,015.61	95.400000	69,546.60	-22,469.01	0.80
		Base		138.439986	100,922.75	109.304518	79,682.99	-21,239.76	0.08
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	1,044.000	Local		88.348132	92,235.45	53.380000	55,728.72	-36,506.73	0.64
		Base		96.900259	101,163.87	61.160117	63,851.16	-37,312.71	0.06
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	1,086.000	Local		83.999512	91,223.47	56.640000	61,511.04	-29,712.43	0.71
		Base		92.130691	100,053.93	64.895261	70,476.25	-29,577.68	0.07
523148906	ALLIANZ SE REG COMMON STOCK								
	516.000	Local		172.400019	88,958.41	175.140000	90,372.24	1,413.83	1.04
		Base		189.088391	97,569.61	200.666597	103,543.96	5,974.35	0.10
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	511.000	Local		179.374618	91,660.43	190.550000	97,371.05	5,710.62	1.12
		Base		196.738141	100,533.19	218.322600	111,562.85	11,029.66	0.11
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK								
	1,542.000	Local		67.782244	104,520.22	45.910000	70,793.22	-33,727.00	0.81
		Base		74.343586	114,637.81	52.601367	81,111.31	-33,526.50	0.08
572797900	SIEMENS AG REG COMMON STOCK NPV								
	563.000	Local		131.983783	74,306.87	97.380000	54,824.94	-19,481.93	0.63
		Base		144.759840	81,499.79	111.573103	62,815.66	-18,684.13	0.06
573467909	1+1 DRILLISCH AG COMMON STOCK								
	1,331.000	Local		67.689527	90,094.76	44.500000	59,229.50	-30,865.26	0.68
		Base		79.799219	106,212.76	50.985860	67,862.18	-38,350.58	0.06
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	18,439.000	Local		14.716475	271,357.09	14.820000	273,265.98	1,908.89	3.14
		Base		17.115700	315,596.40	16.980010	313,094.41	-2,501.99	0.30
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local		18.664080	38,242.70	17.365000	35,580.89	-2,661.81	0.41

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		Base	20.470766	41,944.60	19.895943	40,766.79	-1,177.81	0.04
ACI0054Q2	BASF SE COMMON STOCK							
		1,931.000 Local	90.152553	174,084.58	60.400000	116,632.40	-57,452.18	1.34
		Base	98.879347	190,936.02	69.203280	133,631.53	-57,304.49	0.13
ACI0YTV75	LINDE PLC COMMON STOCK EUR.001							
		1,900.000 Local	138.264421	262,702.40	138.550000	263,245.00	542.60	3.03
		Base	156.494637	297,339.81	158.743617	301,612.87	4,273.06	0.29
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		3,839.000 Local	32.266603	123,871.49	40.000000	153,560.00	29,688.51	1.77
		Base	35.390018	135,862.28	45.829987	175,941.32	40,079.04	0.17
BBJPFY900	VONOVIA SE COMMON STOCK							
		5,002.000 Local	33.978353	169,959.72	39.590000	198,029.18	28,069.46	2.28
		Base	37.267467	186,411.87	45.360229	226,891.87	40,480.00	0.22
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000 Local	28.887148	93,189.94	29.680000	95,747.68	2,557.74	1.10
		Base	31.683431	102,210.75	34.005850	109,702.87	7,492.12	0.10
GERMANY Total		56,677.000 Local		2,518,326.45		2,171,581.77	-346,744.68	24.99
		Base		2,796,677.59		2,488,089.08	-308,588.51	2.38
ITALY								
714456902	ENEL SPA COMMON STOCK EUR1.							
		35,078.000 Local	4.500564	157,870.78	5.044000	176,933.43	19,062.65	2.04
		Base	4.936220	173,152.71	5.779161	202,721.42	29,568.71	0.19
714505906	ENI SPA COMMON STOCK							
		29,338.000 Local	14.287941	419,179.61	13.748000	403,338.82	-15,840.79	4.64
		Base	15.671018	459,756.32	15.751766	462,125.32	2,369.00	0.44
725147904	SNAM SPA COMMON STOCK							
		32,109.000 Local	4.145095	133,094.87	3.819000	122,624.27	-10,470.60	1.41
		Base	4.546342	145,978.49	4.375618	140,496.72	-5,481.77	0.13
753851906	TENARIS SA COMMON STOCK USD1.							

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FUND: HBQ2



STATE STREET

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		7,437.000	Local Base	13.982498 15.336008	103,987.84 114,053.89	9.440000 10.815877	70,205.28 80,437.68	-33,782.56 -33,616.21	0.81 0.08
763439908	TELECOM ITALIA SPA COMMON STOCK	118,763.000	Local Base	0.862855 0.946380	102,475.29 112,394.93	0.483300 0.553741	57,398.16 65,763.92	-45,077.13 -46,631.01	0.66 0.06
B01BN5908	TERNA SPA COMMON STOCK EUR.22	19,530.000	Local Base	4.755490 5.215823	92,874.72 101,865.02	4.953000 5.674898	96,732.09 110,830.76	3,857.37 8,965.74	1.11 0.11
ITALY Total		242,255.000	Local Base		1,009,483.11 1,107,201.36		927,232.05 1,062,375.82	-82,251.06 -44,825.54	10.67 1.01
NETHERLANDS (THE)									
580942902	VOPAK COMMON STOCK EUR.5	2,162.000	Local Base	41.599394 45.626230	89,937.89 98,643.91	39.680000 45.463347	85,788.16 98,291.76	-4,149.73 -352.15	0.99 0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local Base	2.728752 2.992897	99,719.53 109,372.41	2.560000 2.933119	93,552.64 107,187.91	-6,166.89 -2,184.50	1.08 0.10
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	2,844.000	Local Base	32.659617 35.821076	92,883.95 101,875.14	30.930000 35.438037	87,964.92 100,785.78	-4,919.03 -1,089.36	1.01 0.10
779255900	HEINEKEN NV COMMON STOCK EUR1.6	1,090.000	Local Base	83.254514 91.313578	90,747.42 99,531.80	77.200000 88.451875	84,148.00 96,412.54	-6,599.42 -3,119.26	0.97 0.09
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	869.000	Local Base	122.860748 134.753705	106,765.99 117,100.97	137.160000 157.151025	119,192.04 136,564.24	12,426.05 19,463.27	1.37 0.13
B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16	2,387.000	Local Base	48.198969 52.864642	115,050.94 126,187.90	47.420000 54.331449	113,191.54 129,689.17	-1,859.40 3,501.27	1.30 0.12

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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
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		4,807.000	Local 19.011693	91,389.21	22.075000	106,114.53	14,725.32	1.22
			Base 20.852030	100,235.71	25.292424	121,580.69	21,344.98	0.12
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5							
		1,383.000	Local 229.771721	317,774.29	135.400000	187,258.20	-130,516.09	2.15
			Base 252.013695	348,534.94	155.134505	214,551.02	-133,983.92	0.20
NETHERLANDS (THE) Total		52,086.000	Local	1,004,269.22		877,210.03	-127,059.19	10.09
			Base	1,101,482.78		1,005,063.11	-96,419.67	0.96
PORTUGAL								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		7,992.000	Local 13.972832	111,670.87	13.795000	110,249.64	-1,421.23	1.27
			Base 15.325405	122,480.64	15.805617	126,318.49	3,837.85	0.12
PORTUGAL Total		7,992.000	Local	111,670.87		110,249.64	-1,421.23	1.27
			Base	122,480.64		126,318.49	3,837.85	0.12
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		4,149.000	Local 22.321342	92,611.25	20.130000	83,519.37	-9,091.88	0.96
			Base 24.482056	101,576.05	23.063941	95,692.29	-5,883.76	0.09
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000	Local 14.461040	206,199.97	14.080000	200,766.72	-5,433.25	2.31
			Base 15.860873	226,160.19	16.132155	230,028.40	3,868.21	0.22
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		24,753.000	Local 10.392957	257,256.86	7.339000	181,662.27	-75,594.59	2.09
			Base 11.398998	282,159.40	8.408657	208,139.49	-74,019.91	0.20
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		3,934.000	Local 24.866614	97,825.26	23.610000	92,881.74	-4,943.52	1.07
			Base 27.273709	107,294.77	27.051150	106,419.22	-875.55	0.10
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							

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	21,261.000	Local		6.789026	144,341.48	7.018000	149,209.70	4,868.22	1.72
		Base		7.446205	158,313.77	8.040871	170,956.96	12,643.19	0.16
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	700.000	Local		50.505757	35,354.03	60.840000	42,588.00	7,233.97	0.49
		Base		55.394729	38,776.31	69.707410	48,795.19	10,018.88	0.05
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5								
	5,051.000	Local		18.829758	95,109.11	19.495000	98,469.25	3,360.14	1.13
		Base		20.652485	104,315.70	22.336390	112,821.11	8,505.41	0.11
BGPFVB906	REPSOL SA RIGHT								
	14,259.000	Local		0.411000	5,860.45	0.400000	5,703.60	-156.85	0.07
		Base		0.466876	6,657.18	0.458300	6,534.90	-122.28	0.01
SPAIN Total									
	88,366.000	Local			934,558.41		854,800.65	-79,757.76	9.84
		Base			1,025,253.37		979,387.56	-45,865.81	0.94
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	1,176.000	Local		80.129022	94,231.73	85.750000	100,842.00	6,610.27	1.16
		Base		87.885536	103,353.39	98.248034	115,539.69	12,186.30	0.11
UNITED KINGDOM Total									
	1,176.000	Local			94,231.73		100,842.00	6,610.27	1.16
		Base			103,353.39		115,539.69	12,186.30	0.11
EURO CURRENCY Total									
	535,242.000	Local			9,607,365.09		8,686,062.56	-921,302.53	99.96
		Base			10,600,316.47		9,952,053.33	-648,263.14	9.50
HONG KONG DOLLAR								Exchange Rate:	7.830500
607355906	CHINA MOBILE LTD COMMON STOCK								
	32,000.000	Local		81.076433	2,594,445.85	75.350000	2,411,200.00	-183,245.85	4.61
		Base		10.394802	332,633.66	9.622629	307,924.14	-24,709.52	0.29
609701909	CLP HOLDINGS LTD COMMON STOCK								

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		56,500.000	Local 80.925784	4,572,306.82	88.500000	5,000,250.00	427,943.18	9.55
			Base 10.343670	584,417.38	11.301960	638,560.76	54,143.38	0.61
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	6,500.000	Local 81.929046	532,538.80	57.000000	370,500.00	-162,038.80	0.71
			Base 10.496995	68,230.47	7.279229	47,314.99	-20,915.48	0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	38,000.000	Local 11.154774	423,881.43	11.300000	429,400.00	5,518.57	0.82
			Base 1.433011	54,454.43	1.443075	54,836.86	382.43	0.05
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK	44,000.000	Local 22.435325	987,154.29	26.900000	1,183,600.00	196,445.71	2.26
			Base 2.882180	126,815.94	3.435285	151,152.54	24,336.60	0.14
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	36,000.000	Local 20.532329	739,163.83	30.100000	1,083,600.00	344,436.17	2.07
			Base 2.637710	94,957.55	3.843944	138,381.97	43,424.42	0.13
619615008	CITIC LTD COMMON STOCK	79,000.000	Local 11.316810	894,028.01	12.280000	970,120.00	76,091.99	1.85
			Base 1.453827	114,852.36	1.568227	123,889.92	9,037.56	0.12
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0	164,000.000	Local 5.288327	867,285.64	4.880000	800,320.00	-66,965.64	1.53
			Base 0.679371	111,416.87	0.623204	102,205.48	-9,211.39	0.10
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK	10,800.000	Local 219.195151	2,367,307.63	226.600000	2,447,280.00	79,972.37	4.67
			Base 27.990206	302,294.22	28.938127	312,531.77	10,237.55	0.30
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	98,000.000	Local 6.159699	603,650.46	5.590000	547,820.00	-55,830.46	1.05
			Base 0.791313	77,548.67	0.713875	69,959.77	-7,588.90	0.07
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	12,000.000	Local 41.858062	502,296.74	69.450000	833,400.00	331,103.26	1.59
			Base 5.377345	64,528.14	8.869165	106,429.99	41,901.85	0.10
640837001	HANG SENG BANK LTD COMMON STOCK							

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		7,500.000	Local 195.307583	1,464,806.87	175.800000	1,318,500.00	-146,306.87	2.52
			Base 24.882165	186,616.24	22.450674	168,380.05	-18,236.19	0.16
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK	45,000.000	Local 61.317796	2,759,300.83	54.500000	2,452,500.00	-306,800.83	4.68
			Base 7.842543	352,914.44	6.959964	313,198.39	-39,716.05	0.30
643655004	HONG KONG + CHINA GAS COMMON STOCK	320,890.000	Local 14.002967	4,493,412.24	16.200000	5,198,418.00	705,005.76	9.93
			Base 1.789217	574,141.93	2.068833	663,867.95	89,726.02	0.63
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	17,200.000	Local 20.882905	359,185.97	27.900000	479,880.00	120,694.03	0.92
			Base 2.673388	45,982.28	3.562991	61,283.44	15,301.16	0.06
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK	16,000.000	Local 62.197957	995,167.31	49.800000	796,800.00	-198,367.31	1.52
			Base 7.924013	126,784.21	6.359747	101,755.95	-25,028.26	0.10
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	18,000.000	Local 29.145902	524,626.23	31.000000	558,000.00	33,373.77	1.07
			Base 3.734261	67,216.69	3.958879	71,259.82	4,043.13	0.07
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,000.000	Local 32.401041	777,624.98	29.100000	698,400.00	-79,224.98	1.33
			Base 4.162438	99,898.51	3.716238	89,189.71	-10,708.80	0.09
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	48,000.000	Local 13.862859	665,417.21	15.060000	722,880.00	57,462.79	1.38
			Base 1.780909	85,483.61	1.923249	92,315.94	6,832.33	0.09
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local 118.987404	832,911.83	111.600000	781,200.00	-51,711.83	1.49
			Base 15.285857	107,001.00	14.251963	99,763.74	-7,237.26	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	38,000.000	Local 11.478082	436,167.12	15.140000	575,320.00	139,152.88	1.10
			Base 1.474545	56,032.72	1.933465	73,471.68	17,438.96	0.07
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							

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		18,000.000	Local 25.239763	454,315.73	27.350000	492,300.00	37,984.27	0.94
			Base 3.233794	58,208.29	3.492753	62,869.55	4,661.26	0.06
B00G0S903	CNOOC LTD COMMON STOCK	86,000.000	Local 8.853941	761,438.90	12.100000	1,040,600.00	279,161.10	1.99
			Base 1.137432	97,819.15	1.545240	132,890.62	35,071.47	0.13
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	84,000.000	Local 4.178659	351,007.34	5.160000	433,440.00	82,432.66	0.83
			Base 0.536816	45,092.58	0.658962	55,352.79	10,260.21	0.05
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local 21.483835	515,612.04	24.400000	585,600.00	69,987.96	1.12
			Base 2.752573	66,061.76	3.116021	74,784.50	8,722.74	0.07
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local 43.218098	367,353.83	69.150000	587,775.00	220,421.17	1.12
			Base 5.552064	47,192.54	8.830854	75,062.26	27,869.72	0.07
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local 5.869243	763,001.56	3.990000	518,700.00	-244,301.56	0.99
			Base 0.753999	98,019.89	0.509546	66,240.98	-31,778.91	0.06
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local 18.328865	632,345.85	17.160000	592,020.00	-40,325.85	1.13
			Base 2.354639	81,235.06	2.191431	75,604.37	-5,630.69	0.07
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local 6.259860	763,702.97	6.460000	788,120.00	24,417.03	1.51
			Base 0.804180	98,110.00	0.824979	100,647.47	2,537.47	0.10
B0PB4M906	LINK REIT REIT	12,500.000	Local 56.211412	702,642.65	79.300000	991,250.00	288,607.35	1.89
			Base 7.221265	90,265.81	10.127067	126,588.34	36,322.53	0.12
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	205,000.000	Local 3.705837	759,696.66	3.380000	692,900.00	-66,796.66	1.32
			Base 0.476075	97,595.33	0.431645	88,487.33	-9,108.00	0.08
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							

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	127,000.000	Local	5.007885	636,001.40	5.590000	709,930.00	73,928.60	1.36	
		Base	0.643344	81,704.66	0.713875	90,662.15	8,957.49	0.09	
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
	53,000.000	Local	6.843738	362,718.13	9.530000	505,090.00	142,371.87	0.96	
		Base	0.879189	46,597.01	1.217036	64,502.91	17,905.90	0.06	
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
	19,600.000	Local	34.053634	667,451.23	32.900000	644,840.00	-22,611.23	1.23	
		Base	4.374740	85,744.91	4.201520	82,349.79	-3,395.12	0.08	
B4TX8S909	AIA GROUP LTD COMMON STOCK								
	60,000.000	Local	62.579868	3,754,792.10	65.000000	3,900,000.00	145,207.90	7.45	
		Base	7.995968	479,758.09	8.300875	498,052.49	18,294.40	0.48	
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005								
	77,000.000	Local	9.920299	763,863.03	11.280000	868,560.00	104,696.97	1.66	
		Base	1.274423	98,130.56	1.440521	110,920.12	12,789.56	0.11	
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
	22,000.000	Local	27.793785	611,463.26	25.500000	561,000.00	-50,463.26	1.07	
		Base	3.558105	78,278.32	3.256497	71,642.93	-6,635.39	0.07	
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01								
	19,600.000	Local	43.368300	850,018.68	34.300000	672,280.00	-177,738.68	1.28	
		Base	5.525117	108,292.29	4.380308	85,854.03	-22,438.26	0.08	
B6WY99909	CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005								
	32,000.000	Local	13.881862	444,219.59	7.280000	232,960.00	-211,259.59	0.44	
		Base	1.780433	56,973.87	0.929698	29,750.34	-27,223.53	0.03	
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01								
	30,000.000	Local	14.202362	426,070.85	23.450000	703,500.00	277,429.15	1.34	
		Base	1.821540	54,646.19	2.994700	89,841.01	35,194.82	0.09	
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
	11,000.000	Local	40.983414	450,817.55	46.850000	515,350.00	64,532.45	0.98	
		Base	5.264983	57,914.81	5.983015	65,813.17	7,898.36	0.06	
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								

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	107,500.000	Local		7.511829	807,521.63	7.900000	849,250.00	41,728.37	1.62
		Base		0.957006	102,878.17	1.008876	108,454.12	5,575.95	0.10
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
	110,000.000	Local		6.860807	754,688.77	6.030000	663,300.00	-91,388.77	1.27
		Base		0.881382	96,951.98	0.770066	84,707.23	-12,244.75	0.08
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
	5,200.000	Local		243.583569	1,266,634.56	314.000000	1,632,800.00	366,165.44	3.12
		Base		31.292250	162,719.70	40.099610	208,517.97	45,798.27	0.20
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0								
	23,500.000	Local		89.764777	2,109,472.26	75.200000	1,767,200.00	-342,272.26	3.38
		Base		11.471835	269,588.13	9.603474	225,681.63	-43,906.50	0.22
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0								
	11,000.000	Local		68.043564	748,479.20	59.300000	652,300.00	-96,179.20	1.25
		Base		8.741296	96,154.26	7.572952	83,302.47	-12,851.79	0.08
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
	13,500.000	Local		56.088312	757,192.21	57.300000	773,550.00	16,357.79	1.48
		Base		7.205451	97,273.59	7.317540	98,786.80	1,513.21	0.09
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025								
	5,500.000	Local		70.010253	385,056.39	50.150000	275,825.00	-109,231.39	0.53
		Base		8.920322	49,061.77	6.404444	35,224.44	-13,837.33	0.03
HONG KONG DOLLAR Total									
	2,570,290.000	Local			50,260,258.46		52,309,828.00	2,049,569.54	99.92
		Base			6,436,490.04		6,680,266.67	243,776.63	6.38
INDONESIAN RUPIAH								Exchange Rate:	14,380.000000
623084902	UNITED TRACTORS TBK PT COMMON STOCK IDR250.0								
	25,700.000	Local		33,142.698988	851,767,364.00	27,350.000000	702,895,000.00	-148,872,364.00	21.94
		Base		2.439205	62,687.57	1.901947	48,880.04	-13,807.53	0.05
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.								
	146,400.000	Local		8,771.161762	1,284,098,082.00	8,225.000000	1,204,140,000.00	-79,958,082.00	37.59

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		Base		0.658002	96,331.44	0.571975	83,737.13	-12,594.31	0.08
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
	322,800.000	Local		4,357.364424	1,406,557,236.00	3,750.000000	1,210,500,000.00	-196,057,236.00	37.79
		Base		0.326884	105,518.17	0.260779	84,179.42	-21,338.75	0.08
INDONESIAN RUPIAH Total									
	494,900.000	Local			3,542,422,682.00		3,117,535,000.00	-424,887,682.00	97.33
		Base			264,537.18		216,796.59	-47,740.59	0.21
JAPANESE YEN								Exchange Rate:	109.605000
601090004	AJINOMOTO CO INC COMMON STOCK								
	5,200.000	Local		2,219.109038	11,539,367.00	1,957.000000	10,176,400.00	-1,362,967.00	0.37
		Base		19.621637	102,032.51	17.855025	92,846.13	-9,186.38	0.09
602150005	ALPS ELECTRIC CO LTD COMMON STOCK								
	4,400.000	Local		2,751.375000	12,106,050.00	2,135.000000	9,394,000.00	-2,712,050.00	0.34
		Base		25.006816	110,029.99	19.479038	85,707.77	-24,322.22	0.08
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
	5,900.000	Local		4,786.154576	28,238,312.00	4,269.000000	25,187,100.00	-3,051,212.00	0.91
		Base		42.523680	250,889.71	38.948953	229,798.82	-21,090.89	0.22
605460005	ASAHI KASEI CORP COMMON STOCK								
	18,500.000	Local		1,256.452216	23,244,366.00	1,130.000000	20,905,000.00	-2,339,366.00	0.75
		Base		11.272058	208,533.08	10.309749	190,730.35	-17,802.73	0.18
608484903	YAHOO JAPAN CORP COMMON STOCK								
	34,100.000	Local		317.158475	10,815,104.00	274.000000	9,343,400.00	-1,471,704.00	0.34
		Base		2.799404	95,459.68	2.499886	85,246.11	-10,213.57	0.08
612528901	TREND MICRO INC COMMON STOCK								
	1,900.000	Local		6,273.134737	11,918,956.00	5,970.000000	11,343,000.00	-575,956.00	0.41
		Base		57.015542	108,329.53	54.468318	103,489.80	-4,839.73	0.10
612927905	NTT DOCOMO INC COMMON STOCK								
	23,000.000	Local		2,759.035304	63,457,812.00	2,472.500000	56,867,500.00	-6,590,312.00	2.05
		Base		24.733559	568,871.86	22.558277	518,840.38	-50,031.48	0.50

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613210004	BRIDGESTONE CORP COMMON STOCK								
	2,400.000	Local	4,786.392083	11,487,341.00	4,236.000000	10,166,400.00	-1,320,941.00	0.37	
		Base	42.321871	101,572.49	38.647872	92,754.89	-8,817.60	0.09	
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK								
	1,200.000	Local	9,414.705000	11,297,646.00	7,470.000000	8,964,000.00	-2,333,646.00	0.32	
		Base	85.568783	102,682.54	68.153825	81,784.59	-20,897.95	0.08	
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK								
	2,300.000	Local	4,357.177391	10,021,508.00	3,285.000000	7,555,500.00	-2,466,008.00	0.27	
		Base	38.612057	88,807.73	29.971260	68,933.90	-19,873.83	0.07	
617232004	CANON INC COMMON STOCK								
	4,900.000	Local	3,795.896939	18,599,895.00	3,001.000000	14,704,900.00	-3,894,995.00	0.53	
		Base	33.563792	164,462.58	27.380138	134,162.68	-30,299.90	0.13	
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
	600.000	Local	19,019.505000	11,411,703.00	23,165.000000	13,899,000.00	2,487,297.00	0.50	
		Base	168.172817	100,903.69	211.349847	126,809.91	25,906.22	0.12	
619446909	KOSE CORP COMMON STOCK								
	400.000	Local	17,058.525000	6,823,410.00	17,260.000000	6,904,000.00	80,590.00	0.25	
		Base	151.167750	60,467.10	157.474568	62,989.83	2,522.73	0.06	
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK								
	20,000.000	Local	1,574.236700	31,484,734.00	1,562.500000	31,250,000.00	-234,734.00	1.13	
		Base	14.137827	282,756.53	14.255737	285,114.73	2,358.20	0.27	
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
	9,100.000	Local	1,226.612967	11,162,178.00	1,428.000000	12,994,800.00	1,832,622.00	0.47	
		Base	10.845864	98,697.36	13.028603	118,560.28	19,862.92	0.11	
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	2,800.000	Local	4,112.055000	11,513,754.00	6,380.000000	17,864,000.00	6,350,246.00	0.64	
		Base	36.359300	101,806.04	58.209023	162,985.27	61,179.23	0.16	
624899902	KDDI CORP COMMON STOCK								
	33,300.000	Local	3,015.509970	100,416,482.00	2,624.000000	87,379,200.00	-13,037,282.00	3.15	
		Base	27.034265	900,241.02	23.940514	797,219.10	-103,021.92	0.76	

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625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	300.000	16,623.306667	4,986,992.00	15,015.000000	4,504,500.00	-482,492.00	0.16
			146.985333	44,095.60	136.991926	41,097.58	-2,998.02	0.04
625054002	DAICEL CORP COMMON STOCK	10,000.000	1,190.595000	11,905,950.00	1,131.000000	11,310,000.00	-595,950.00	0.41
			10.821132	108,211.32	10.318872	103,188.72	-5,022.60	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK	1,000.000	11,230.613000	11,230,613.00	11,695.000000	11,695,000.00	464,387.00	0.42
			99.302470	99,302.47	106.701337	106,701.34	7,398.87	0.10
625086004	SUMITOMO DAINIPPON PHARMA CO COMMON STOCK	2,700.000	3,611.804815	9,751,873.00	3,495.000000	9,436,500.00	-315,373.00	0.34
			31.879648	86,075.05	31.887231	86,095.52	20.47	0.08
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	3,300.000	3,528.763636	11,644,920.00	3,498.000000	11,543,400.00	-101,520.00	0.42
			31.201767	102,965.83	31.914602	105,318.19	2,352.36	0.10
629854902	EAST JAPAN RAILWAY CO COMMON STOCK	1,100.000	10,315.155455	11,346,671.00	9,711.000000	10,682,100.00	-664,571.00	0.39
			91.207882	100,328.67	88.599973	97,459.97	-2,868.70	0.09
630720001	EISAI CO LTD COMMON STOCK	3,800.000	6,762.116053	25,696,041.00	8,502.000000	32,307,600.00	6,611,559.00	1.17
			60.569511	230,164.14	77.569454	294,763.93	64,599.79	0.28
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK	1,000.000	6,503.250000	6,503,250.00	13,910.000000	13,910,000.00	7,406,750.00	0.50
			57.502540	57,502.54	126.910269	126,910.27	69,407.73	0.12
633243902	FAST RETAILING CO LTD COMMON STOCK	300.000	50,075.023333	15,022,507.00	56,370.000000	16,911,000.00	1,888,493.00	0.61
			455.124033	136,537.21	514.301355	154,290.41	17,753.20	0.15
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	53,100.000	680.470565	36,132,987.00	537.900000	28,562,490.00	-7,570,497.00	1.03
			6.107887	324,328.78	4.907623	260,594.77	-63,734.01	0.25

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635640006	SUBARU CORP COMMON STOCK		2,600.000	Local	4,258.128077	11,071,133.00	2,360.000000	6,136,000.00	-4,935,133.00	0.22
				Base	37.650896	97,892.33	21.531864	55,982.85	-41,909.48	0.05
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK		2,800.000	Local	4,270.133929	11,956,375.00	4,270.000000	11,956,000.00	-375.00	0.43
				Base	37.757054	105,719.75	38.958077	109,082.61	3,362.86	0.10
635693005	FANUC CORP COMMON STOCK		1,000.000	Local	22,588.788000	22,588,788.00	16,670.000000	16,670,000.00	-5,918,788.00	0.60
				Base	202.435180	202,435.18	152.091602	152,091.60	-50,343.58	0.15
635694003	FUJITSU LTD COMMON STOCK		1,100.000	Local	7,927.961818	8,720,758.00	6,847.000000	7,531,700.00	-1,189,058.00	0.27
				Base	70.100018	77,110.02	62.469778	68,716.76	-8,393.26	0.07
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK		2,600.000	Local	4,607.302308	11,978,986.00	3,695.000000	9,607,000.00	-2,371,986.00	0.35
				Base	41.875050	108,875.13	33.711966	87,651.11	-21,224.02	0.08
642155907	RESONA HOLDINGS INC COMMON STOCK		18,800.000	Local	615.607606	11,573,423.00	528.700000	9,939,560.00	-1,633,863.00	0.36
				Base	5.595161	105,189.03	4.823685	90,685.28	-14,503.75	0.09
642890008	HISAMITSU PHARMACEUTICAL CO COMMON STOCK		1,300.000	Local	9,674.834615	12,577,285.00	6,070.000000	7,891,000.00	-4,686,285.00	0.28
				Base	87.933054	114,312.97	55.380685	71,994.89	-42,318.08	0.07
642910004	HITACHI LTD COMMON STOCK		7,000.000	Local	3,500.892429	24,506,247.00	2,935.500000	20,548,500.00	-3,957,747.00	0.74
				Base	31.370867	219,596.07	26.782537	187,477.76	-32,118.31	0.18
642912000	HITACHI CHEMICAL CO LTD COMMON STOCK		5,200.000	Local	2,242.120385	11,659,026.00	1,660.000000	8,632,000.00	-3,027,026.00	0.31
				Base	20.378281	105,967.06	15.145294	78,755.53	-27,211.53	0.08
642920003	HITACHI METALS LTD COMMON STOCK		10,200.000	Local	1,142.570980	11,654,224.00	1,150.000000	11,730,000.00	75,776.00	0.42
				Base	10.384649	105,923.42	10.492222	107,020.67	1,097.25	0.10

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643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
	2,800.000	Local	4,017.007500	11,247,621.00	4,022.000000	11,261,600.00	13,979.00	0.41	
		Base	35.518879	99,452.86	36.695406	102,747.14	3,294.28	0.10	
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	6,900.000	Local	3,349.920435	23,114,451.00	2,894.500000	19,972,050.00	-3,142,401.00	0.72	
		Base	30.050259	207,346.79	26.408467	182,218.42	-25,128.37	0.17	
644146003	AIR WATER INC COMMON STOCK								
	5,800.000	Local	2,015.006897	11,687,040.00	1,665.000000	9,657,000.00	-2,030,040.00	0.35	
		Base	18.314083	106,221.68	15.190913	88,107.29	-18,114.39	0.08	
644150005	HOYA CORP COMMON STOCK								
	5,400.000	Local	5,877.826296	31,740,262.00	6,615.000000	35,721,000.00	3,980,738.00	1.29	
		Base	52.542035	283,726.99	60.353086	325,906.66	42,179.67	0.31	
646780007	ITOCHU CORP COMMON STOCK								
	6,800.000	Local	1,641.320294	11,160,978.00	1,867.000000	12,695,600.00	1,534,622.00	0.46	
		Base	14.512757	98,686.75	17.033894	115,830.48	17,143.73	0.11	
647098003	JSR CORP COMMON STOCK								
	6,400.000	Local	1,859.929375	11,903,548.00	1,655.000000	10,592,000.00	-1,311,548.00	0.38	
		Base	16.904606	108,189.48	15.099676	96,637.93	-11,551.55	0.09	
647453901	JAPAN TOBACCO INC COMMON STOCK								
	12,300.000	Local	3,524.981057	43,357,267.00	2,616.500000	32,182,950.00	-11,174,317.00	1.16	
		Base	31.469059	387,069.42	23.872086	293,626.66	-93,442.76	0.28	
648004000	AEON CO LTD COMMON STOCK								
	8,200.000	Local	1,704.351707	13,975,684.00	2,149.500000	17,625,900.00	3,650,216.00	0.64	
		Base	15.070089	123,574.73	19.611332	160,812.92	37,238.19	0.15	
648336006	KANEKA CORP COMMON STOCK								
	2,400.000	Local	5,132.565000	12,318,156.00	3,940.000000	9,456,000.00	-2,862,156.00	0.34	
		Base	46.649079	111,957.79	35.947265	86,273.44	-25,684.35	0.08	
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	23,600.000	Local	1,560.345424	36,824,152.00	1,650.000000	38,940,000.00	2,115,848.00	1.40	
		Base	14.026405	331,023.16	15.054058	355,275.76	24,252.60	0.34	

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648374007	KANSAI PAINT CO LTD COMMON STOCK							
		5,400.000	Local 2,196.097407	11,858,926.00	2,114.000000	11,415,600.00	-443,326.00	0.41
			Base 19.959985	107,783.92	19.287441	104,152.18	-3,631.74	0.10
648380004	KAO CORP COMMON STOCK							
		5,900.000	Local 7,008.502373	41,350,164.00	8,154.000000	48,108,600.00	6,758,436.00	1.74
			Base 62.566851	369,144.42	74.394416	438,927.06	69,782.64	0.42
649080009	KIKKOMAN CORP COMMON STOCK							
		2,800.000	Local 4,632.315000	12,970,482.00	5,910.000000	16,548,000.00	3,577,518.00	0.60
			Base 41.050246	114,940.69	53.920898	150,978.51	36,037.82	0.14
649099009	KEYENCE CORP COMMON STOCK							
		900.000	Local 56,504.905556	50,854,415.00	55,680.000000	50,112,000.00	-742,415.00	1.81
			Base 504.749244	454,274.32	508.006022	457,205.42	2,931.10	0.44
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK							
		12,900.000	Local 2,436.884496	31,435,810.00	2,298.500000	29,650,650.00	-1,785,160.00	1.07
			Base 21.639108	279,144.49	20.970759	270,522.79	-8,621.70	0.26
649602000	KOBE STEEL LTD COMMON STOCK							
		10,800.000	Local 1,095.547500	11,831,913.00	764.000000	8,251,200.00	-3,580,713.00	0.30
			Base 9.957259	107,538.40	6.970485	75,281.24	-32,257.16	0.07
649658002	KOMATSU LTD COMMON STOCK							
		5,900.000	Local 3,131.276610	18,474,532.00	2,365.500000	13,956,450.00	-4,518,082.00	0.50
			Base 27.885392	164,523.81	21.582045	127,334.06	-37,189.75	0.12
649670007	KONICA MINOLTA INC COMMON STOCK							
		11,600.000	Local 1,041.520431	12,081,637.00	993.000000	11,518,800.00	-562,837.00	0.42
			Base 9.466216	109,808.11	9.059806	105,093.75	-4,714.36	0.10
649750007	KUBOTA CORP COMMON STOCK							
		6,300.000	Local 1,790.895079	11,282,639.00	1,561.500000	9,837,450.00	-1,445,189.00	0.35
			Base 15.835316	99,762.49	14.246613	89,753.66	-10,008.83	0.09
649766003	KURARAY CO LTD COMMON STOCK							
		6,200.000	Local 1,840.920000	11,413,704.00	1,550.000000	9,610,000.00	-1,803,704.00	0.35
			Base 16.277642	100,921.38	14.141691	87,678.48	-13,242.90	0.08

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649926003	KYOCERA CORP COMMON STOCK	1,700.000	6,602.299412	11,223,909.00	5,508.000000	9,363,600.00	-1,860,309.00	0.34
			58.378347	99,243.19	50.253182	85,430.41	-13,812.78	0.08
649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK	5,700.000	1,991.995439	11,354,374.00	2,077.000000	11,838,900.00	484,526.00	0.43
			17.613470	100,396.78	18.949865	108,014.23	7,617.45	0.10
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK	8,900.000	1,270.635056	11,308,652.00	1,309.000000	11,650,100.00	341,448.00	0.42
			11.235112	99,992.50	11.942886	106,291.68	6,299.18	0.10
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK	2,300.000	4,872.435217	11,206,601.00	5,236.000000	12,042,800.00	836,199.00	0.43
			43.082674	99,090.15	47.771543	109,874.55	10,784.40	0.10
654379908	JFE HOLDINGS INC COMMON STOCK	9,000.000	2,067.333111	18,605,998.00	1,757.000000	15,813,000.00	-2,792,998.00	0.57
			18.603153	167,428.38	16.030291	144,272.62	-23,155.76	0.14
655580009	MAKITA CORP COMMON STOCK	2,400.000	5,032.515000	12,078,036.00	3,905.000000	9,372,000.00	-2,706,036.00	0.34
			45.739742	109,775.38	35.627937	85,507.05	-24,268.33	0.08
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	6,200.000	4,370.200000	27,095,240.00	3,645.000000	22,599,000.00	-4,496,240.00	0.82
			39.264173	243,437.87	33.255782	206,185.85	-37,252.02	0.20
656946001	MARUBENI CORP COMMON STOCK	14,000.000	851.425500	11,919,957.00	772.400000	10,813,600.00	-1,106,357.00	0.39
			7.738473	108,338.62	7.047124	98,659.73	-9,678.89	0.09
656950003	MARUICHI STEEL TUBE LTD COMMON STOCK	3,300.000	3,806.902424	12,562,778.00	3,465.000000	11,434,500.00	-1,128,278.00	0.41
			34.600339	114,181.12	31.613521	104,324.62	-9,856.50	0.10
657270005	PANASONIC CORP COMMON STOCK	8,300.000	1,377.188193	11,430,662.00	990.600000	8,221,980.00	-3,208,682.00	0.30
			12.177269	101,071.33	9.037909	75,014.64	-26,056.69	0.07

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659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK	53,700.000	Local 210.004953	11,277,266.00	170.300000	9,145,110.00	-2,132,156.00	0.33
			Base 1.856890	99,714.98	1.553761	83,436.98	-16,278.00	0.08
659517908	MISUMI CORPORATION COMMON STOCK	3,900.000	Local 3,096.547436	12,076,535.00	2,319.000000	9,044,100.00	-3,032,435.00	0.33
			Base 28.144036	109,761.74	21.157794	82,515.40	-27,246.34	0.08
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK	5,300.000	Local 2,279.639245	12,082,088.00	1,729.500000	9,166,350.00	-2,915,738.00	0.33
			Base 20.156853	106,831.32	15.779390	83,630.77	-23,200.55	0.08
659678007	MITSUBISHI CORP COMMON STOCK	4,500.000	Local 2,463.731333	11,086,791.00	3,020.000000	13,590,000.00	2,503,209.00	0.49
			Base 21.784618	98,030.78	27.553488	123,990.69	25,959.91	0.12
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK	4,500.000	Local 2,553.276000	11,489,742.00	1,655.000000	7,447,500.00	-4,042,242.00	0.27
			Base 23.206327	104,428.47	15.099676	67,948.54	-36,479.93	0.06
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK	6,900.000	Local 1,665.332319	11,490,793.00	1,216.500000	8,393,850.00	-3,096,943.00	0.30
			Base 14.725075	101,603.02	11.098946	76,582.73	-25,020.29	0.07
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	3,000.000	Local 4,066.032000	12,198,096.00	3,956.000000	11,868,000.00	-330,096.00	0.43
			Base 36.955527	110,866.58	36.093244	108,279.73	-2,586.85	0.10
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK	3,900.000	Local 3,026.512308	11,803,398.00	2,895.000000	11,290,500.00	-512,898.00	0.41
			Base 27.507497	107,279.24	26.413029	103,010.81	-4,268.43	0.10
659730006	MITSUI + CO LTD COMMON STOCK	6,900.000	Local 1,617.808551	11,162,879.00	1,690.500000	11,664,450.00	501,571.00	0.42
			Base 14.304864	98,703.56	15.423566	106,422.61	7,719.05	0.10
659736003	MITSUI CHEMICALS INC COMMON STOCK	4,000.000	Local 2,905.452000	11,621,808.00	2,484.000000	9,936,000.00	-1,685,808.00	0.36
			Base 26.407198	105,628.79	22.663200	90,652.80	-14,975.99	0.09

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659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	4,400.000	Local		2,605.302045	11,463,329.00	2,445.000000	10,758,000.00	-705,329.00	0.39
		Base		23.036405	101,360.18	22.307376	98,152.46	-3,207.72	0.09
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,500.000	Local		17,176.917333	25,765,376.00	14,955.000000	22,432,500.00	-3,332,876.00	0.81
		Base		153.999413	230,999.12	136.444505	204,666.76	-26,332.36	0.20
661650903	SEIKO EPSON CORP COMMON STOCK								
	6,300.000	Local		1,864.931905	11,749,071.00	1,548.000000	9,752,400.00	-1,996,671.00	0.35
		Base		16.950075	106,785.47	14.123443	88,977.69	-17,807.78	0.08
663567907	RENESAS ELECTRONICS CORP COMMON STOCK								
	11,100.000	Local		1,085.542432	12,049,521.00	500.000000	5,550,000.00	-6,499,521.00	0.20
		Base		9.866325	109,516.21	4.561836	50,636.38	-58,879.83	0.05
663955003	NINTENDO CO LTD COMMON STOCK								
	800.000	Local		33,357.921250	26,686,337.00	29,285.000000	23,428,000.00	-3,258,337.00	0.85
		Base		300.518088	240,414.47	267.186716	213,749.37	-26,665.10	0.20
664038007	DENSO CORP COMMON STOCK								
	2,200.000	Local		5,443.720455	11,976,185.00	4,893.000000	10,764,600.00	-1,211,585.00	0.39
		Base		49.477123	108,849.67	44.642124	98,212.67	-10,637.00	0.09
664040003	NEC CORP COMMON STOCK								
	3,900.000	Local		3,111.554872	12,135,064.00	3,265.000000	12,733,500.00	598,436.00	0.46
		Base		28.280436	110,293.70	29.788787	116,176.27	5,882.57	0.11
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
	2,600.000	Local		4,432.215000	11,523,759.00	3,760.000000	9,776,000.00	-1,747,759.00	0.35
		Base		39.190192	101,894.50	34.305004	89,193.01	-12,701.49	0.09
664068004	NIDEC CORP COMMON STOCK								
	700.000	Local		10,585.290000	7,409,703.00	12,475.000000	8,732,500.00	1,322,797.00	0.31
		Base		93.596443	65,517.51	113.817800	79,672.46	14,154.95	0.08
664076007	NH FOODS LTD COMMON STOCK								
	2,700.000	Local		4,377.187407	11,818,406.00	4,135.000000	11,164,500.00	-653,906.00	0.40
		Base		39.783570	107,415.64	37.726381	101,861.23	-5,554.41	0.10

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664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK	5,100.000	Local 2,327.162941	11,868,531.00	2,271.000000	11,582,100.00	-286,431.00	0.42
			Base 21.151220	107,871.22	20.719858	105,671.27	-2,199.95	0.10
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	14,200.000	Local 5,022.291549	71,316,540.00	4,482.000000	63,644,400.00	-7,672,140.00	2.30
			Base 44.962294	638,464.57	40.892295	580,670.59	-57,793.98	0.55
664158003	NISSAN CHEMICAL CORP COMMON STOCK	2,400.000	Local 5,022.510000	12,054,024.00	5,760.000000	13,824,000.00	1,769,976.00	0.50
			Base 45.648808	109,557.14	52.552347	126,125.63	16,568.49	0.12
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	1,500.000	Local 8,124.060000	12,186,090.00	6,900.000000	10,350,000.00	-1,836,090.00	0.37
			Base 73.838307	110,757.46	62.953332	94,430.00	-16,327.46	0.09
664180007	NITTO DENKO CORP COMMON STOCK	2,800.000	Local 8,879.937857	24,863,826.00	5,543.000000	15,520,400.00	-9,343,426.00	0.56
			Base 79.568196	222,790.95	50.572510	141,603.03	-81,187.92	0.14
664256005	NIPPON STEEL + SUMITOMO META COMMON STOCK	11,900.000	Local 2,367.662185	28,175,180.00	1,892.500000	22,520,750.00	-5,654,430.00	0.81
			Base 21.184899	252,100.30	17.266548	205,471.92	-46,628.38	0.20
664310000	NOMURA HOLDINGS INC COMMON STOCK	16,300.000	Local 709.054356	11,557,586.00	420.800000	6,859,040.00	-4,698,546.00	0.25
			Base 6.269547	102,193.61	3.839241	62,579.63	-39,613.98	0.06
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV	600.000	Local 19,494.741667	11,696,845.00	13,730.000000	8,238,000.00	-3,458,845.00	0.30
			Base 177.184650	106,310.79	125.268008	75,160.80	-31,149.99	0.07
664889904	ORIENTAL LAND CO LTD COMMON STOCK	1,000.000	Local 11,895.945000	11,895,945.00	11,055.000000	11,055,000.00	-840,945.00	0.40
			Base 108.120380	108,120.38	100.862187	100,862.19	-7,258.19	0.10
665770004	OJI HOLDINGS CORP COMMON STOCK	17,000.000	Local 684.342000	11,633,814.00	565.000000	9,605,000.00	-2,028,814.00	0.35
			Base 6.219877	105,737.91	5.154874	87,632.86	-18,105.05	0.08

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665880001	OLYMPUS CORP COMMON STOCK	2,900.000	Local	4,252.125172	12,331,163.00	3,375.000000	9,787,500.00	-2,543,663.00	0.35
			Base	37.597817	109,033.67	30.792391	89,297.93	-19,735.74	0.09
665942009	OMRON CORP COMMON STOCK	2,200.000	Local	5,382.690000	11,841,918.00	4,000.000000	8,800,000.00	-3,041,918.00	0.32
			Base	48.922427	107,629.34	36.494685	80,288.31	-27,341.03	0.08
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	4,800.000	Local	2,392.195417	11,482,538.00	2,245.000000	10,776,000.00	-706,538.00	0.39
			Base	21.152088	101,530.02	20.482642	98,316.68	-3,213.34	0.09
666020003	TAIHEIYO CEMENT CORP COMMON STOCK	3,000.000	Local	3,881.940000	11,645,820.00	3,395.000000	10,185,000.00	-1,460,820.00	0.37
			Base	35.282343	105,847.03	30.974864	92,924.59	-12,922.44	0.09
666114004	ORIX CORP COMMON STOCK	6,400.000	Local	1,757.878438	11,250,422.00	1,605.500000	10,275,200.00	-975,222.00	0.37
			Base	15.543380	99,477.63	14.648054	93,747.55	-5,730.08	0.09
666176003	OSAKA GAS CO LTD COMMON STOCK	11,600.000	Local	2,188.386724	25,385,286.00	2,009.000000	23,304,400.00	-2,080,886.00	0.84
			Base	19.648881	227,927.02	18.329456	212,621.69	-15,305.33	0.20
668721905	ALFRESA HOLDINGS CORP COMMON STOCK	4,500.000	Local	2,650.324444	11,926,460.00	2,803.000000	12,613,500.00	687,040.00	0.45
			Base	24.088384	108,397.73	25.573651	115,081.43	6,683.70	0.11
668808900	PIGEON CORP COMMON STOCK	2,800.000	Local	4,642.320000	12,998,496.00	4,700.000000	13,160,000.00	161,504.00	0.47
			Base	40.975507	114,731.42	42.881255	120,067.52	5,336.10	0.11
674429907	T+D HOLDINGS INC COMMON STOCK	7,000.000	Local	1,706.352714	11,944,469.00	1,279.000000	8,953,000.00	-2,991,469.00	0.32
			Base	15.507363	108,551.54	11.669176	81,684.23	-26,867.31	0.08
674720008	ROHM CO LTD COMMON STOCK	1,300.000	Local	9,274.634615	12,057,025.00	7,040.000000	9,152,000.00	-2,905,025.00	0.33
			Base	84.295700	109,584.41	64.230646	83,499.84	-26,084.57	0.08

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675845903	RYOHIN KEIKAKU CO LTD COMMON STOCK								
	300.000	Local		39,369.673333	11,810,902.00	26,550.000000	7,965,000.00	-3,845,902.00	0.29
		Base		357.792267	107,337.68	242.233475	72,670.04	-34,667.64	0.07
676396005	SMC CORP COMMON STOCK								
	300.000	Local		38,519.250000	11,555,775.00	33,240.000000	9,972,000.00	-1,583,775.00	0.36
		Base		350.095433	105,028.63	303.270836	90,981.25	-14,047.38	0.09
677062903	SOFTBANK GROUP CORP COMMON STOCK								
	16,900.000	Local		8,405.094852	142,046,103.00	7,305.000000	123,454,500.00	-18,591,603.00	4.45
		Base		75.435336	1,274,857.17	66.648419	1,126,358.29	-148,498.88	1.08
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK								
	7,100.000	Local		1,616.808028	11,479,337.00	1,586.000000	11,260,600.00	-218,737.00	0.41
		Base		14.296017	101,501.72	14.470143	102,738.01	1,236.29	0.10
678209909	MEDIPAL HOLDINGS CORP COMMON STOCK								
	4,900.000	Local		2,399.198980	11,756,075.00	2,355.000000	11,539,500.00	-216,575.00	0.42
		Base		21.805945	106,849.13	21.486246	105,282.61	-1,566.52	0.10
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	6,400.000	Local		1,902.950938	12,178,886.00	1,619.000000	10,361,600.00	-1,817,286.00	0.37
		Base		17.295623	110,691.99	14.771224	94,535.83	-16,156.16	0.09
680436003	SHIMADZU CORP COMMON STOCK								
	3,900.000	Local		3,121.560000	12,174,084.00	2,174.000000	8,478,600.00	-3,695,484.00	0.31
		Base		28.371369	110,648.34	19.834862	77,355.96	-33,292.38	0.07
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	5,300.000	Local		9,852.603019	52,218,796.00	8,536.000000	45,240,800.00	-6,977,996.00	1.63
		Base		88.390585	468,470.10	77.879659	412,762.19	-55,707.91	0.39
680468006	SHIONOGI + CO LTD COMMON STOCK								
	4,100.000	Local		5,907.952439	24,222,605.00	6,271.000000	25,711,100.00	1,488,495.00	0.93
		Base		52.838993	216,639.87	57.214543	234,579.63	17,939.76	0.22
680482007	SHIMANO INC COMMON STOCK								
	700.000	Local		16,258.124286	11,380,687.00	15,520.000000	10,864,000.00	-516,687.00	0.39
		Base		147.767543	103,437.28	141.599380	99,119.57	-4,317.71	0.09

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680526001	SHISEIDO CO LTD COMMON STOCK		4,700.000	Local	5,729.416170	26,928,256.00	6,892.000000	32,392,400.00	5,464,144.00	1.17
				Base	51.641583	242,715.44	62.880343	295,537.61	52,822.17	0.28
680546009	SHOWA DENKO K K COMMON STOCK		2,800.000	Local	4,962.480000	13,894,944.00	3,270.000000	9,156,000.00	-4,738,944.00	0.33
				Base	44.353400	124,189.52	29.834405	83,536.34	-40,653.18	0.08
682150008	SONY CORP COMMON STOCK		5,200.000	Local	4,573.804808	23,783,785.00	5,326.000000	27,695,200.00	3,911,415.00	1.00
				Base	41.021462	213,311.60	48.592674	252,681.90	39,370.30	0.24
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK		17,000.000	Local	655.327529	11,140,568.00	533.000000	9,061,000.00	-2,079,568.00	0.33
				Base	5.794487	98,506.28	4.862917	82,669.59	-15,836.69	0.08
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK		4,800.000	Local	3,745.997083	17,980,786.00	2,947.500000	14,148,000.00	-3,832,786.00	0.51
				Base	33.725175	161,880.84	26.892021	129,081.70	-32,799.14	0.12
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK		2,600.000	Local	3,172.585385	8,248,722.00	4,026.000000	10,467,600.00	2,218,878.00	0.38
				Base	28.052396	72,936.23	36.731901	95,502.94	22,566.71	0.09
685894008	SUMITOMO CORP COMMON STOCK		6,400.000	Local	1,882.440625	12,047,620.00	1,561.500000	9,993,600.00	-2,054,020.00	0.36
				Base	17.109208	109,498.93	14.246613	91,178.32	-18,320.61	0.09
686550005	SUZUKI MOTOR CORP COMMON STOCK		1,900.000	Local	6,357.176842	12,078,636.00	5,567.000000	10,577,300.00	-1,501,336.00	0.38
				Base	57.779384	109,780.83	50.791478	96,503.81	-13,277.02	0.09
686930009	TDK CORP COMMON STOCK		1,100.000	Local	11,165.580000	12,282,138.00	7,720.000000	8,492,000.00	-3,790,138.00	0.31
				Base	101.482209	111,630.43	70.434743	77,478.22	-34,152.21	0.07
687010009	TAISEI CORP COMMON STOCK		2,000.000	Local	6,153.075000	12,306,150.00	4,705.000000	9,410,000.00	-2,896,150.00	0.34
				Base	55.924335	111,848.67	42.926874	85,853.75	-25,994.92	0.08

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	10,700.000	Local	4,918.420561	52,627,100.00	3,705.000000	39,643,500.00	-12,983,600.00	1.43	
		Base	43.954695	470,315.24	33.803202	361,694.27	-108,620.97	0.35	
687098004	MITSUBISHI TANABE PHARMA COMMON STOCK								
	6,400.000	Local	1,871.935469	11,980,387.00	1,581.000000	10,118,400.00	-1,861,987.00	0.36	
		Base	17.013728	108,887.86	14.424524	92,316.96	-16,570.90	0.09	
688050004	TEIJIN LTD COMMON STOCK								
	5,900.000	Local	2,020.009492	11,918,056.00	1,757.000000	10,366,300.00	-1,551,756.00	0.37	
		Base	18.359551	108,321.35	16.030291	94,578.71	-13,742.64	0.09	
688380906	SYSMEX CORP COMMON STOCK								
	2,800.000	Local	8,617.163571	24,128,058.00	5,276.000000	14,772,800.00	-9,355,258.00	0.53	
		Base	77.293186	216,420.92	48.136490	134,782.17	-81,638.75	0.13	
688507003	TERUMO CORP COMMON STOCK								
	3,400.000	Local	4,162.080000	14,151,072.00	6,224.000000	21,161,600.00	7,010,528.00	0.76	
		Base	36.801626	125,125.53	56.785731	193,071.48	67,945.95	0.18	
689522001	TOHO GAS CO LTD COMMON STOCK								
	3,200.000	Local	3,736.867500	11,957,976.00	4,635.000000	14,832,000.00	2,874,024.00	0.53	
		Base	33.963803	108,684.17	42.288217	135,322.29	26,638.12	0.13	
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	16,200.000	Local	1,439.064815	23,312,850.00	1,450.000000	23,490,000.00	177,150.00	0.85	
		Base	12.905023	209,061.38	13.229323	214,315.04	5,253.66	0.20	
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
	49,500.000	Local	477.729636	23,647,617.00	653.000000	32,323,500.00	8,675,883.00	1.17	
		Base	4.285460	212,130.29	5.957757	294,908.99	82,778.70	0.28	
689544005	TOKYO GAS CO LTD COMMON STOCK								
	12,100.000	Local	2,766.940579	33,479,981.00	2,785.500000	33,704,550.00	224,569.00	1.22	
		Base	24.830183	300,445.21	25.413987	307,509.24	7,064.03	0.29	
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	1,100.000	Local	16,990.763636	18,689,840.00	12,515.000000	13,766,500.00	-4,923,340.00	0.50	
		Base	152.732709	168,005.98	114.182747	125,601.02	-42,404.96	0.12	

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689714004	TORAY INDUSTRIES INC COMMON STOCK		26,300.000	928.584183	24,421,764.00	772.000000	20,303,600.00	-4,118,164.00	0.73
		Local		8.323479	218,907.50	7.043474	185,243.37	-33,664.13	0.18
689721009	TOSHIBA CORP COMMON STOCK		3,600.000	3,321.660000	11,957,976.00	3,100.000000	11,160,000.00	-797,976.00	0.40
		Local		30.190047	108,684.17	28.283381	101,820.17	-6,864.00	0.10
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK		3,000.000	3,846.922333	11,540,767.00	3,835.000000	11,505,000.00	-35,767.00	0.41
		Local		34.964073	104,892.22	34.989280	104,967.84	75.62	0.10
690026000	TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK		6,600.000	1,849.924394	12,209,501.00	2,522.000000	16,645,200.00	4,435,699.00	0.60
		Local		16.813673	110,970.24	23.009899	151,865.33	40,895.09	0.15
690028006	TOSOH CORP COMMON STOCK		6,800.000	1,703.851471	11,586,190.00	1,432.000000	9,737,600.00	-1,848,590.00	0.35
		Local		15.486040	105,305.07	13.065097	88,842.66	-16,462.41	0.08
690030002	MAZDA MOTOR CORP COMMON STOCK		8,600.000	1,385.692442	11,916,955.00	1,135.000000	9,761,000.00	-2,155,955.00	0.35
		Local		12.594342	108,311.34	10.355367	89,056.16	-19,255.18	0.09
690064001	TOYOTA MOTOR CORP COMMON STOCK		10,400.000	7,018.218846	72,989,476.00	6,406.000000	66,622,400.00	-6,367,076.00	2.40
		Local		63.005484	655,257.03	58.446239	607,840.88	-47,416.15	0.58
691148001	UNICHARM CORP COMMON STOCK		4,100.000	2,815.907317	11,545,220.00	3,559.000000	14,591,900.00	3,046,680.00	0.53
		Local		24.898602	102,084.27	32.471146	133,131.70	31,047.43	0.13
698511003	YAKULT HONSHA CO LTD COMMON STOCK		2,100.000	7,640.961429	16,046,019.00	7,720.000000	16,212,000.00	165,981.00	0.58
		Local		68.116352	143,044.34	70.434743	147,912.96	4,868.62	0.14
698538006	ASTELLAS PHARMA INC COMMON STOCK		28,900.000	1,551.720104	44,844,711.00	1,401.500000	40,503,350.00	-4,341,361.00	1.46
		Local		13.878792	401,097.08	12.786825	369,539.25	-31,557.83	0.35

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698604006	YASKAWA ELECTRIC CORP COMMON STOCK		2,900.000	Local	4,017.007241	11,649,321.00	2,698.000000	7,824,200.00	-3,825,121.00	0.28
				Base	36.509948	105,878.85	24.615665	71,385.43	-34,493.42	0.07
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK		2,200.000	Local	5,242.620000	11,533,764.00	4,960.000000	10,912,000.00	-621,764.00	0.39
				Base	46.355895	101,982.97	45.253410	99,557.50	-2,425.47	0.10
B019MQ908	ASAHI INTECC CO LTD COMMON STOCK		2,100.000	Local	5,112.554762	10,736,365.00	4,640.000000	9,744,000.00	-992,365.00	0.35
				Base	45.126043	94,764.69	42.333835	88,901.05	-5,863.64	0.08
B02K2M903	M3 INC COMMON STOCK		6,000.000	Local	1,878.438667	11,270,632.00	1,474.000000	8,844,000.00	-2,426,632.00	0.32
				Base	16.646185	99,877.11	13.448292	80,689.75	-19,187.36	0.08
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK		4,000.000	Local	2,784.391500	11,137,566.00	2,606.000000	10,424,000.00	-713,566.00	0.38
				Base	24.619935	98,479.74	23.776288	95,105.15	-3,374.59	0.09
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK		8,600.000	Local	4,850.784651	41,716,748.00	4,783.000000	41,133,800.00	-582,948.00	1.48
				Base	43.264155	372,071.73	43.638520	375,291.27	3,219.54	0.36
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK		8,500.000	Local	3,096.700471	26,321,954.00	3,511.000000	29,843,500.00	3,521,546.00	1.08
				Base	27.743580	235,820.43	32.033210	272,282.29	36,461.86	0.26
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK		27,800.000	Local	948.014065	26,354,791.00	832.600000	23,146,280.00	-3,208,511.00	0.83
				Base	8.431841	234,405.18	7.596369	211,179.05	-23,226.13	0.20
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK		800.000	Local	14,537.265000	11,629,812.00	9,420.000000	7,536,000.00	-4,093,812.00	0.27
				Base	132.126925	105,701.54	85.944984	68,755.99	-36,945.55	0.07
B1G185909	AOZORA BANK LTD COMMON STOCK		4,000.000	Local	4,382.190000	17,528,760.00	3,275.000000	13,100,000.00	-4,428,760.00	0.47
				Base	39.829040	159,316.16	29.880024	119,520.09	-39,796.07	0.11

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B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK							
		3,000.000	Local 3,779.889000	11,339,667.00	3,132.000000	9,396,000.00	-1,943,667.00	0.34
			Base 33.422247	100,266.74	28.575339	85,726.02	-14,540.72	0.08
B3QX5G903	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK							
		1,000.000	Local 12,436.215000	12,436,215.00	11,030.000000	11,030,000.00	-1,406,215.00	0.40
			Base 113.030810	113,030.81	100.634095	100,634.10	-12,396.71	0.10
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		5,700.000	Local 5,215.764386	29,729,857.00	4,493.000000	25,610,100.00	-4,119,757.00	0.92
			Base 46.678430	266,067.05	40.992655	233,658.14	-32,408.91	0.22
B5N4QN907	POLA ORBIS HOLDINGS INC COMMON STOCK							
		2,400.000	Local 4,997.497500	11,993,994.00	2,969.000000	7,125,600.00	-4,868,394.00	0.26
			Base 45.421471	109,011.53	27.088180	65,011.63	-43,999.90	0.06
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK							
		5,900.000	Local 2,009.504237	11,856,075.00	1,718.000000	10,136,200.00	-1,719,875.00	0.37
			Base 18.264069	107,758.01	15.674467	92,479.36	-15,278.65	0.09
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		1,200.000	Local 9,654.825000	11,585,790.00	8,960.000000	10,752,000.00	-833,790.00	0.39
			Base 85.369158	102,442.99	81.748095	98,097.71	-4,345.28	0.09
B62G7K908	SOMPO HOLDINGS INC COMMON STOCK							
		2,700.000	Local 4,533.265185	12,239,816.00	3,732.000000	10,076,400.00	-2,163,416.00	0.36
			Base 41.202137	111,245.77	34.049542	91,933.76	-19,312.01	0.09
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		4,400.000	Local 3,089.543864	13,593,993.00	2,662.500000	11,715,000.00	-1,878,993.00	0.42
			Base 28.080380	123,553.67	24.291775	106,883.81	-16,669.86	0.10
BYT814908	JAPAN POST HOLDINGS CO LTD COMMON STOCK							
		9,900.000	Local 1,219.609495	12,074,134.00	1,265.000000	12,523,500.00	449,366.00	0.45
			Base 11.084839	109,739.91	11.541444	114,260.30	4,520.39	0.11
JAPANESE YEN Total								
		1,175,600.000	Local	3,039,890,005.00		2,771,842,610.00	-268,047,395.00	99.98
			Base	27,268,758.85		25,289,381.03	-1,979,377.82	24.15

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MALAYSIAN RINGGIT

Exchange Rate: 4.132500

670397900	PETRONAS GAS BHD COMMON STOCK MYR1.	22,800.000	Local	19.056263	434,482.79	19.200000	437,760.00	3,277.21	34.74
			Base	4.393375	100,168.94	4.646098	105,931.03	5,762.09	0.10

690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.	30,800.000	Local	13.937820	429,284.87	13.600000	418,880.00	-10,404.87	33.24
			Base	3.213331	98,970.58	3.290986	101,362.37	2,391.79	0.10

932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5	45,900.000	Local	5.630052	258,419.37	4.760000	218,484.00	-39,935.37	17.34
			Base	1.297995	59,577.95	1.151845	52,869.69	-6,708.26	0.05

B83X6P906	IHH HEALTHCARE BHD COMMON STOCK MYR1.0	27,500.000	Local	6.189130	170,201.07	5.390000	148,225.00	-21,976.07	11.76
			Base	1.426889	39,239.44	1.304295	35,868.12	-3,371.32	0.03

MALAYSIAN RINGGIT Total

127,000.000	Local			1,292,388.10		1,223,349.00	-69,039.10	97.09
	Base			297,956.91		296,031.21	-1,925.70	0.28

MEXICAN PESO

Exchange Rate: 19.651750

224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	13,000.000	Local	169.120192	2,198,562.49	168.980000	2,196,740.00	-1,822.49	23.19
			Base	8.881710	115,462.23	8.598725	111,783.43	-3,678.80	0.11

240645903	CEMEX SAB CPO UNIT	106,800.000	Local	16.577831	1,770,512.32	9.500000	1,014,600.00	-755,912.32	10.71
			Base	0.870620	92,982.26	0.483418	51,628.99	-41,353.27	0.05

266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	196,800.000	Local	14.292877	2,812,838.22	13.990000	2,753,232.00	-59,606.22	29.06
			Base	0.750621	147,722.24	0.711896	140,101.11	-7,621.13	0.13

B671GT907	FIBRA UNO ADMINISTRACION SA REIT	56,700.000	Local	32.394990	1,836,795.95	21.850000	1,238,895.00	-597,900.95	13.08

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			Base	1.701292	96,463.28	1.111860	63,042.48	-33,420.80	0.06
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
	43,300.000	Local		42.823813	1,854,271.09	49.980000	2,164,134.00	309,862.91	22.84
		Base		2.248985	97,381.03	2.543285	110,124.24	12,743.21	0.11
MEXICAN PESO Total									
	416,600.000	Local			10,472,980.07		9,367,601.00	-1,105,379.07	98.88
		Base			550,011.04		476,680.25	-73,330.79	0.46
NEW ISRAELI SHEQEL								Exchange Rate:	3.739200
664713906	NICE LTD COMMON STOCK ILS1.0								
	565.000	Local		257.128496	145,277.60	402.200000	227,243.00	81,965.40	99.60
		Base		71.267204	40,265.97	107.563115	60,773.16	20,507.19	0.06
NEW ISRAELI SHEQEL Total									
	565.000	Local			145,277.60		227,243.00	81,965.40	99.60
		Base			40,265.97		60,773.16	20,507.19	0.06
NEW TAIWAN DOLLAR								Exchange Rate:	30.737000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.								
	131,000.000	Local		23.919122	3,133,405.00	24.250000	3,176,750.00	43,345.00	12.36
		Base		0.790793	103,593.91	0.788951	103,352.64	-241.27	0.10
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
	29,000.000	Local		105.084000	3,047,436.00	113.000000	3,277,000.00	229,564.00	12.75
		Base		3.474196	100,751.68	3.676351	106,614.18	5,862.50	0.10
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
	27,000.000	Local		112.590000	3,039,930.00	106.500000	2,875,500.00	-164,430.00	11.19
		Base		3.722353	100,503.52	3.464879	93,551.75	-6,951.77	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
	32,000.000	Local		88.570813	2,834,266.00	101.000000	3,232,000.00	397,734.00	12.58
		Base		2.928251	93,704.04	3.285942	105,150.14	11,446.10	0.10

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643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local	130.104000	3,122,496.00	70.800000	1,699,200.00	-1,423,296.00	6.61	
		Base	4.301385	103,233.25	2.303413	55,281.91	-47,951.34	0.05	
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	41,000.000	Local	70.456317	2,888,709.00	75.500000	3,095,500.00	206,791.00	12.05	
		Base	2.329365	95,503.98	2.456323	100,709.24	5,205.26	0.10	
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local	56.144887	1,628,201.72	69.800000	2,024,200.00	395,998.28	7.88	
		Base	1.856213	53,830.19	2.270879	65,855.48	12,025.29	0.06	
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
	23,000.000	Local	203.662783	4,684,244.00	225.500000	5,186,500.00	502,256.00	20.19	
		Base	6.733322	154,866.40	7.336435	168,738.00	13,871.60	0.16	
NEW TAIWAN DOLLAR Total									
	336,000.000	Local		24,378,687.72		24,566,650.00	187,962.28	95.61	
		Base		805,986.97		799,253.34	-6,733.63	0.76	
NORWEGIAN KRONE							Exchange Rate:	8.646500	
473249902	TELENOR ASA COMMON STOCK NOK6.								
	7,188.000	Local	137.143392	985,786.70	167.500000	1,203,990.00	218,203.30	28.56	
		Base	15.796109	113,542.43	19.372000	139,245.94	25,703.51	0.13	
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
	7,395.000	Local	142.471199	1,053,574.52	183.750000	1,358,831.25	305,256.73	32.24	
		Base	16.409762	121,350.19	21.251373	157,153.91	35,803.72	0.15	
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
	2,680.000	Local	321.236022	860,912.54	333.500000	893,780.00	32,867.46	21.20	
		Base	36.999806	99,159.48	38.570520	103,368.99	4,209.51	0.10	
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098								
	17,597.000	Local	46.041380	810,190.16	39.210000	689,978.37	-120,211.79	16.37	
		Base	5.303023	93,317.30	4.534783	79,798.57	-13,518.73	0.08	

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NORWEGIAN KRONE Total									
		34,860.000	Local	3,710,463.92		4,146,579.62	436,115.70	98.38	
			Base	427,369.40		479,567.41	52,198.01	0.46	
							Exchange Rate:	52.585000	
PHILIPPINE PESO									
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
		139,800.000	Local	36.174187	5,057,151.34	40.600000	5,675,880.00	618,728.66	49.58
			Base	0.724643	101,305.11	0.772083	107,937.24	6,632.13	0.10
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
		161,200.000	Local	31.466405	5,072,384.55	35.800000	5,770,960.00	698,575.45	50.42
			Base	0.630337	101,610.27	0.680803	109,745.36	8,135.09	0.10
PHILIPPINE PESO Total									
		301,000.000	Local		10,129,535.89		11,446,840.00	1,317,304.11	100.00
			Base		202,915.38		217,682.60	14,767.22	0.21
							Exchange Rate:	3.742350	
POLISH ZLOTY									
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25								
		2,476.000	Local	117.094317	289,925.53	108.150000	267,779.40	-22,146.13	57.85
			Base	30.368752	75,193.03	28.898954	71,553.81	-3,639.22	0.07
B544PW909	PGE SA COMMON STOCK PLN10.25								
		19,417.000	Local	12.968166	251,802.88	10.000000	194,170.00	-57,632.88	41.95
			Base	3.623861	70,364.50	2.672118	51,884.51	-18,479.99	0.05
POLISH ZLOTY Total									
		21,893.000	Local		541,728.41		461,949.40	-79,779.01	99.80
			Base		145,557.53		123,438.32	-22,119.21	0.12
							Exchange Rate:	0.784560	
POUND STERLING									
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1								
		12,874.000	Local	5.899954	75,956.01	4.628000	59,580.87	-16,375.14	0.97
			Base	7.615664	98,044.06	5.898848	75,941.76	-22,102.30	0.07

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023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,278.000	Local 22.717342	97,184.79	27.950000	119,570.10	22,385.31	1.94
			Base 29.323558	125,446.18	35.625064	152,404.02	26,957.84	0.15
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		2,869.000	Local 51.055152	146,477.23	25.000000	71,725.00	-74,752.23	1.17
			Base 66.774378	191,575.69	31.864994	91,420.67	-100,155.02	0.09
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	23.770000	48,395.72	-25,556.96	0.79
			Base 46.885147	95,458.16	30.297237	61,685.17	-33,772.99	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		11,937.000	Local 6.658418	79,481.54	6.469000	77,220.45	-2,261.09	1.25
			Base 8.594690	102,594.82	8.245386	98,425.17	-4,169.65	0.09
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		3,205.000	Local 23.957888	76,785.03	19.300000	61,856.50	-14,928.53	1.00
			Base 30.924855	99,114.16	24.599776	78,842.28	-20,271.88	0.08
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		15,005.000	Local 31.393937	471,066.02	37.300000	559,686.50	88,620.48	9.09
			Base 40.062411	601,136.47	47.542572	713,376.29	112,239.82	0.68
079087003	SSE PLC COMMON STOCK GBP.5							
		11,340.000	Local 13.190229	149,577.20	10.815000	122,642.10	-26,935.10	1.99
			Base 17.680610	200,498.12	13.784797	156,319.59	-44,178.53	0.15
079805909	BP PLC COMMON STOCK USD.25							
		133,683.000	Local 4.459587	596,170.97	4.959500	663,000.84	66,829.87	10.77
			Base 5.756438	769,537.84	6.321378	845,060.72	75,522.88	0.81
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		38,299.000	Local 1.979515	75,813.44	1.362500	52,182.39	-23,631.05	0.85
			Base 2.555159	97,860.03	1.736642	66,511.66	-31,348.37	0.06
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25							
		6,961.000	Local 15.941065	110,965.75	14.912000	103,802.43	-7,163.32	1.69
			Base 20.576736	143,234.66	19.006832	132,306.55	-10,928.11	0.13

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309135903	BT GROUP PLC COMMON STOCK GBP.05	61,939.000	Local	2.722754	168,644.63	2.381000	147,476.76	-21,167.87	2.40
			Base	3.538527	219,172.81	3.034822	187,973.85	-31,198.96	0.18
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	188,808.000	Local	2.038781	384,938.17	1.529000	288,687.43	-96,250.74	4.69
			Base	2.631660	496,878.42	1.948863	367,960.93	-128,917.49	0.35
B01C3S908	RANDGOLD RESOURCES LTD COMMON STOCK USD.05	1,150.000	Local	65.807261	75,678.35	64.985900	74,733.79	-944.56	1.21
			Base	84.944052	97,685.66	82.831014	95,255.67	-2,429.99	0.09
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728	50,423.000	Local	1.845384	93,049.78	1.349000	68,020.63	-25,029.15	1.10
			Base	2.420441	122,045.90	1.719435	86,699.08	-35,346.82	0.08
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	28,910.000	Local	20.347018	588,232.30	23.075000	667,098.25	78,865.95	10.84
			Base	26.263943	759,290.60	29.411390	850,283.28	90,992.68	0.81
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	24,329.000	Local	20.765972	505,215.33	23.400000	569,298.60	64,083.27	9.25
			Base	26.804729	652,132.25	29.825635	725,627.87	73,495.62	0.69
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286	3,178.000	Local	24.113386	76,632.34	23.690000	75,286.82	-1,345.52	1.22
			Base	31.125573	98,917.07	30.195269	95,960.56	-2,956.51	0.09
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	8,340.000	Local	20.698934	172,629.11	16.335000	136,233.90	-36,395.21	2.21
			Base	26.969043	224,921.82	20.820587	173,643.70	-51,278.12	0.17
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	3,358.000	Local	23.713335	79,629.38	18.155000	60,964.49	-18,664.89	0.99
			Base	30.609187	102,785.65	23.140359	77,705.33	-25,080.32	0.07
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	12,341.000	Local	10.056553	124,107.92	17.478000	215,696.00	91,588.08	3.50
			Base	12.981005	160,198.58	22.277455	274,926.07	114,727.49	0.26

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B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							
		1,192.000	Local 71.933708	85,744.98	60.130000	71,674.96	-14,070.02	1.16
			Base 92.852072	110,679.67	76.641685	91,356.89	-19,322.78	0.09
B2QKY0906	SHIRE PLC COMMON STOCK GBP.05							
		1,428.000	Local 46.955105	67,051.89	45.700000	65,259.60	-1,792.29	1.06
			Base 60.609685	86,550.63	58.249210	83,179.87	-3,370.76	0.08
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05							
		10,123.000	Local 7.859361	79,560.31	7.362000	74,525.53	-5,034.78	1.21
			Base 10.687273	108,187.26	9.383604	94,990.22	-13,197.04	0.09
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01							
		125,658.000	Local 2.816529	353,919.35	2.913500	366,104.58	12,185.23	5.95
			Base 3.648440	458,455.63	3.713546	466,636.82	8,181.19	0.45
B5N0P8909	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857							
		11,376.000	Local 6.943870	78,993.46	5.062000	57,585.31	-21,408.15	0.94
			Base 9.286389	105,641.96	6.452024	73,398.22	-32,243.74	0.07
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
		10,268.000	Local 7.033131	72,216.19	6.014000	61,751.75	-10,464.44	1.00
			Base 9.078370	93,216.70	7.665443	78,708.77	-14,507.93	0.08
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
		5,536.000	Local 17.008681	94,160.06	8.466000	46,867.78	-47,292.28	0.76
			Base 21.954816	121,541.86	10.790762	59,737.66	-61,804.20	0.06
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		5,976.000	Local 16.459147	98,359.86	16.500000	98,604.00	244.14	1.60
			Base 21.245475	126,962.96	21.030896	125,680.64	-1,282.32	0.12
BD8QVH905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.1980952							
		3,860.000	Local 45.670658	176,288.74	42.370000	163,548.20	-12,740.54	2.66
			Base 59.503319	229,682.81	54.004792	208,458.50	-21,224.31	0.20
BD8YWM906	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1							
		6,000.000	Local 14.848868	89,093.21	13.830000	82,980.00	-6,113.21	1.35
			Base 18.599703	111,598.22	17.627715	105,766.29	-5,831.93	0.10

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BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
	34,100.000	Local		10.744850	366,399.39	7.642000	260,592.20	-105,807.19	4.23
		Base		13.964367	476,184.91	9.740491	332,150.76	-144,034.15	0.32
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	17,732.000	Local		11.167371	198,019.83	16.516000	292,861.71	94,841.88	4.76
		Base		14.414849	255,604.11	21.051290	373,281.47	117,677.36	0.36
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	17,906.000	Local		4.256295	76,213.22	4.548000	81,436.49	5,223.27	1.32
		Base		5.576363	99,850.36	5.796880	103,798.93	3,948.57	0.10
BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714								
	2,005.000	Local		38.056264	76,302.81	46.850000	93,934.25	17,631.44	1.53
		Base		49.123047	98,491.71	59.714999	119,728.57	21,236.86	0.11
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	2,546.000	Local		31.003028	78,933.71	27.990000	71,262.54	-7,671.17	1.16
		Base		40.018727	101,887.68	35.676048	90,831.22	-11,056.46	0.09
POUND STERLING Total									
	880,969.000	Local			6,213,444.98		6,132,148.47	-81,296.51	99.62
		Base			8,043,065.42		7,816,035.05	-227,030.37	7.46
QATARI RIAL								Exchange Rate:	3.641250
667357909	INDUSTRIES QATAR COMMON STOCK QAR10.								
	3,498.000	Local		95.013250	332,356.35	133.610000	467,367.78	135,011.43	92.98
		Base		26.095372	91,281.61	36.693443	128,353.66	37,072.05	0.12
QATARI RIAL Total									
	3,498.000	Local			332,356.35		467,367.78	135,011.43	92.98
		Base			91,281.61		128,353.66	37,072.05	0.12
SINGAPORE DOLLAR								Exchange Rate:	1.362950
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
	13,000.000	Local		23.281704	302,662.15	23.690000	307,970.00	5,307.85	21.73

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			Base	16.850098	219,051.27	17.381415	225,958.40	6,907.13	0.22
630930907	CAPITALAND LTD COMMON STOCK								
	40,200.000	Local		3.637102	146,211.49	3.110000	125,022.00	-21,189.49	8.82
		Base		2.589237	104,087.34	2.281815	91,728.97	-12,358.37	0.09
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
	11,900.000	Local		25.114851	298,866.73	24.570000	292,383.00	-6,483.73	20.63
		Base		18.178408	216,323.06	18.027074	214,522.18	-1,800.88	0.20
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	171,900.000	Local		3.454286	593,791.83	2.930000	503,667.00	-90,124.83	35.53
		Base		2.501454	429,999.96	2.149749	369,541.80	-60,458.16	0.35
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	16,700.000	Local		10.189162	170,159.00	11.260000	188,042.00	17,883.00	13.27
		Base		7.253621	121,135.47	8.261492	137,966.91	16,831.44	0.13
SINGAPORE DOLLAR Total									
	253,700.000	Local			1,511,691.20		1,417,084.00	-94,607.20	99.98
		Base			1,090,597.10		1,039,718.26	-50,878.84	0.99
SOUTH AFRICAN RAND								Exchange Rate:	14.387500
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01								
	5,266.000	Local		149.707307	788,358.68	137.870000	726,023.42	-62,335.26	5.96
		Base		11.104854	58,478.16	9.582624	50,462.10	-8,016.06	0.05
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
	12,031.000	Local		119.198439	1,434,076.42	89.000000	1,070,759.00	-363,317.42	8.79
		Base		8.722869	104,944.84	6.185925	74,422.87	-30,521.97	0.07
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	1,190.000	Local		2,566.846168	3,054,546.94	2,892.270000	3,441,801.30	387,254.36	28.27
		Base		187.840235	223,529.88	201.026586	239,221.64	15,691.76	0.23
677745903	SASOL LTD COMMON STOCK								
	3,159.000	Local		411.978262	1,301,439.33	425.000000	1,342,575.00	41,135.67	11.03
		Base		30.148316	95,238.53	29.539531	93,315.38	-1,923.15	0.09

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ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		62,670.000	Local 25.770289	1,615,024.00	23.300000	1,460,211.00	-154,813.00	11.99
			Base 1.885854	118,186.47	1.619461	101,491.64	-16,694.83	0.10
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		5,804.000	Local 274.794493	1,594,907.24	134.820000	782,495.28	-812,411.96	6.43
			Base 20.109294	116,714.34	9.370634	54,387.16	-62,327.18	0.05
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000	Local 29.158897	1,068,644.41	26.400000	967,533.60	-101,110.81	7.95
			Base 2.133830	78,202.74	1.834926	67,248.21	-10,954.53	0.06
BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000	Local 10.923002	1,620,787.86	9.670000	1,434,863.61	-185,924.25	11.79
			Base 0.799339	118,608.26	0.672111	99,729.88	-18,878.38	0.10
BZBFKT902	BID CORP LTD COMMON STOCK							
		3,510.000	Local 298.838222	1,048,922.16	265.000000	930,150.00	-118,772.16	7.64
			Base 22.166952	77,806.00	18.418766	64,649.87	-13,156.13	0.06
SOUTH AFRICAN RAND Total								
		278,662.000	Local	13,526,707.04		12,156,412.21	-1,370,294.83	99.85
			Base	991,709.22		844,928.75	-146,780.47	0.81
SOUTH KOREAN WON							Exchange Rate: 1,115.800000	
617507900	KT+G CORP COMMON STOCK KRW5000.							
		520.000	Local 103,582.798077	53,863,055.00	101,500.000000	52,780,000.00	-1,083,055.00	3.33
			Base 91.544673	47,603.23	90.966123	47,302.38	-300.85	0.05
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		73.000	Local 1,183,946.397260	86,428,087.00	1,101,000.000000	80,373,000.00	-6,055,087.00	5.07
			Base 1,085.492192	79,240.93	986.735974	72,031.73	-7,209.20	0.07
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		258.000	Local 276,220.786822	71,264,963.00	347,000.000000	89,526,000.00	18,261,037.00	5.65
			Base 244.119109	62,982.73	310.987632	80,234.81	17,252.08	0.08
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,324.000	Local	48,839.036145	113,501,920.00	39,600.000000	92,030,400.00	-21,471,520.00	5.80	
		Base	43.163090	100,311.02	35.490231	82,479.30	-17,831.72	0.08	
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
	741.000	Local	152,121.592443	112,722,100.00	118,500.000000	87,808,500.00	-24,913,600.00	5.54	
		Base	134.442416	99,621.83	106.201828	78,695.55	-20,926.28	0.08	
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0								
	3,189.000	Local	35,278.196927	112,502,170.00	33,700.000000	107,469,300.00	-5,032,870.00	6.78	
		Base	31.178257	99,427.46	30.202545	96,315.92	-3,111.54	0.09	
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local	44,685.717467	140,447,210.00	33,100.000000	104,033,300.00	-36,413,910.00	6.56	
		Base	39.492459	124,124.80	29.664814	93,236.51	-30,888.29	0.09	
653703009	LG CORP COMMON STOCK KRW5000.								
	1,162.000	Local	69,455.514630	80,707,308.00	69,900.000000	81,223,800.00	516,492.00	5.12	
		Base	61.383571	71,327.71	62.645635	72,794.23	1,466.52	0.07	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	243,000.000000	94,770,000.00	-4,954,712.00	5.98	
		Base	225.987103	88,134.97	217.780964	84,934.58	-3,200.39	0.08	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	4,400.000	Local	45,556.415000	200,448,226.00	38,700.000000	170,280,000.00	-30,168,226.00	10.74	
		Base	40.261968	177,152.66	34.683635	152,607.99	-24,544.67	0.15	
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	105,500.000000	81,340,500.00	-20,512,918.00	5.13	
		Base	121.120013	93,383.53	94.550995	72,898.82	-20,484.71	0.07	
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local	243,694.794118	41,428,115.00	386,500.000000	65,705,000.00	24,276,885.00	4.14	
		Base	216.829588	36,861.03	346.388242	58,886.00	22,024.97	0.06	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	856.000	Local	184,107.369159	157,595,908.00	222,500.000000	190,460,000.00	32,864,092.00	12.01	
		Base	164.166016	140,526.11	199.408496	170,693.67	30,167.56	0.16	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								

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		416.000	Local 249,839.370192 Base 220.803678	103,933,178.00 91,854.33	260,000.000000 233.016670	108,160,000.00 96,934.93	4,226,822.00 5,080.60	6.82 0.09
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.	129.000	Local 411,983.829457 Base 366.566279	53,145,914.00 47,287.05	464,000.000000 415.845134	59,856,000.00 53,644.02	6,710,086.00 6,356.97	3.78 0.05
BYYNHB906	SILAJEN INC COMMON STOCK KRW500.0	1,151.000	Local 77,562.000000 Base 68.635899	89,273,862.00 78,999.92	73,500.000000 65.872020	84,598,500.00 75,818.70	-4,675,362.00 -3,181.22	5.34 0.07
SOUTH KOREAN WON Total		19,693.000	Local Base	1,618,840,146.00 1,438,839.31		1,550,414,300.00 1,389,509.14	-68,425,846.00 -49,330.17	97.79 1.33
SWEDISH KRONA							Exchange Rate:	8.862950
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0	23,498.000	Local 58.425520 Base 6.610044	1,372,882.88 155,322.82	77.920000 8.791655	1,830,964.16 206,586.31	458,081.28 51,263.49	25.10 0.20
597838903	TELIA CO AB COMMON STOCK SEK3.2	23,944.000	Local 36.798792 Base 4.163277	881,110.28 99,685.51	41.980000 4.736572	1,005,169.12 113,412.48	124,058.84 13,726.97	13.78 0.11
718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01	3,952.000	Local 231.148360 Base 25.435719	913,498.32 100,521.96	221.400000 24.980396	874,972.80 98,722.52	-38,525.52 -1,799.44	11.99 0.09
ACI12K196	BOLIDEN AB COMMON STOCK SEK2.11	3,488.000	Local 237.668231 Base 26.888893	828,986.79 93,788.46	191.980000 21.660959	669,626.24 75,553.43	-159,360.55 -18,235.03	9.18 0.07
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5	876.000	Local 489.329658 Base 55.360925	428,652.78 48,496.17	561.500000 63.353624	491,874.00 55,497.77	63,221.22 7,001.60	6.74 0.05
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2	6,075.000	Local 142.301799	864,483.43	126.350000	767,576.25	-96,907.18	10.52

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			Base	16.099491	97,804.41	14.255976	86,605.05	-11,199.36	0.08
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22								
	2,271.000	Local		393.373668	893,351.60	408.000000	926,568.00	33,216.40	12.70
		Base		44.504822	101,070.45	46.034334	104,543.97	3,473.52	0.10
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
	6,432.000	Local		92.679832	596,116.68	112.950000	726,494.40	130,377.72	9.96
		Base		10.485448	67,442.40	12.744064	81,969.82	14,527.42	0.08
SWEDISH KRONA Total									
	70,536.000	Local			6,779,082.76		7,293,244.97	514,162.21	99.97
		Base			764,132.18		822,891.35	58,759.17	0.79
SWISS FRANC								Exchange Rate:	0.982900
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0								
	265.000	Local		444.322415	117,745.44	469.700000	124,470.50	6,725.06	5.93
		Base		449.537057	119,127.32	477.871604	126,635.98	7,508.66	0.12
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
	70.000	Local		1,957.464000	137,022.48	2,276.000000	159,320.00	22,297.52	7.59
		Base		1,980.437000	138,630.59	2,315.596704	162,091.77	23,461.18	0.15
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
	359.000	Local		276.125738	99,129.14	293.100000	105,222.90	6,093.76	5.01
		Base		279.366379	100,292.53	298.199206	107,053.52	6,760.99	0.10
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
	2,367.000	Local		79.614212	188,446.84	84.040000	198,922.68	10,475.84	9.48
		Base		80.617254	190,821.04	85.502086	202,383.44	11,562.40	0.19
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK								
	607.000	Local		267.108007	162,134.56	243.400000	147,743.80	-14,390.76	7.04
		Base		270.242817	164,037.39	247.634551	150,314.17	-13,723.22	0.14
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
	1,312.000	Local		74.552157	97,812.43	45.930000	60,260.16	-37,552.27	2.87
		Base		75.427111	98,960.37	46.729067	61,308.54	-37,651.83	0.06

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711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0								
	6,601.000	Local	53.930138	355,992.84	40.500000	267,340.50	-88,652.34	12.74	
		Base	54.514143	359,847.86	41.204599	271,991.56	-87,856.30	0.26	
712387901	NESTLE SA REG COMMON STOCK CHF.1								
	2,541.000	Local	78.264301	198,869.59	79.800000	202,771.80	3,902.21	9.66	
		Base	79.182822	201,203.55	81.188320	206,299.52	5,095.97	0.20	
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
	1,185.000	Local	118.365063	140,262.60	117.900000	139,711.50	-551.10	6.66	
		Base	119.181460	141,230.03	119.951165	142,142.13	912.10	0.14	
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								
	244.000	Local	406.068115	99,080.62	286.700000	69,954.80	-29,125.82	3.33	
		Base	410.833770	100,243.44	291.687862	71,171.84	-29,071.60	0.07	
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	1,134.000	Local	89.129506	101,072.86	90.120000	102,196.08	1,123.22	4.87	
		Base	90.175547	102,259.07	91.687862	103,974.04	1,714.97	0.10	
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0								
	2,286.000	Local	86.250626	197,168.93	63.000000	144,018.00	-53,150.93	6.86	
		Base	87.149252	199,223.19	64.096042	146,523.55	-52,699.64	0.14	
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	1,080.000	Local	106.835796	115,382.66	124.600000	134,568.00	19,185.34	6.41	
		Base	108.089639	116,736.81	126.767728	136,909.15	20,172.34	0.13	
B0R80X901	DUFREY AG REG COMMON STOCK CHF5.0								
	603.000	Local	159.357413	96,092.52	93.120000	56,151.36	-39,941.16	2.68	
		Base	161.227662	97,220.28	94.740055	57,128.25	-40,092.03	0.05	
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	485.000	Local	448.123320	217,339.81	382.300000	185,415.50	-31,924.31	8.84	
		Base	452.780887	219,598.73	388.951063	188,641.27	-30,957.46	0.18	
SWISS FRANC Total									
	21,139.000	Local		2,323,553.32		2,098,067.58	-225,485.74	99.98	
		Base		2,349,432.20		2,134,568.73	-214,863.47	2.04	

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THAILAND BAHT							Exchange Rate:	32.560000
ACIOSQ00	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		77,600.000	Local 65.264419	5,064,518.91	64.250000	4,985,800.00	-78,718.91	45.58
			Base 2.014662	156,337.79	1.973280	153,126.54	-3,211.25	0.15
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		56,900.000	Local 38.931937	2,215,227.21	46.000000	2,617,400.00	402,172.79	23.93
			Base 1.122767	63,885.43	1.412776	80,386.98	16,501.55	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000	Local 19.215763	2,380,833.06	24.800000	3,072,720.00	691,886.94	28.09
			Base 0.566519	70,191.73	0.761671	94,371.01	24,179.28	0.09
THAILAND BAHT Total		258,400.000	Local	9,660,579.18		10,675,920.00	1,015,340.82	97.59
			Base	290,414.95		327,884.53	37,469.58	0.31
TURKISH LIRA							Exchange Rate:	5.292500
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	116.700000	255,339.60	63,020.39	99.40
			Base 24.712802	54,071.61	22.050071	48,245.56	-5,826.05	0.05
TURKISH LIRA Total		2,188.000	Local	192,319.21		255,339.60	63,020.39	99.40
			Base	54,071.61		48,245.56	-5,826.05	0.05
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		20,430.000	Local 17.714160	361,900.29	16.980000	346,901.40	-14,998.89	43.41
			Base 4.822804	98,529.89	4.622735	94,442.48	-4,087.41	0.09
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		92,944.000	Local 8.676936	806,469.14	4.130000	383,858.72	-422,610.42	48.03
			Base 2.362357	219,566.88	1.124376	104,503.96	-115,062.92	0.10

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UAE DIRHAM Total									
		113,374.000	Local	1,168,369.43		730,760.12	-437,609.31	91.44	
			Base	318,096.77		198,946.44	-119,150.33	0.19	
							Exchange Rate:	1.000000	
US DOLLAR									
00206R102	AT+T INC COMMON STOCK USD1.0								
		33,698.000	Local	36.594559	1,233,163.44	28.540000	961,740.92	-271,422.52	2.47
			Base	36.594559	1,233,163.44	28.540000	961,740.92	-271,422.52	0.92
002824100	ABBOTT LABORATORIES COMMON STOCK								
		1,900.000	Local	43.980300	83,562.57	72.330000	137,427.00	53,864.43	0.35
			Base	43.980300	83,562.57	72.330000	137,427.00	53,864.43	0.13
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		2,200.000	Local	66.784100	146,925.02	92.190000	202,818.00	55,892.98	0.52
			Base	66.784100	146,925.02	92.190000	202,818.00	55,892.98	0.19
00724F101	ADOBE INC COMMON STOCK USD.0001								
		400.000	Local	135.075000	54,030.00	226.240000	90,496.00	36,466.00	0.23
			Base	135.075000	54,030.00	226.240000	90,496.00	36,466.00	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		700.000	Local	144.660000	101,262.00	160.050000	112,035.00	10,773.00	0.29
			Base	144.660000	101,262.00	160.050000	112,035.00	10,773.00	0.11
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		700.000	Local	111.845000	78,291.50	77.070000	53,949.00	-24,342.50	0.14
			Base	111.845000	78,291.50	77.070000	53,949.00	-24,342.50	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		1,100.000	Local	115.370700	126,907.77	137.070000	150,777.00	23,869.23	0.39
			Base	115.370700	126,907.77	137.070000	150,777.00	23,869.23	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		200.000	Local	926.812500	185,362.50	1,035.610000	207,122.00	21,759.50	0.53
			Base	926.812500	185,362.50	1,035.610000	207,122.00	21,759.50	0.20
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								

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	200.000	Local	948.222500	189,644.50	1,044.960000	208,992.00	19,347.50	0.54	
		Base	948.222500	189,644.50	1,044.960000	208,992.00	19,347.50	0.20	
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
	4,100.000	Local	65.682063	269,296.46	49.390000	202,499.00	-66,797.46	0.52	
		Base	65.682063	269,296.46	49.390000	202,499.00	-66,797.46	0.19	
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	400.000	Local	1,122.742500	449,097.00	1,501.970000	600,788.00	151,691.00	1.54	
		Base	1,122.742500	449,097.00	1,501.970000	600,788.00	151,691.00	0.57	
023586100	AMERCO COMMON STOCK USD.25								
	500.000	Local	357.762000	178,881.00	328.110000	164,055.00	-14,826.00	0.42	
		Base	357.762000	178,881.00	328.110000	164,055.00	-14,826.00	0.16	
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
	1,800.000	Local	67.996100	122,392.98	74.740000	134,532.00	12,139.02	0.35	
		Base	67.996100	122,392.98	74.740000	134,532.00	12,139.02	0.13	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	900.000	Local	78.831300	70,948.17	95.320000	85,788.00	14,839.83	0.22	
		Base	78.831300	70,948.17	95.320000	85,788.00	14,839.83	0.08	
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	1,600.000	Local	62.976300	100,762.08	39.410000	63,056.00	-37,706.08	0.16	
		Base	62.976300	100,762.08	39.410000	63,056.00	-37,706.08	0.06	
03027X100	AMERICAN TOWER CORP REIT USD.01								
	1,500.000	Local	126.990300	190,485.45	158.190000	237,285.00	46,799.55	0.61	
		Base	126.990300	190,485.45	158.190000	237,285.00	46,799.55	0.23	
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	800.000	Local	128.828800	103,063.04	104.370000	83,496.00	-19,567.04	0.21	
		Base	128.828800	103,063.04	104.370000	83,496.00	-19,567.04	0.08	
031162100	AMGEN INC COMMON STOCK USD.0001								
	1,000.000	Local	163.750600	163,750.60	194.670000	194,670.00	30,919.40	0.50	
		Base	163.750600	163,750.60	194.670000	194,670.00	30,919.40	0.19	
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								

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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
	1,800.000	Local	52.011700	93,621.06	43.840000	78,912.00	-14,709.06	0.20	
		Base	52.011700	93,621.06	43.840000	78,912.00	-14,709.06	0.08	
036752103	ANTHEM INC COMMON STOCK USD.01								
	500.000	Local	180.898000	90,449.00	262.630000	131,315.00	40,866.00	0.34	
		Base	180.898000	90,449.00	262.630000	131,315.00	40,866.00	0.13	
037411105	APACHE CORP COMMON STOCK USD.625								
	2,000.000	Local	46.958700	93,917.40	26.250000	52,500.00	-41,417.40	0.13	
		Base	46.958700	93,917.40	26.250000	52,500.00	-41,417.40	0.05	
037833100	APPLE INC COMMON STOCK USD.00001								
	5,700.000	Local	152.444751	868,935.08	157.740000	899,118.00	30,182.92	2.31	
		Base	152.444751	868,935.08	157.740000	899,118.00	30,182.92	0.86	
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	1,800.000	Local	41.554800	74,798.64	32.740000	58,932.00	-15,866.64	0.15	
		Base	41.554800	74,798.64	32.740000	58,932.00	-15,866.64	0.06	
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local	41.996700	54,595.71	40.970000	53,261.00	-1,334.71	0.14	
		Base	41.996700	54,595.71	40.970000	53,261.00	-1,334.71	0.05	
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	900.000	Local	98.701700	88,831.53	131.120000	118,008.00	29,176.47	0.30	
		Base	98.701700	88,831.53	131.120000	118,008.00	29,176.47	0.11	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	600.000	Local	188.796700	113,278.02	174.050000	104,430.00	-8,848.02	0.27	
		Base	188.796700	113,278.02	174.050000	104,430.00	-8,848.02	0.10	
056752108	BAIDU INC SPON ADR ADR USD.00005								
	400.000	Local	176.736000	70,694.40	158.600000	63,440.00	-7,254.40	0.16	
		Base	176.736000	70,694.40	158.600000	63,440.00	-7,254.40	0.06	
058498106	BALL CORP COMMON STOCK								
	2,600.000	Local	40.169600	104,440.96	45.980000	119,548.00	15,107.04	0.31	
		Base	40.169600	104,440.96	45.980000	119,548.00	15,107.04	0.11	
060505104	BANK OF AMERICA 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
	8,300.000	Local		23.949200	198,778.36	24.640000	204,512.00	5,733.64	0.53
		Base		23.949200	198,778.36	24.640000	204,512.00	5,733.64	0.20
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	2,200.000	Local		47.707600	104,956.72	47.070000	103,554.00	-1,402.72	0.27
		Base		47.707600	104,956.72	47.070000	103,554.00	-1,402.72	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	1,800.000	Local		55.691900	100,245.42	65.820000	118,476.00	18,230.58	0.30
		Base		55.691900	100,245.42	65.820000	118,476.00	18,230.58	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	500.000	Local		183.741000	91,870.50	225.320000	112,660.00	20,789.50	0.29
		Base		183.741000	91,870.50	225.320000	112,660.00	20,789.50	0.11
07725L102	BEIGENE LTD ADR ADR USD.0001								
	890.000	Local		139.030000	123,736.70	140.260000	124,831.40	1,094.70	0.32
		Base		139.030000	123,736.70	140.260000	124,831.40	1,094.70	0.12
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	3,000.000	Local		184.242147	552,726.44	204.180000	612,540.00	59,813.56	1.57
		Base		184.242147	552,726.44	204.180000	612,540.00	59,813.56	0.59
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	300.000	Local		270.438200	81,131.46	300.920000	90,276.00	9,144.54	0.23
		Base		270.438200	81,131.46	300.920000	90,276.00	9,144.54	0.09
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	300.000	Local		384.663300	115,398.99	392.820000	117,846.00	2,447.01	0.30
		Base		384.663300	115,398.99	392.820000	117,846.00	2,447.01	0.11
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	500.000	Local		183.370000	91,685.00	322.500000	161,250.00	69,565.00	0.41
		Base		183.370000	91,685.00	322.500000	161,250.00	69,565.00	0.15
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	100.000	Local		1,889.160000	188,916.00	1,722.420000	172,242.00	-16,674.00	0.44
		Base		1,889.160000	188,916.00	1,722.420000	172,242.00	-16,674.00	0.16
101121101	BOSTON PROPERTIES INC REIT USD.01								

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		900.000	Local 123.807900	111,427.11	112.550000	101,295.00	-10,132.11	0.26
			Base 123.807900	111,427.11	112.550000	101,295.00	-10,132.11	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	3,700.000	Local 26.437400	97,818.38	35.340000	130,758.00	32,939.62	0.34
			Base 26.437400	97,818.38	35.340000	130,758.00	32,939.62	0.12
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	2,100.000	Local 55.210500	115,942.05	51.980000	109,158.00	-6,784.05	0.28
			Base 55.210500	115,942.05	51.980000	109,158.00	-6,784.05	0.10
11135F101	BROADCOM INC COMMON STOCK	600.000	Local 224.073300	134,443.98	254.280000	152,568.00	18,124.02	0.39
			Base 224.073300	134,443.98	254.280000	152,568.00	18,124.02	0.15
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	2,000.000	Local 63.028300	126,056.60	43.720000	87,440.00	-38,616.60	0.22
			Base 63.028300	126,056.60	43.720000	87,440.00	-38,616.60	0.08
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	1,100.000	Local 35.722400	39,294.64	40.040000	44,044.00	4,749.36	0.11
			Base 35.722400	39,294.64	40.040000	44,044.00	4,749.36	0.04
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	2,500.000	Local 44.520000	111,300.00	43.510000	108,775.00	-2,525.00	0.28
			Base 44.520000	111,300.00	43.510000	108,775.00	-2,525.00	0.10
125523100	CIGNA CORP COMMON STOCK USD.01	989.000	Local 166.155238	164,327.53	189.920000	187,830.88	23,503.35	0.48
			Base 166.155238	164,327.53	189.920000	187,830.88	23,503.35	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01	900.000	Local 118.230400	106,407.36	188.120000	169,308.00	62,900.64	0.43
			Base 118.230400	106,407.36	188.120000	169,308.00	62,900.64	0.16
126408103	CSX CORP COMMON STOCK USD1.0	1,200.000	Local 51.465800	61,758.96	62.130000	74,556.00	12,797.04	0.19
			Base 51.465800	61,758.96	62.130000	74,556.00	12,797.04	0.07
126650100	CVS HEALTH CORP COMMON STOCK USD.01							

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		2,170.000	Local 78.095599	169,467.45	65.520000	142,178.40	-27,289.05	0.37
			Base 78.095599	169,467.45	65.520000	142,178.40	-27,289.05	0.14
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1	3,800.000	Local 22.050000	83,790.00	22.350000	84,930.00	1,140.00	0.22
			Base 22.050000	83,790.00	22.350000	84,930.00	1,140.00	0.08
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	1,600.000	Local 82.620000	132,192.00	75.590000	120,944.00	-11,248.00	0.31
			Base 82.620000	132,192.00	75.590000	120,944.00	-11,248.00	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.0	1,000.000	Local 99.958500	99,958.50	127.070000	127,070.00	27,111.50	0.33
			Base 99.958500	99,958.50	127.070000	127,070.00	27,111.50	0.12
150870103	CELANESE CORP COMMON STOCK USD.0001	1,100.000	Local 84.938200	93,432.02	89.970000	98,967.00	5,534.98	0.25
			Base 84.938200	93,432.02	89.970000	98,967.00	5,534.98	0.09
151020104	CELGENE CORP COMMON STOCK USD.01	1,200.000	Local 124.009200	148,811.04	64.090000	76,908.00	-71,903.04	0.20
			Base 124.009200	148,811.04	64.090000	76,908.00	-71,903.04	0.07
156700106	CENTURYLINK INC COMMON STOCK USD1.0	6,328.000	Local 23.284785	147,346.12	15.150000	95,869.20	-51,476.92	0.25
			Base 23.284785	147,346.12	15.150000	95,869.20	-51,476.92	0.09
156782104	CERNER CORP COMMON STOCK USD.01	1,500.000	Local 64.399700	96,599.55	52.440000	78,660.00	-17,939.55	0.20
			Base 64.399700	96,599.55	52.440000	78,660.00	-17,939.55	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	700.000	Local 343.477800	240,434.46	284.970000	199,479.00	-40,955.46	0.51
			Base 343.477800	240,434.46	284.970000	199,479.00	-40,955.46	0.19
166764100	CHEVRON CORP COMMON STOCK USD.75	6,000.000	Local 112.672017	676,032.10	108.790000	652,740.00	-23,292.10	1.68
			Base 112.672017	676,032.10	108.790000	652,740.00	-23,292.10	0.62
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							

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		1,500.000	Local 48.430000	72,645.00	65.760000	98,640.00	25,995.00	0.25
			Base 48.430000	72,645.00	65.760000	98,640.00	25,995.00	0.09
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01	800.000	Local 88.970000	71,176.00	61.650000	49,320.00	-21,856.00	0.13
			Base 88.970000	71,176.00	61.650000	49,320.00	-21,856.00	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	6,000.000	Local 34.254800	205,528.80	43.330000	259,980.00	54,451.20	0.67
			Base 34.254800	205,528.80	43.330000	259,980.00	54,451.20	0.25
172967424	CITIGROUP INC COMMON STOCK USD.01	2,200.000	Local 60.737400	133,622.28	52.060000	114,532.00	-19,090.28	0.29
			Base 60.737400	133,622.28	52.060000	114,532.00	-19,090.28	0.11
189054109	CLOROX COMPANY COMMON STOCK USD1.0	700.000	Local 145.330000	101,731.00	154.140000	107,898.00	6,167.00	0.28
			Base 145.330000	101,731.00	154.140000	107,898.00	6,167.00	0.10
191216100	COCA COLA CO/THE COMMON STOCK USD.25	6,000.000	Local 43.511500	261,069.00	47.350000	284,100.00	23,031.00	0.73
			Base 43.511500	261,069.00	47.350000	284,100.00	23,031.00	0.27
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	1,800.000	Local 71.748900	129,148.02	59.520000	107,136.00	-22,012.02	0.28
			Base 71.748900	129,148.02	59.520000	107,136.00	-22,012.02	0.10
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	16,900.000	Local 38.603669	652,402.01	34.050000	575,445.00	-76,957.01	1.48
			Base 38.603669	652,402.01	34.050000	575,445.00	-76,957.01	0.55
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	800.000	Local 128.457800	102,766.24	102.790000	82,232.00	-20,534.24	0.21
			Base 128.457800	102,766.24	102.790000	82,232.00	-20,534.24	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	2,700.000	Local 46.215900	124,782.93	62.350000	168,345.00	43,562.07	0.43
			Base 46.215900	124,782.93	62.350000	168,345.00	43,562.07	0.16
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							

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		1,300.000	Local 78.983100	102,678.03	76.460000	99,398.00	-3,280.03	0.26
			Base 78.983100	102,678.03	76.460000	99,398.00	-3,280.03	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	300.000	Local 175.428300	52,628.49	160.820000	48,246.00	-4,382.49	0.12
			Base 175.428300	52,628.49	160.820000	48,246.00	-4,382.49	0.05
219350105	CORNING INC COMMON STOCK USD.5	1,900.000	Local 28.144863	53,475.24	30.210000	57,399.00	3,923.76	0.15
			Base 28.144863	53,475.24	30.210000	57,399.00	3,923.76	0.05
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	2,000.000	Local 181.939500	363,879.00	203.710000	407,420.00	43,541.00	1.05
			Base 181.939500	363,879.00	203.710000	407,420.00	43,541.00	0.39
22822V101	CROWN CASTLE INTL CORP REIT USD.01	1,500.000	Local 93.991300	140,986.95	108.630000	162,945.00	21,958.05	0.42
			Base 93.991300	140,986.95	108.630000	162,945.00	21,958.05	0.16
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	1,900.000	Local 51.911800	98,632.42	27.060000	51,414.00	-47,218.42	0.13
			Base 51.911800	98,632.42	27.060000	51,414.00	-47,218.42	0.05
231021106	CUMMINS INC COMMON STOCK USD2.5	600.000	Local 158.768300	95,260.98	133.640000	80,184.00	-15,076.98	0.21
			Base 158.768300	95,260.98	133.640000	80,184.00	-15,076.98	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK	1,000.000	Local 104.105320	104,105.32	110.300000	110,300.00	6,194.68	0.28
			Base 104.105320	104,105.32	110.300000	110,300.00	6,194.68	0.11
235851102	DANAHER CORP COMMON STOCK USD.01	1,300.000	Local 82.960800	107,849.04	103.120000	134,056.00	26,206.96	0.34
			Base 82.960800	107,849.04	103.120000	134,056.00	26,206.96	0.13
244199105	DEERE + CO COMMON STOCK USD1.0	900.000	Local 111.030000	99,927.00	149.170000	134,253.00	34,326.00	0.34
			Base 111.030000	99,927.00	149.170000	134,253.00	34,326.00	0.13
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							

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	2,500.000	Local		37.261600	93,154.00	22.540000	56,350.00	-36,804.00	0.14
		Base		37.261600	93,154.00	22.540000	56,350.00	-36,804.00	0.05
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
	500.000	Local		120.180000	60,090.00	92.700000	46,350.00	-13,740.00	0.12
		Base		120.180000	60,090.00	92.700000	46,350.00	-13,740.00	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	900.000	Local		111.394700	100,255.23	106.550000	95,895.00	-4,360.23	0.25
		Base		111.394700	100,255.23	106.550000	95,895.00	-4,360.23	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	5,800.000	Local		105.122676	609,711.52	109.650000	635,970.00	26,258.48	1.63
		Base		105.122676	609,711.52	109.650000	635,970.00	26,258.48	0.61
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	1,900.000	Local		61.321900	116,511.61	58.980000	112,062.00	-4,449.61	0.29
		Base		61.321900	116,511.61	58.980000	112,062.00	-4,449.61	0.11
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
	1,600.000	Local		60.639400	97,023.04	24.970000	39,952.00	-57,071.04	0.10
		Base		60.639400	97,023.04	24.970000	39,952.00	-57,071.04	0.04
25746U109	DOMINION ENERGY INC COMMON STOCK								
	2,000.000	Local		76.967800	153,935.60	71.460000	142,920.00	-11,015.60	0.37
		Base		76.967800	153,935.60	71.460000	142,920.00	-11,015.60	0.14
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
	10,789.000	Local		63.332125	683,290.30	53.480000	576,995.72	-106,294.58	1.48
		Base		63.332125	683,290.30	53.480000	576,995.72	-106,294.58	0.55
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
	1,900.000	Local		82.347600	156,460.44	86.300000	163,970.00	7,509.56	0.42
		Base		82.347600	156,460.44	86.300000	163,970.00	7,509.56	0.16
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	1,300.000	Local		89.855400	116,812.02	87.210000	113,373.00	-3,439.02	0.29
		Base		89.855400	116,812.02	87.210000	113,373.00	-3,439.02	0.11
277432100	EASTMAN CHEMICAL CO 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
		1,200.000	Local 78.295400	93,954.48	73.110000	87,732.00	-6,222.48	0.23
			Base 78.295400	93,954.48	73.110000	87,732.00	-6,222.48	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0	800.000	Local 125.691300	100,553.04	147.350000	117,880.00	17,326.96	0.30
			Base 125.691300	100,553.04	147.350000	117,880.00	17,326.96	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK	1,300.000	Local 78.862900	102,521.77	56.770000	73,801.00	-28,720.77	0.19
			Base 78.862900	102,521.77	56.770000	73,801.00	-28,720.77	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5	1,700.000	Local 58.619100	99,652.47	59.750000	101,575.00	1,922.53	0.26
			Base 58.619100	99,652.47	59.750000	101,575.00	1,922.53	0.10
29364G103	ENTERGY CORP COMMON STOCK USD.01	1,300.000	Local 76.571500	99,542.95	86.070000	111,891.00	12,348.05	0.29
			Base 76.571500	99,542.95	86.070000	111,891.00	12,348.05	0.11
29444U700	EQUINIX INC REIT USD.001	300.000	Local 422.193300	126,657.99	352.560000	105,768.00	-20,889.99	0.27
			Base 422.193300	126,657.99	352.560000	105,768.00	-20,889.99	0.10
29476L107	EQUITY RESIDENTIAL REIT USD.01	1,500.000	Local 64.030300	96,045.45	66.010000	99,015.00	2,969.55	0.25
			Base 64.030300	96,045.45	66.010000	99,015.00	2,969.55	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	400.000	Local 248.155000	99,262.00	245.210000	98,084.00	-1,178.00	0.25
			Base 248.155000	99,262.00	245.210000	98,084.00	-1,178.00	0.09
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0	1,700.000	Local 59.325900	100,854.03	65.040000	110,568.00	9,713.97	0.28
			Base 59.325900	100,854.03	65.040000	110,568.00	9,713.97	0.11
30161N101	EXELON CORP COMMON STOCK	3,500.000	Local 34.218600	119,765.10	45.100000	157,850.00	38,084.90	0.41
			Base 34.218600	119,765.10	45.100000	157,850.00	38,084.90	0.15
30231G102	EXXON MOBIL CORP COMMON STOCK							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		12,700.000	Local 80.358361	1,020,551.18	68.190000	866,013.00	-154,538.18	2.22
			Base 80.358361	1,020,551.18	68.190000	866,013.00	-154,538.18	0.83
302491303	FMC CORP COMMON STOCK USD.1	1,200.000	Local 87.370000	104,844.00	73.960000	88,752.00	-16,092.00	0.23
			Base 87.370000	104,844.00	73.960000	88,752.00	-16,092.00	0.08
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006	1,500.000	Local 149.805300	224,707.95	131.090000	196,635.00	-28,072.95	0.51
			Base 149.805300	224,707.95	131.090000	196,635.00	-28,072.95	0.19
31428X106	FEDEX CORP COMMON STOCK USD.1	500.000	Local 190.131500	95,065.75	161.330000	80,665.00	-14,400.75	0.21
			Base 190.131500	95,065.75	161.330000	80,665.00	-14,400.75	0.08
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	1,000.000	Local 33.480000	33,480.00	37.550000	37,550.00	4,070.00	0.10
			Base 33.480000	33,480.00	37.550000	37,550.00	4,070.00	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01	9,100.000	Local 11.002600	100,123.66	7.650000	69,615.00	-30,508.66	0.18
			Base 11.002600	100,123.66	7.650000	69,615.00	-30,508.66	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1	7,800.000	Local 11.700400	91,263.12	10.310000	80,418.00	-10,845.12	0.21
			Base 11.700400	91,263.12	10.310000	80,418.00	-10,845.12	0.08
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	500.000	Local 194.728000	97,364.00	157.210000	78,605.00	-18,759.00	0.20
			Base 194.728000	97,364.00	157.210000	78,605.00	-18,759.00	0.08
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	7,800.000	Local 29.160900	227,455.02	7.570000	59,046.00	-168,409.02	0.15
			Base 29.160900	227,455.02	7.570000	59,046.00	-168,409.02	0.06
370334104	GENERAL MILLS INC COMMON STOCK USD.1	1,800.000	Local 56.612200	101,901.96	38.940000	70,092.00	-31,809.96	0.18
			Base 56.612200	101,901.96	38.940000	70,092.00	-31,809.96	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,700.000	Local	67.515900	114,777.03	62.550000	106,335.00	-8,442.03	0.27	
		Base	67.515900	114,777.03	62.550000	106,335.00	-8,442.03	0.10	
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	800.000	Local	227.222500	181,778.00	167.050000	133,640.00	-48,138.00	0.34	
		Base	227.222500	181,778.00	167.050000	133,640.00	-48,138.00	0.13	
40414L109	HCP INC REIT USD1.0								
	3,200.000	Local	29.784700	95,311.04	27.930000	89,376.00	-5,935.04	0.23	
		Base	29.784700	95,311.04	27.930000	89,376.00	-5,935.04	0.09	
40434L105	HP INC COMMON STOCK USD.01								
	5,200.000	Local	18.764300	97,574.36	20.460000	106,392.00	8,817.64	0.27	
		Base	18.764300	97,574.36	20.460000	106,392.00	8,817.64	0.10	
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	3,000.000	Local	44.368000	133,104.00	26.580000	79,740.00	-53,364.00	0.20	
		Base	44.368000	133,104.00	26.580000	79,740.00	-53,364.00	0.08	
42809H107	HESS CORP COMMON STOCK USD1.0								
	2,000.000	Local	64.840000	129,680.00	40.500000	81,000.00	-48,680.00	0.21	
		Base	64.840000	129,680.00	40.500000	81,000.00	-48,680.00	0.08	
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
	31,840.000	Local	2.335767	74,370.83	2.204234	70,182.81	-4,188.02	0.18	
		Base	2.335767	74,370.83	2.204234	70,182.81	-4,188.02	0.07	
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	1,100.000	Local	154.987100	170,485.81	171.820000	189,002.00	18,516.19	0.49	
		Base	154.987100	170,485.81	171.820000	189,002.00	18,516.19	0.18	
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	700.000	Local	125.566900	87,896.83	132.120000	92,484.00	4,587.17	0.24	
		Base	125.566900	87,896.83	132.120000	92,484.00	4,587.17	0.09	
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	5,400.000	Local	18.068600	97,570.44	16.670000	90,018.00	-7,552.44	0.23	
		Base	18.068600	97,570.44	16.670000	90,018.00	-7,552.44	0.09	
444859102	HUMANA INC COMMON STOCK USD.166								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		400.000	Local 226.327500	90,531.00	286.480000	114,592.00	24,061.00	0.29
			Base 226.327500	90,531.00	286.480000	114,592.00	24,061.00	0.11
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	700.000	Local 137.871400	96,509.98	126.690000	88,683.00	-7,826.98	0.23
			Base 137.871400	96,509.98	126.690000	88,683.00	-7,826.98	0.08
456058908	LUKOIL PJSC COMMON STOCK RUB.025	1,959.000	Local 48.100949	94,229.76	71.718694	140,496.92	46,267.16	0.36
			Base 48.100949	94,229.76	71.718694	140,496.92	46,267.16	0.13
458140100	INTEL CORP COMMON STOCK USD.001	5,000.000	Local 36.874600	184,373.00	46.930000	234,650.00	50,277.00	0.60
			Base 36.874600	184,373.00	46.930000	234,650.00	50,277.00	0.22
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	1,600.000	Local 60.624400	96,999.04	75.330000	120,528.00	23,528.96	0.31
			Base 60.624400	96,999.04	75.330000	120,528.00	23,528.96	0.12
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	600.000	Local 158.695000	95,217.00	113.670000	68,202.00	-27,015.00	0.18
			Base 158.695000	95,217.00	113.670000	68,202.00	-27,015.00	0.07
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	700.000	Local 139.655700	97,758.99	134.270000	93,989.00	-3,769.99	0.24
			Base 139.655700	97,758.99	134.270000	93,989.00	-3,769.99	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	1,800.000	Local 53.164400	95,695.92	40.360000	72,648.00	-23,047.92	0.19
			Base 53.164400	95,695.92	40.360000	72,648.00	-23,047.92	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	4,100.000	Local 23.990500	98,361.05	20.630000	84,583.00	-13,778.05	0.22
			Base 23.990500	98,361.05	20.630000	84,583.00	-13,778.05	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	300.000	Local 281.949200	84,584.76	478.920000	143,676.00	59,091.24	0.37
			Base 281.949200	84,584.76	478.920000	143,676.00	59,091.24	0.14
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
	2,400.000	Local	87.363500	209,672.40	97.620000	234,288.00	24,615.60	0.60	
		Base	87.363500	209,672.40	97.620000	234,288.00	24,615.60	0.22	
47215P106	JD.COM INC ADR ADR USD.00002								
	2,300.000	Local	35.027700	80,563.71	20.930000	48,139.00	-32,424.71	0.12	
		Base	35.027700	80,563.71	20.930000	48,139.00	-32,424.71	0.05	
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	2,800.000	Local	123.566014	345,984.84	129.050000	361,340.00	15,355.16	0.93	
		Base	123.566014	345,984.84	129.050000	361,340.00	15,355.16	0.35	
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0								
	192,600.000	Local	0.462990	89,171.87	0.385719	74,289.48	-14,882.39	0.19	
		Base	0.462990	89,171.87	0.385719	74,289.48	-14,882.39	0.07	
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	1,100.000	Local	127.178600	139,896.46	113.940000	125,334.00	-14,562.46	0.32	
		Base	127.178600	139,896.46	113.940000	125,334.00	-14,562.46	0.12	
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	4,800.000	Local	20.133100	96,638.88	15.380000	73,824.00	-22,814.88	0.19	
		Base	20.133100	96,638.88	15.380000	73,824.00	-22,814.88	0.07	
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,100.000	Local	88.450000	97,295.00	43.040000	47,344.00	-49,951.00	0.12	
		Base	88.450000	97,295.00	43.040000	47,344.00	-49,951.00	0.05	
501044101	KROGER CO COMMON STOCK USD1.0								
	5,200.000	Local	29.511500	153,459.80	27.500000	143,000.00	-10,459.80	0.37	
		Base	29.511500	153,459.80	27.500000	143,000.00	-10,459.80	0.14	
532457108	ELI LILLY + CO COMMON STOCK								
	1,300.000	Local	82.045400	106,659.02	115.720000	150,436.00	43,776.98	0.39	
		Base	82.045400	106,659.02	115.720000	150,436.00	43,776.98	0.14	
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
	1,600.000	Local	53.460000	85,536.00	49.250000	78,800.00	-6,736.00	0.20	
		Base	53.460000	85,536.00	49.250000	78,800.00	-6,736.00	0.08	
539830109	LOCKHEED MARTIN CORP 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
	400.000	Local		269.462500	107,785.00	261.840000	104,736.00	-3,049.00	0.27
		Base		269.462500	107,785.00	261.840000	104,736.00	-3,049.00	0.10
548661107	LOWE S COS INC COMMON STOCK USD.5								
	1,200.000	Local		85.340400	102,408.48	92.360000	110,832.00	8,423.52	0.28
		Base		85.340400	102,408.48	92.360000	110,832.00	8,423.52	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
	5,600.000	Local		19.810000	110,936.00	14.340000	80,304.00	-30,632.00	0.21
		Base		19.810000	110,936.00	14.340000	80,304.00	-30,632.00	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
	3,201.000	Local		63.203611	202,314.76	59.010000	188,891.01	-13,423.75	0.49
		Base		63.203611	202,314.76	59.010000	188,891.01	-13,423.75	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	1,000.000	Local		97.114000	97,114.00	108.560000	108,560.00	11,446.00	0.28
		Base		97.114000	97,114.00	108.560000	108,560.00	11,446.00	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	400.000	Local		241.967500	96,787.00	171.870000	68,748.00	-28,039.00	0.18
		Base		241.967500	96,787.00	171.870000	68,748.00	-28,039.00	0.07
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
	800.000	Local		117.237500	93,790.00	188.650000	150,920.00	57,130.00	0.39
		Base		117.237500	93,790.00	188.650000	150,920.00	57,130.00	0.14
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	800.000	Local		142.602500	114,082.00	177.570000	142,056.00	27,974.00	0.36
		Base		142.602500	114,082.00	177.570000	142,056.00	27,974.00	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
	700.000	Local		140.712900	98,499.03	110.470000	77,329.00	-21,170.03	0.20
		Base		140.712900	98,499.03	110.470000	77,329.00	-21,170.03	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	3,800.000	Local		62.276095	236,649.16	76.410000	290,358.00	53,708.84	0.75
		Base		62.276095	236,649.16	76.410000	290,358.00	53,708.84	0.28
59156R108	METLIFE INC COMMON STOCK USD.01								

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	1,900.000	Local		47.618011	90,474.22	41.060000	78,014.00	-12,460.22	0.20
		Base		47.618011	90,474.22	41.060000	78,014.00	-12,460.22	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	3,500.000	Local		68.758900	240,656.15	101.570000	355,495.00	114,838.85	0.91
		Base		68.758900	240,656.15	101.570000	355,495.00	114,838.85	0.34
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,400.000	Local		42.270000	59,178.00	31.730000	44,422.00	-14,756.00	0.11
		Base		42.270000	59,178.00	31.730000	44,422.00	-14,756.00	0.04
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	1,000.000	Local		91.382000	91,382.00	56.160000	56,160.00	-35,222.00	0.14
		Base		91.382000	91,382.00	56.160000	56,160.00	-35,222.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	2,800.000	Local		44.978200	125,938.96	40.030000	112,084.00	-13,854.96	0.29
		Base		44.978200	125,938.96	40.030000	112,084.00	-13,854.96	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
	800.000	Local		118.807500	95,046.00	140.040000	112,032.00	16,986.00	0.29
		Base		118.807500	95,046.00	140.040000	112,032.00	16,986.00	0.11
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	3,200.000	Local		43.636900	139,638.08	39.650000	126,880.00	-12,758.08	0.33
		Base		43.636900	139,638.08	39.650000	126,880.00	-12,758.08	0.12
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
	3,800.000	Local		28.780000	109,364.00	29.210000	110,998.00	1,634.00	0.29
		Base		28.780000	109,364.00	29.210000	110,998.00	1,634.00	0.11
64110L106	NETFLIX INC COMMON STOCK USD.001								
	500.000	Local		155.855700	77,927.85	267.660000	133,830.00	55,902.15	0.34
		Base		155.855700	77,927.85	267.660000	133,830.00	55,902.15	0.13
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
	12,900.000	Local		7.716474	99,542.51	6.300000	81,270.00	-18,272.51	0.21
		Base		7.716474	99,542.51	6.300000	81,270.00	-18,272.51	0.08
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								

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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
	3,000.000	Local	32.503700	97,511.10	34.650000	103,950.00	6,438.90	0.27	
		Base	32.503700	97,511.10	34.650000	103,950.00	6,438.90	0.10	
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local	133.894700	200,842.05	173.820000	260,730.00	59,887.95	0.67	
		Base	133.894700	200,842.05	173.820000	260,730.00	59,887.95	0.25	
654106103	NIKE INC CL B COMMON STOCK								
	1,800.000	Local	54.341100	97,813.98	74.140000	133,452.00	35,638.02	0.34	
		Base	54.341100	97,813.98	74.140000	133,452.00	35,638.02	0.13	
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
	3,300.000	Local	34.350000	113,355.00	18.760000	61,908.00	-51,447.00	0.16	
		Base	34.350000	113,355.00	18.760000	61,908.00	-51,447.00	0.06	
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
	1,100.000	Local	90.821800	99,903.98	83.590000	91,949.00	-7,954.98	0.24	
		Base	90.821800	99,903.98	83.590000	91,949.00	-7,954.98	0.09	
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
	400.000	Local	245.477500	98,191.00	244.900000	97,960.00	-231.00	0.25	
		Base	245.477500	98,191.00	244.900000	97,960.00	-231.00	0.09	
670346105	NUCOR CORP COMMON STOCK USD.4								
	1,700.000	Local	60.581500	102,988.55	51.810000	88,077.00	-14,911.55	0.23	
		Base	60.581500	102,988.55	51.810000	88,077.00	-14,911.55	0.08	
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	600.000	Local	103.776000	62,265.60	133.500000	80,100.00	17,834.40	0.21	
		Base	103.776000	62,265.60	133.500000	80,100.00	17,834.40	0.08	
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
	200.000	Local	248.430000	49,686.00	344.330000	68,866.00	19,180.00	0.18	
		Base	248.430000	49,686.00	344.330000	68,866.00	19,180.00	0.07	
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
	1,800.000	Local	58.382200	105,087.96	61.380000	110,484.00	5,396.04	0.28	
		Base	58.382200	105,087.96	61.380000	110,484.00	5,396.04	0.11	
681919106	OMNICOM GROUP COMMON STOCK USD.15								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,600.000	Local	83.176300	133,082.08	73.240000	117,184.00	-15,898.08	0.30	
		Base	83.176300	133,082.08	73.240000	117,184.00	-15,898.08	0.11	
682680103	ONEOK INC COMMON STOCK USD.01								
	2,500.000	Local	56.530000	141,325.00	53.950000	134,875.00	-6,450.00	0.35	
		Base	56.530000	141,325.00	53.950000	134,875.00	-6,450.00	0.13	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	2,300.000	Local	45.426100	104,480.03	45.150000	103,845.00	-635.03	0.27	
		Base	45.426100	104,480.03	45.150000	103,845.00	-635.03	0.10	
69331C108	P G + E CORP COMMON STOCK								
	1,800.000	Local	66.741700	120,135.06	23.750000	42,750.00	-77,385.06	0.11	
		Base	66.741700	120,135.06	23.750000	42,750.00	-77,385.06	0.04	
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
	800.000	Local	123.450600	98,760.48	116.910000	93,528.00	-5,232.48	0.24	
		Base	123.450600	98,760.48	116.910000	93,528.00	-5,232.48	0.09	
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
	1,100.000	Local	109.580900	120,538.99	102.230000	112,453.00	-8,085.99	0.29	
		Base	109.580900	120,538.99	102.230000	112,453.00	-8,085.99	0.11	
69351T106	PPL CORP COMMON STOCK USD.01								
	2,600.000	Local	38.120800	99,114.08	28.330000	73,658.00	-25,456.08	0.19	
		Base	38.120800	99,114.08	28.330000	73,658.00	-25,456.08	0.07	
693718108	PACCAR INC COMMON STOCK USD1.0								
	1,400.000	Local	67.054300	93,876.02	57.140000	79,996.00	-13,880.02	0.21	
		Base	67.054300	93,876.02	57.140000	79,996.00	-13,880.02	0.08	
701877102	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01								
	2,500.000	Local	28.170000	70,425.00	15.980000	39,950.00	-30,475.00	0.10	
		Base	28.170000	70,425.00	15.980000	39,950.00	-30,475.00	0.04	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	1,200.000	Local	49.238000	59,085.60	84.090000	100,908.00	41,822.40	0.26	
		Base	49.238000	59,085.60	84.090000	100,908.00	41,822.40	0.10	
713448108	PEPSICO INC COMMON STOCK USD.017								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,700.000	Local 108.200963	292,142.60	110.480000	298,296.00	6,153.40	0.77
			Base 108.200963	292,142.60	110.480000	298,296.00	6,153.40	0.28
717081103	PFIZER INC COMMON STOCK USD.05							
		7,300.000	Local 33.783425	246,619.00	43.650000	318,645.00	72,026.00	0.82
			Base 33.783425	246,619.00	43.650000	318,645.00	72,026.00	0.30
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,400.000	Local 102.221035	347,551.52	66.760000	226,984.00	-120,567.52	0.58
			Base 102.221035	347,551.52	66.760000	226,984.00	-120,567.52	0.22
718546104	PHILLIPS 66 COMMON STOCK							
		1,200.000	Local 79.032400	94,838.88	86.150000	103,380.00	8,541.12	0.27
			Base 79.032400	94,838.88	86.150000	103,380.00	8,541.12	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		600.000	Local 165.576700	99,346.02	131.520000	78,912.00	-20,434.02	0.20
			Base 165.576700	99,346.02	131.520000	78,912.00	-20,434.02	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		1,600.000	Local 104.212094	166,739.35	92.320000	147,712.00	-19,027.35	0.38
			Base 104.212094	166,739.35	92.320000	147,712.00	-19,027.35	0.14
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,300.000	Local 84.405674	362,944.40	91.920000	395,256.00	32,311.60	1.02
			Base 84.405674	362,944.40	91.920000	395,256.00	32,311.60	0.38
74340W103	PROLOGIS INC REIT USD.01							
		2,300.000	Local 53.563700	123,196.51	58.720000	135,056.00	11,859.49	0.35
			Base 53.563700	123,196.51	58.720000	135,056.00	11,859.49	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		900.000	Local 110.258900	99,233.01	81.550000	73,395.00	-25,838.01	0.19
			Base 110.258900	99,233.01	81.550000	73,395.00	-25,838.01	0.07
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		2,600.000	Local 43.672300	113,547.98	52.050000	135,330.00	21,782.02	0.35
			Base 43.672300	113,547.98	52.050000	135,330.00	21,782.02	0.13
74460D109	PUBLIC STORAGE REIT USD.1							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		600.000	Local 203.458300	122,074.98	202.410000	121,446.00	-628.98	0.31
			Base 203.458300	122,074.98	202.410000	121,446.00	-628.98	0.12
747525103	QUALCOMM INC COMMON STOCK USD.0001	1,900.000	Local 54.897100	104,304.49	56.910000	108,129.00	3,824.51	0.28
			Base 54.897100	104,304.49	56.910000	108,129.00	3,824.51	0.10
755111507	RAYTHEON COMPANY COMMON STOCK USD.01	600.000	Local 157.195400	94,317.24	153.350000	92,010.00	-2,307.24	0.24
			Base 157.195400	94,317.24	153.350000	92,010.00	-2,307.24	0.09
756109104	REALTY INCOME CORP REIT USD1.0	1,700.000	Local 55.555900	94,445.03	63.040000	107,168.00	12,722.97	0.28
			Base 55.555900	94,445.03	63.040000	107,168.00	12,722.97	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01	1,000.000	Local 64.614700	64,614.70	83.200000	83,200.00	18,585.30	0.21
			Base 64.614700	64,614.70	83.200000	83,200.00	18,585.30	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	700.000	Local 136.534300	95,574.01	169.940000	118,958.00	23,383.99	0.31
			Base 136.534300	95,574.01	169.940000	118,958.00	23,383.99	0.11
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	800.000	Local 128.210000	102,568.00	161.890000	129,512.00	26,944.00	0.33
			Base 128.210000	102,568.00	161.890000	129,512.00	26,944.00	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	1,100.000	Local 86.560000	95,216.00	136.970000	150,667.00	55,451.00	0.39
			Base 86.560000	95,216.00	136.970000	150,667.00	55,451.00	0.14
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	4,400.000	Local 69.052943	303,832.95	36.080000	158,752.00	-145,080.95	0.41
			Base 69.052943	303,832.95	36.080000	158,752.00	-145,080.95	0.15
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	3,700.000	Local 46.847946	173,337.40	41.530000	153,661.00	-19,676.40	0.39
			Base 46.847946	173,337.40	41.530000	153,661.00	-19,676.40	0.15
816851109	SEMPRA ENERGY COMMON STOCK							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		900.000	Local 111.435600	100,292.04	108.190000	97,371.00	-2,921.04	0.25
			Base 111.435600	100,292.04	108.190000	97,371.00	-2,921.04	0.09
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	500.000	Local 378.777460	189,388.73	393.460000	196,730.00	7,341.27	0.51
			Base 378.777460	189,388.73	393.460000	196,730.00	7,341.27	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	1,300.000	Local 164.665400	214,065.02	167.990000	218,387.00	4,321.98	0.56
			Base 164.665400	214,065.02	167.990000	218,387.00	4,321.98	0.21
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,200.000	Local 49.595800	158,706.56	43.920000	140,544.00	-18,162.56	0.36
			Base 49.595800	158,706.56	43.920000	140,544.00	-18,162.56	0.13
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,700.000	Local 60.520900	102,885.53	64.400000	109,480.00	6,594.47	0.28
			Base 60.520900	102,885.53	64.400000	109,480.00	6,594.47	0.10
857477103	STATE STREET CORP COMMON STOCK USD1.0	1,200.000	Local 84.229200	101,075.04	63.070000	75,684.00	-25,391.04	0.19
			Base 84.229200	101,075.04	63.070000	75,684.00	-25,391.04	0.07
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	2,400.000	Local 46.770000	112,248.00	30.040000	72,096.00	-40,152.00	0.19
			Base 46.770000	112,248.00	30.040000	72,096.00	-40,152.00	0.07
863667101	STRYKER CORP COMMON STOCK USD.1	700.000	Local 135.409100	94,786.37	156.750000	109,725.00	14,938.63	0.28
			Base 135.409100	94,786.37	156.750000	109,725.00	14,938.63	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	3,400.000	Local 28.799200	97,917.28	23.460000	79,764.00	-18,153.28	0.20
			Base 28.799200	97,917.28	23.460000	79,764.00	-18,153.28	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0	2,900.000	Local 54.108300	156,914.07	62.660000	181,714.00	24,799.93	0.47
			Base 54.108300	156,914.07	62.660000	181,714.00	24,799.93	0.17
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							

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	2,600.000	Local		39.357700	102,330.02	44.740000	116,324.00	13,993.98	0.30
		Base		39.357700	102,330.02	44.740000	116,324.00	13,993.98	0.11
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	1,600.000	Local		65.546900	104,875.04	63.610000	101,776.00	-3,099.04	0.26
		Base		65.546900	104,875.04	63.610000	101,776.00	-3,099.04	0.10
874080104	TAL EDUCATION GROUP ADR ADR								
	2,600.000	Local		25.550000	66,430.00	26.680000	69,368.00	2,938.00	0.18
		Base		25.550000	66,430.00	26.680000	69,368.00	2,938.00	0.07
88160R101	TESLA INC COMMON STOCK USD.001								
	200.000	Local		288.210000	57,642.00	332.800000	66,560.00	8,918.00	0.17
		Base		288.210000	57,642.00	332.800000	66,560.00	8,918.00	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	700.000	Local		79.762700	55,833.89	94.500000	66,150.00	10,316.11	0.17
		Base		79.762700	55,833.89	94.500000	66,150.00	10,316.11	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	700.000	Local		168.388600	117,872.02	223.790000	156,653.00	38,780.98	0.40
		Base		168.388600	117,872.02	223.790000	156,653.00	38,780.98	0.15
88579Y101	3M CO COMMON STOCK USD.01								
	500.000	Local		198.076000	99,038.00	190.540000	95,270.00	-3,768.00	0.24
		Base		198.076000	99,038.00	190.540000	95,270.00	-3,768.00	0.09
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
	4,000.000	Local		28.856300	115,425.20	48.120000	192,480.00	77,054.80	0.49
		Base		28.856300	115,425.20	48.120000	192,480.00	77,054.80	0.18
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
	3,300.000	Local		28.279800	93,323.34	47.780000	157,674.00	64,350.66	0.41
		Base		28.279800	93,323.34	47.780000	157,674.00	64,350.66	0.15
902973304	US BANCORP COMMON STOCK USD.01								
	1,900.000	Local		52.557100	99,858.49	45.700000	86,830.00	-13,028.49	0.22
		Base		52.557100	99,858.49	45.700000	86,830.00	-13,028.49	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								

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		900.000	Local 111.116700	100,005.03	138.230000	124,407.00	24,401.97	0.32
			Base 111.116700	100,005.03	138.230000	124,407.00	24,401.97	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000	Local 107.153500	96,438.15	97.530000	87,777.00	-8,661.15	0.23
			Base 107.153500	96,438.15	97.530000	87,777.00	-8,661.15	0.08
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		800.000	Local 120.488800	96,391.04	106.480000	85,184.00	-11,207.04	0.22
			Base 120.488800	96,391.04	106.480000	85,184.00	-11,207.04	0.08
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,200.000	Local 173.496300	208,195.56	249.120000	298,944.00	90,748.44	0.77
			Base 173.496300	208,195.56	249.120000	298,944.00	90,748.44	0.29
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000	Local 64.724000	97,086.00	74.970000	112,455.00	15,369.00	0.29
			Base 64.724000	97,086.00	74.970000	112,455.00	15,369.00	0.11
92276F100	VENTAS INC REIT USD.25							
		1,800.000	Local 61.946100	111,502.98	58.590000	105,462.00	-6,040.98	0.27
			Base 61.946100	111,502.98	58.590000	105,462.00	-6,040.98	0.10
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		19,100.000	Local 46.073766	880,008.94	56.220000	1,073,802.00	193,793.06	2.76
			Base 46.073766	880,008.94	56.220000	1,073,802.00	193,793.06	1.03
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		2,300.000	Local 37.980200	87,354.46	25.700000	59,110.00	-28,244.46	0.15
			Base 37.980200	87,354.46	25.700000	59,110.00	-28,244.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		1,100.000	Local 92.633200	101,896.52	131.940000	145,134.00	43,237.48	0.37
			Base 92.633200	101,896.52	131.940000	145,134.00	43,237.48	0.14
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000	Local 75.654118	83,219.53	62.030000	68,233.00	-14,986.53	0.18
			Base 75.654118	83,219.53	62.030000	68,233.00	-14,986.53	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		800.000	Local 128.427500	102,742.00	98.800000	79,040.00	-23,702.00	0.20
			Base 128.427500	102,742.00	98.800000	79,040.00	-23,702.00	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,800.000	Local 62.003322	111,605.98	69.260000	124,668.00	13,062.02	0.32
			Base 62.003322	111,605.98	69.260000	124,668.00	13,062.02	0.12
931142103	WALMART INC COMMON STOCK USD.1	8,800.000	Local 79.028700	695,452.56	93.150000	819,720.00	124,267.44	2.11
			Base 79.028700	695,452.56	93.150000	819,720.00	124,267.44	0.78
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	4,100.000	Local 85.978100	352,510.21	68.330000	280,153.00	-72,357.21	0.72
			Base 85.978100	352,510.21	68.330000	280,153.00	-72,357.21	0.27
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	3,600.000	Local 55.405100	199,458.36	46.080000	165,888.00	-33,570.36	0.43
			Base 55.405100	199,458.36	46.080000	165,888.00	-33,570.36	0.16
95040Q104	WELLTOWER INC REIT USD1.0	1,700.000	Local 69.388800	117,960.96	69.410000	117,997.00	36.04	0.30
			Base 69.388800	117,960.96	69.410000	117,997.00	36.04	0.11
96145D105	WESTROCK CO COMMON STOCK	2,500.000	Local 58.880000	147,200.00	37.760000	94,400.00	-52,800.00	0.24
			Base 58.880000	147,200.00	37.760000	94,400.00	-52,800.00	0.09
962166104	WEYERHAEUSER CO REIT USD1.25	3,700.000	Local 32.993500	122,075.95	21.860000	80,882.00	-41,193.95	0.21
			Base 32.993500	122,075.95	21.860000	80,882.00	-41,193.95	0.08
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	3,300.000	Local 30.396200	100,307.46	22.050000	72,765.00	-27,542.46	0.19
			Base 30.396200	100,307.46	22.050000	72,765.00	-27,542.46	0.07
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5	2,200.000	Local 44.825500	98,616.10	49.270000	108,394.00	9,777.90	0.28
			Base 44.825500	98,616.10	49.270000	108,394.00	9,777.90	0.10
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,100.000	Local	39.610000	83,181.00	33.530000	70,413.00	-12,768.00	0.18	
		Base	39.610000	83,181.00	33.530000	70,413.00	-12,768.00	0.07	
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001								
	2,200.000	Local	36.810000	80,982.00	22.840000	50,248.00	-30,734.00	0.13	
		Base	36.810000	80,982.00	22.840000	50,248.00	-30,734.00	0.05	
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
	800.000	Local	118.268900	94,615.12	103.720000	82,976.00	-11,639.12	0.21	
		Base	118.268900	94,615.12	103.720000	82,976.00	-11,639.12	0.08	
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								
	387.000	Local	119.371370	46,196.72	171.000000	66,177.00	19,980.28	0.17	
		Base	119.371370	46,196.72	171.000000	66,177.00	19,980.28	0.06	
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
	19,680.000	Local	2.858485	56,254.99	2.674417	52,632.53	-3,622.46	0.14	
		Base	2.858485	56,254.99	2.674417	52,632.53	-3,622.46	0.05	
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
	400.000	Local	245.740000	98,296.00	133.660000	53,464.00	-44,832.00	0.14	
		Base	245.740000	98,296.00	133.660000	53,464.00	-44,832.00	0.05	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	800.000	Local	120.705000	96,564.00	141.010000	112,808.00	16,244.00	0.29	
		Base	120.705000	96,564.00	141.010000	112,808.00	16,244.00	0.11	
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	1,300.000	Local	75.926200	98,704.06	68.660000	89,258.00	-9,446.06	0.23	
		Base	75.926200	98,704.06	68.660000	89,258.00	-9,446.06	0.09	
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
	2,400.000	Local	41.686800	100,048.32	29.650000	71,160.00	-28,888.32	0.18	
		Base	41.686800	100,048.32	29.650000	71,160.00	-28,888.32	0.07	
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01								
	2,800.000	Local	34.025000	95,270.00	20.640000	57,792.00	-37,478.00	0.15	
		Base	34.025000	95,270.00	20.640000	57,792.00	-37,478.00	0.06	
G5494J103	LINDE PLC COMMON STOCK EUR.001								

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,700.000	Local		161.740000	274,958.00	156.040000	265,268.00	-9,690.00	0.68
		Base		161.740000	274,958.00	156.040000	265,268.00	-9,690.00	0.25
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	2,400.000	Local		84.125600	201,901.44	90.960000	218,304.00	16,402.56	0.56
		Base		84.125600	201,901.44	90.960000	218,304.00	16,402.56	0.21
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
	2,400.000	Local		29.920000	71,808.00	19.580000	46,992.00	-24,816.00	0.12
		Base		29.920000	71,808.00	19.580000	46,992.00	-24,816.00	0.04
H1467J104	CHUBB LTD COMMON STOCK								
	700.000	Local		137.678600	96,375.02	129.180000	90,426.00	-5,949.02	0.23
		Base		137.678600	96,375.02	129.180000	90,426.00	-5,949.02	0.09
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
	1,200.000	Local		103.600858	124,321.03	102.650000	123,180.00	-1,141.03	0.32
		Base		103.600858	124,321.03	102.650000	123,180.00	-1,141.03	0.12
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
	1,489.000	Local		93.650000	139,444.85	90.340000	134,516.26	-4,928.59	0.35
		Base		93.650000	139,444.85	90.340000	134,516.26	-4,928.59	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	1,300.000	Local		81.150000	105,495.00	83.160000	108,108.00	2,613.00	0.28
		Base		81.150000	105,495.00	83.160000	108,108.00	2,613.00	0.10
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	800.000	Local		106.585000	85,268.00	73.280000	58,624.00	-26,644.00	0.15
		Base		106.585000	85,268.00	73.280000	58,624.00	-26,644.00	0.06
US DOLLAR Total									
	827,420.000	Local			37,881,506.38		37,492,656.53	-388,849.85	96.31
		Base			37,881,506.38		37,492,656.53	-388,849.85	35.81
EQUITY Total									
	9,668,229.000	Base			106,943,180.37		103,032,539.32	-3,910,641.05	98.40

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		140,181,836.940	Base	108,612,976.80		104,702,036.77	-3,910,940.03	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.872791

GERMANY

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI11ZGZ8	EURO STOXX 50 MAR19 XEUR 20190315	15 Mar 2019	2.000	20.000	59,480.00	60,804.70	2,974.000000	-1,324.70	-1,324.70	0.00	
					Base 68,149.19			-1,517.77	-1,517.77	0.00	0.00

GERMANY Total

2.000	20.000	Local	59,480.00	60,804.70	-1,324.70	-1,324.70	0.00				
		Base			-1,517.77	-1,517.77	0.00			0.00	0.00

EURO CURRENCY Total

2.000	20.000	Local	59,480.00	60,804.70	-1,324.70	-1,324.70	0.00				
		Base			-1,517.77	-1,517.77	0.00			0.00	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI11Y5S9	S+P500 EMINI FUT MAR19 XCME 20190315	15 Mar 2019	1.000	50.000	125,260.00	130,270.15	2,505.200000	-5,010.15	-5,970.15	960.00	
					Base 125,260.00			-5,010.15	-5,970.15	960.00	0.00

ADI15KZJ2 NIKKEI 225 (CME) MAR19 XCME 20190307

07 Mar 2019

1.000	5.000	Local	99,300.00	106,604.00	19,860.000000	-7,304.00	-6,804.00	-500.00			
		Base	99,300.00		19,860.000000	-7,304.00	-6,804.00	-500.00			0.00

ADI16GNX2 SGX NIFTY 50 JAN19 XSIM 20190131

31 Jan 2019

51.000	102.000	Local	1,114,095.00	1,123,672.05	10,922.500000	-9,577.05	-9,679.05	102.00			
		Base	1,114,095.00		10,922.500000	-9,577.05	-9,679.05	102.00			0.00

US DOLLAR Total

53.000	157.000	Local	1,338,655.00	1,360,546.20	-21,891.20	-22,453.20	562.00				
		Base			-21,891.20	-22,453.20	562.00			0.00	0.00

FUTURES LONG Total

55.000	177.000	Base			-23,408.97	-23,970.97	562.00			0.00	0.00
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& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
55.000	177.000 Base					-23,408.97	-23,970.97	562.00	0.00

Holdings



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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.2476335	31 Dec 2030		
	17,967,781.070	Local	100.000000	17,967,781.07	100.000000	17,967,781.07	0.00	2.71
		Base	100.000000	17,967,781.07	100.000000	17,967,781.07	0.00	2.71

US DOLLAR Total	17,967,781.070	Local		17,967,781.07		17,967,781.07	0.00	2.71
		Base		17,967,781.07		17,967,781.07	0.00	2.71

CASH EQUIVALENT Total

	17,967,781.070	Base		17,967,781.07		17,967,781.07	0.00	2.71
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
	43,577.000	Local	38.288173	1,668,483.71	37.340000	1,627,165.18	-41,318.53	0.24
		Base	38.288173	1,668,483.71	37.340000	1,627,165.18	-41,318.53	0.24

00081T108	ACCO BRANDS CORP COMMON STOCK USD.01							
	131,237.000	Local	11.974592	1,571,509.48	6.780000	889,786.86	-681,722.62	0.13
		Base	11.974592	1,571,509.48	6.780000	889,786.86	-681,722.62	0.13

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
	74,052.000	Local	19.590455	1,450,712.36	15.190000	1,124,849.88	-325,862.48	0.17
		Base	19.590455	1,450,712.36	15.190000	1,124,849.88	-325,862.48	0.17

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	242,478.000	Local	15.070816	3,654,341.40	20.050000	4,861,683.90	1,207,342.50	0.73
		Base	15.070816	3,654,341.40	20.050000	4,861,683.90	1,207,342.50	0.73

004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
	151,400.000	Local	14.845000	2,247,533.00	16.170000	2,448,138.00	200,605.00	0.37
		Base	14.845000	2,247,533.00	16.170000	2,448,138.00	200,605.00	0.37

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	1.590000	534,586.62	-1,069,999.55	0.08
			Base 4.772458	1,604,586.17	1.590000	534,586.62	-1,069,999.55	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	15.580000	1,195,375.50	-861,818.07	0.18
			Base 26.812559	2,057,193.57	15.580000	1,195,375.50	-861,818.07	0.18
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		39,600.000	Local 75.129083	2,975,111.67	67.880000	2,688,048.00	-287,063.67	0.40
			Base 75.129083	2,975,111.67	67.880000	2,688,048.00	-287,063.67	0.40
00738A106	ADTRAN INC COMMON STOCK USD.01							
		80,459.000	Local 24.091330	1,938,364.32	10.740000	864,129.66	-1,074,234.66	0.13
			Base 24.091330	1,938,364.32	10.740000	864,129.66	-1,074,234.66	0.13
007786106	AEROHIVE NETWORKS INC COMMON STOCK USD.001							
		121,426.000	Local 4.195318	509,420.71	3.260000	395,848.76	-113,571.95	0.06
			Base 4.195318	509,420.71	3.260000	395,848.76	-113,571.95	0.06
018522300	ALLETE INC COMMON STOCK							
		50,530.000	Local 75.924567	3,836,468.36	76.220000	3,851,396.60	14,928.24	0.58
			Base 75.924567	3,836,468.36	76.220000	3,851,396.60	14,928.24	0.58
023436108	AMEDISYS INC COMMON STOCK USD.001							
		20,000.000	Local 117.526612	2,350,532.24	117.110000	2,342,200.00	-8,332.24	0.35
			Base 117.526612	2,350,532.24	117.110000	2,342,200.00	-8,332.24	0.35
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	27.940000	2,714,119.54	-98,235.28	0.41
			Base 28.951265	2,812,354.82	27.940000	2,714,119.54	-98,235.28	0.41
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	9.580000	965,108.36	-491,084.84	0.15
			Base 14.454678	1,456,193.20	9.580000	965,108.36	-491,084.84	0.15
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	6.560000	1,420,397.44	-821,851.03	0.21
			Base 10.355658	2,242,248.47	6.560000	1,420,397.44	-821,851.03	0.21

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QS INVESTORS LLC

FUND: HBQ3



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	19.900000	1,095,236.30	76,321.55	0.16
			Base 18.513268	1,018,914.75	19.900000	1,095,236.30	76,321.55	0.16
034164103	ANDERSONS INC/THE COMMON STOCK							
		41,575.000	Local 34.874696	1,449,915.47	29.890000	1,242,676.75	-207,238.72	0.19
			Base 34.874696	1,449,915.47	29.890000	1,242,676.75	-207,238.72	0.19
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		27,446.000	Local 17.200000	472,071.20	20.130000	552,487.98	80,416.78	0.08
			Base 17.200000	472,071.20	20.130000	552,487.98	80,416.78	0.08
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		69,000.000	Local 41.558980	2,867,569.64	29.850000	2,059,650.00	-807,919.64	0.31
			Base 41.558980	2,867,569.64	29.850000	2,059,650.00	-807,919.64	0.31
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001							
		47,393.000	Local 2.332256	110,532.63	1.270000	60,189.11	-50,343.52	0.01
			Base 2.332256	110,532.63	1.270000	60,189.11	-50,343.52	0.01
039380407	ARCH COAL INC A COMMON STOCK USD.01							
		15,000.000	Local 88.414735	1,326,221.03	82.990000	1,244,850.00	-81,371.03	0.19
			Base 88.414735	1,326,221.03	82.990000	1,244,850.00	-81,371.03	0.19
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		20,844.000	Local 29.818177	621,530.09	38.950000	811,873.80	190,343.71	0.12
			Base 29.818177	621,530.09	38.950000	811,873.80	190,343.71	0.12
04010E109	ARGAN INC COMMON STOCK USD.15							
		47,187.000	Local 68.157004	3,216,124.57	37.840000	1,785,556.08	-1,430,568.49	0.27
			Base 68.157004	3,216,124.57	37.840000	1,785,556.08	-1,430,568.49	0.27
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01							
		259,197.000	Local 3.228997	836,946.21	2.510000	650,584.47	-186,361.74	0.10
			Base 3.228997	836,946.21	2.510000	650,584.47	-186,361.74	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		2,939.000	Local 56.527761	166,135.09	42.190000	123,996.41	-42,138.68	0.02
			Base 56.527761	166,135.09	42.190000	123,996.41	-42,138.68	0.02

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01		50,684.000	Local	45.871062	2,324,928.93	44.790000	2,270,136.36	-54,792.57	0.34
				Base	45.871062	2,324,928.93	44.790000	2,270,136.36	-54,792.57	0.34
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001		47,831.000	Local	3.996283	191,146.21	4.100000	196,107.10	4,960.89	0.03
				Base	3.996283	191,146.21	4.100000	196,107.10	4,960.89	0.03
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		83,816.000	Local	27.880224	2,336,808.85	17.800000	1,491,924.80	-844,884.05	0.22
				Base	27.880224	2,336,808.85	17.800000	1,491,924.80	-844,884.05	0.22
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01		152,000.000	Local	27.327409	4,153,766.18	25.180000	3,827,360.00	-326,406.18	0.58
				Base	27.327409	4,153,766.18	25.180000	3,827,360.00	-326,406.18	0.58
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		160,000.000	Local	16.308793	2,609,406.81	15.480000	2,476,800.00	-132,606.81	0.37
				Base	16.308793	2,609,406.81	15.480000	2,476,800.00	-132,606.81	0.37
05969A105	BANCORP INC/THE COMMON STOCK USD1.0		84,974.000	Local	9.210217	782,628.95	7.960000	676,393.04	-106,235.91	0.10
				Base	9.210217	782,628.95	7.960000	676,393.04	-106,235.91	0.10
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01		148,953.000	Local	20.511975	3,055,320.24	13.310000	1,982,564.43	-1,072,755.81	0.30
				Base	20.511975	3,055,320.24	13.310000	1,982,564.43	-1,072,755.81	0.30
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01		21,115.000	Local	57.404601	1,212,098.16	57.250000	1,208,833.75	-3,264.41	0.18
				Base	57.404601	1,212,098.16	57.250000	1,208,833.75	-3,264.41	0.18
077454106	BELDEN INC COMMON STOCK USD.01		29,231.000	Local	82.064636	2,398,831.37	41.770000	1,220,978.87	-1,177,852.50	0.18
				Base	82.064636	2,398,831.37	41.770000	1,220,978.87	-1,177,852.50	0.18
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		152,631.000	Local	33.699947	5,143,656.58	21.180000	3,232,724.58	-1,910,932.00	0.49
				Base	33.699947	5,143,656.58	21.180000	3,232,724.58	-1,910,932.00	0.49

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08180D106	BENEFITFOCUS INC COMMON STOCK USD.001							
		27,000.000	Local 41.851500	1,129,990.50	45.720000	1,234,440.00	104,449.50	0.19
			Base 41.851500	1,129,990.50	45.720000	1,234,440.00	104,449.50	0.19
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		42,729.000	Local 39.300626	1,679,276.43	26.970000	1,152,401.13	-526,875.30	0.17
			Base 39.300626	1,679,276.43	26.970000	1,152,401.13	-526,875.30	0.17
089302103	BIG LOTS INC COMMON STOCK USD.01							
		74,671.000	Local 51.526965	3,847,569.98	28.920000	2,159,485.32	-1,688,084.66	0.33
			Base 51.526965	3,847,569.98	28.920000	2,159,485.32	-1,688,084.66	0.33
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	50.570000	3,299,894.78	1,266,262.37	0.50
			Base 31.164870	2,033,632.41	50.570000	3,299,894.78	1,266,262.37	0.50
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		149,911.000	Local 17.602170	2,638,758.92	17.890000	2,681,907.79	43,148.87	0.40
			Base 17.602170	2,638,758.92	17.890000	2,681,907.79	43,148.87	0.40
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	53.910000	1,563,390.00	-611,229.58	0.24
			Base 74.986882	2,174,619.58	53.910000	1,563,390.00	-611,229.58	0.24
09739C102	BOINGO WIRELESS INC COMMON STOCK							
		92,920.000	Local 21.549277	2,002,358.78	20.570000	1,911,364.40	-90,994.38	0.29
			Base 21.549277	2,002,358.78	20.570000	1,911,364.40	-90,994.38	0.29
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		84,131.000	Local 34.819615	2,929,409.06	23.850000	2,006,524.35	-922,884.71	0.30
			Base 34.819615	2,929,409.06	23.850000	2,006,524.35	-922,884.71	0.30
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		46,364.000	Local 33.433933	1,550,130.85	20.670000	958,343.88	-591,786.97	0.14
			Base 33.433933	1,550,130.85	20.670000	958,343.88	-591,786.97	0.14
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,100.000	Local 269.763404	1,375,793.36	240.840000	1,228,284.00	-147,509.36	0.18
			Base 269.763404	1,375,793.36	240.840000	1,228,284.00	-147,509.36	0.18

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	48.000000	1,131,936.00	351,609.41	0.17
			Base 33.089924	780,326.59	48.000000	1,131,936.00	351,609.41	0.17
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	16.880000	3,913,459.20	-434,559.04	0.59
			Base 18.754392	4,348,018.24	16.880000	3,913,459.20	-434,559.04	0.59
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	20.780000	3,004,829.56	-701,283.77	0.45
			Base 25.629752	3,706,113.33	20.780000	3,004,829.56	-701,283.77	0.45
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		99,226.000	Local 14.424973	1,431,332.36	13.080000	1,297,876.08	-133,456.28	0.20
			Base 14.424973	1,431,332.36	13.080000	1,297,876.08	-133,456.28	0.20
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		41,942.000	Local 30.348045	1,272,857.69	26.180000	1,098,041.56	-174,816.13	0.17
			Base 30.348045	1,272,857.69	26.180000	1,098,041.56	-174,816.13	0.17
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	10.910000	1,669,960.97	-1,104,206.86	0.25
			Base 18.123879	2,774,167.83	10.910000	1,669,960.97	-1,104,206.86	0.25
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD.0001							
		85,572.000	Local 29.950448	2,562,919.72	23.230000	1,987,837.56	-575,082.16	0.30
			Base 29.950448	2,562,919.72	23.230000	1,987,837.56	-575,082.16	0.30
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		173,731.000	Local 8.647432	1,502,326.95	1.920000	333,563.52	-1,168,763.43	0.05
			Base 8.647432	1,502,326.95	1.920000	333,563.52	-1,168,763.43	0.05
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	14.880000	1,461,439.20	-829,225.67	0.22
			Base 23.322964	2,290,664.87	14.880000	1,461,439.20	-829,225.67	0.22
12674R100	C+J ENERGY SERVICES INC COMMON STOCK							
		102,146.000	Local 33.995948	3,472,550.07	13.500000	1,378,971.00	-2,093,579.07	0.21
			Base 33.995948	3,472,550.07	13.500000	1,378,971.00	-2,093,579.07	0.21

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	13,000.000	Local 139.947865 Base 139.947865	1,819,322.24 1,819,322.24	144.030000 144.030000	1,872,390.00 1,872,390.00	53,067.76 53,067.76	0.28 0.28
12739A100	CADENCE BANCORP COMMON STOCK	90,000.000	Local 24.468479 Base 24.468479	2,202,163.09 2,202,163.09	16.780000 16.780000	1,510,200.00 1,510,200.00	-691,963.09 -691,963.09	0.23 0.23
13057Q206	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	69,000.000	Local 32.253700 Base 32.253700	2,225,505.30 2,225,505.30	17.040000 17.040000	1,175,760.00 1,175,760.00	-1,049,745.30 -1,049,745.30	0.18 0.18
132011107	CAMBREX CORP COMMON STOCK USD.1	42,669.000	Local 53.354095 Base 53.354095	2,276,565.89 2,276,565.89	37.760000 37.760000	1,611,181.44 1,611,181.44	-665,384.45 -665,384.45	0.24 0.24
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK	64,991.000	Local 28.504434 Base 28.504434	1,852,531.66 1,852,531.66	28.490000 28.490000	1,851,593.59 1,851,593.59	-938.07 -938.07	0.28 0.28
14167L103	CAREDX INC COMMON STOCK USD.001	51,000.000	Local 26.557644 Base 26.557644	1,354,439.86 1,354,439.86	25.140000 25.140000	1,282,140.00 1,282,140.00	-72,299.86 -72,299.86	0.19 0.19
141788109	CARGURUS INC COMMON STOCK USD.001	79,000.000	Local 38.817581 Base 38.817581	3,066,588.90 3,066,588.90	33.730000 33.730000	2,664,670.00 2,664,670.00	-401,918.90 -401,918.90	0.40 0.40
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01	3,724.000	Local 43.173177 Base 43.173177	160,776.91 160,776.91	11.290000 11.290000	42,043.96 42,043.96	-118,732.95 -118,732.95	0.01 0.01
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01	40,361.000	Local 40.700336 Base 40.700336	1,642,706.26 1,642,706.26	33.530000 33.530000	1,353,304.33 1,353,304.33	-289,401.93 -289,401.93	0.20 0.20
15117B103	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	287,082.000	Local 3.006813 Base 3.006813	863,201.84 863,201.84	0.197900 0.197900	56,813.53 56,813.53	-806,388.31 -806,388.31	0.01 0.01

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16208T102	CHATHAM LODGING TRUST REIT USD.01								
	69,479.000	Local	22.072509	1,533,575.85	17.680000	1,228,388.72	-305,187.13	0.18	
		Base	22.072509	1,533,575.85	17.680000	1,228,388.72	-305,187.13	0.18	
163851108	CHEMOURS CO/THE COMMON STOCK								
	84,800.000	Local	50.452544	4,278,375.77	28.220000	2,393,056.00	-1,885,319.77	0.36	
		Base	50.452544	4,278,375.77	28.220000	2,393,056.00	-1,885,319.77	0.36	
16934W106	CHIMERIX INC COMMON STOCK USD.001								
	148,940.000	Local	5.373544	800,335.70	2.570000	382,775.80	-417,559.90	0.06	
		Base	5.373544	800,335.70	2.570000	382,775.80	-417,559.90	0.06	
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
	112,788.000	Local	1.874485	211,419.42	0.465200	52,468.98	-158,950.44	0.01	
		Base	1.874485	211,419.42	0.465200	52,468.98	-158,950.44	0.01	
171779309	CIENA CORP COMMON STOCK USD.01								
	82,992.000	Local	22.560000	1,872,299.52	33.910000	2,814,258.72	941,959.20	0.42	
		Base	22.560000	1,872,299.52	33.910000	2,814,258.72	941,959.20	0.42	
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	85,749.000	Local	51.943488	4,454,102.15	33.180000	2,845,151.82	-1,608,950.33	0.43	
		Base	51.943488	4,454,102.15	33.180000	2,845,151.82	-1,608,950.33	0.43	
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
	30,417.000	Local	19.644878	597,538.26	17.250000	524,693.25	-72,845.01	0.08	
		Base	19.644878	597,538.26	17.250000	524,693.25	-72,845.01	0.08	
18914U100	CLOUDERA INC COMMON STOCK USD.00005								
	140,000.000	Local	17.815195	2,494,127.35	11.060000	1,548,400.00	-945,727.35	0.23	
		Base	17.815195	2,494,127.35	11.060000	1,548,400.00	-945,727.35	0.23	
192108504	COEUR MINING INC COMMON STOCK USD.01								
	212,169.000	Local	9.656320	2,048,771.76	4.470000	948,395.43	-1,100,376.33	0.14	
		Base	9.656320	2,048,771.76	4.470000	948,395.43	-1,100,376.33	0.14	
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	83,465.000	Local	48.353943	4,035,861.82	45.210000	3,773,452.65	-262,409.17	0.57	
		Base	48.353943	4,035,861.82	45.210000	3,773,452.65	-262,409.17	0.57	

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192576106	COHU INC COMMON STOCK USD1.0		76,258.000	Local 23.827095	1,817,006.58	16.070000	1,225,466.06	-591,540.52	0.18
				Base 23.827095	1,817,006.58	16.070000	1,225,466.06	-591,540.52	0.18
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK		91,233.000	Local 42.256377	3,855,176.03	36.290000	3,310,845.57	-544,330.46	0.50
				Base 42.256377	3,855,176.03	36.290000	3,310,845.57	-544,330.46	0.50
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		94,679.000	Local 18.985972	1,797,572.81	16.020000	1,516,757.58	-280,815.23	0.23
				Base 18.985972	1,797,572.81	16.020000	1,516,757.58	-280,815.23	0.23
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		19,509.000	Local 44.868078	875,331.34	39.610000	772,751.49	-102,579.85	0.12
				Base 44.868078	875,331.34	39.610000	772,751.49	-102,579.85	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01		38,833.000	Local 59.455744	2,308,844.91	59.090000	2,294,641.97	-14,202.94	0.35
				Base 59.455744	2,308,844.91	59.090000	2,294,641.97	-14,202.94	0.35
20600T108	CONATUS PHARMACEUTICALS INC COMMON STOCK USD.0001		74,481.000	Local 5.480000	408,155.88	1.730000	128,852.13	-279,303.75	0.02
				Base 5.480000	408,155.88	1.730000	128,852.13	-279,303.75	0.02
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001		61,523.000	Local 14.913573	917,527.75	12.550000	772,113.65	-145,414.10	0.12
				Base 14.913573	917,527.75	12.550000	772,113.65	-145,414.10	0.12
210502100	CONSUMER PORTFOLIO SERVICES COMMON STOCK		59,370.000	Local 5.070764	301,051.24	3.010000	178,703.70	-122,347.54	0.03
				Base 5.070764	301,051.24	3.010000	178,703.70	-122,347.54	0.03
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001		62,469.000	Local 25.769880	1,609,818.62	25.450000	1,589,836.05	-19,982.57	0.24
				Base 25.769880	1,609,818.62	25.450000	1,589,836.05	-19,982.57	0.24
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001		129,708.000	Local 19.582547	2,540,013.05	13.360000	1,732,898.88	-807,114.17	0.26
				Base 19.582547	2,540,013.05	13.360000	1,732,898.88	-807,114.17	0.26

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		53,000.000	Local 24.498604	1,298,426.03	23.250000	1,232,250.00	-66,176.03	0.19
			Base 24.498604	1,298,426.03	23.250000	1,232,250.00	-66,176.03	0.19
222795106	COUSINS PROPERTIES INC REIT USD1.0							
		260,000.000	Local 8.407870	2,186,046.12	7.900000	2,054,000.00	-132,046.12	0.31
			Base 8.407870	2,186,046.12	7.900000	2,054,000.00	-132,046.12	0.31
225223304	CRAY INC COMMON STOCK USD.01							
		59,000.000	Local 21.280023	1,255,521.36	21.590000	1,273,810.00	18,288.64	0.19
			Base 21.280023	1,255,521.36	21.590000	1,273,810.00	18,288.64	0.19
227046109	CROCS INC COMMON STOCK USD.001							
		91,100.000	Local 18.306057	1,667,681.79	25.980000	2,366,778.00	699,096.21	0.36
			Base 18.306057	1,667,681.79	25.980000	2,366,778.00	699,096.21	0.36
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		29,969.000	Local 104.374050	3,127,985.91	102.120000	3,060,434.28	-67,551.63	0.46
			Base 104.374050	3,127,985.91	102.120000	3,060,434.28	-67,551.63	0.46
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		65,967.000	Local 31.692962	2,090,689.62	18.200000	1,200,599.40	-890,090.22	0.18
			Base 31.692962	2,090,689.62	18.200000	1,200,599.40	-890,090.22	0.18
23334L102	DSW INC CLASS A COMMON STOCK							
		78,963.000	Local 20.901306	1,650,429.85	24.700000	1,950,386.10	299,956.25	0.29
			Base 20.901306	1,650,429.85	24.700000	1,950,386.10	299,956.25	0.29
235825205	DANA INC COMMON STOCK USD.01							
		210,509.000	Local 24.556214	5,169,304.13	13.630000	2,869,237.67	-2,300,066.46	0.43
			Base 24.556214	5,169,304.13	13.630000	2,869,237.67	-2,300,066.46	0.43
242370203	DEAN FOODS CO COMMON STOCK USD.01							
		215,431.000	Local 11.383472	2,452,352.68	3.810000	820,792.11	-1,631,560.57	0.12
			Base 11.383472	2,452,352.68	3.810000	820,792.11	-1,631,560.57	0.12
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	127.950000	3,754,180.95	1,720,160.24	0.57
			Base 69.323496	2,034,020.71	127.950000	3,754,180.95	1,720,160.24	0.57

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24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01								
	130,000.000	Local		27.024239	3,513,151.08	32.510000	4,226,300.00	713,148.92	0.64
		Base		27.024239	3,513,151.08	32.510000	4,226,300.00	713,148.92	0.64
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
	420,000.000	Local		5.425077	2,278,532.30	1.710000	718,200.00	-1,560,332.30	0.11
		Base		5.425077	2,278,532.30	1.710000	718,200.00	-1,560,332.30	0.11
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
	365,759.000	Local		10.771902	3,939,920.13	9.080000	3,321,091.72	-618,828.41	0.50
		Base		10.771902	3,939,920.13	9.080000	3,321,091.72	-618,828.41	0.50
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
	32,000.000	Local		83.190408	2,662,093.07	67.340000	2,154,880.00	-507,213.07	0.32
		Base		83.190408	2,662,093.07	67.340000	2,154,880.00	-507,213.07	0.32
254543101	DIODES INC COMMON STOCK USD.667								
	59,410.000	Local		31.153135	1,850,807.78	32.260000	1,916,566.60	65,758.82	0.29
		Base		31.153135	1,850,807.78	32.260000	1,916,566.60	65,758.82	0.29
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
	282,573.000	Local		10.359289	2,927,255.31	3.960000	1,118,989.08	-1,808,266.23	0.17
		Base		10.359289	2,927,255.31	3.960000	1,118,989.08	-1,808,266.23	0.17
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	32,665.000	Local		84.882512	2,772,687.26	54.040000	1,765,216.60	-1,007,470.66	0.27
		Base		84.882512	2,772,687.26	54.040000	1,765,216.60	-1,007,470.66	0.27
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
	30,985.000	Local		62.285387	1,929,912.72	40.290000	1,248,385.65	-681,527.07	0.19
		Base		62.285387	1,929,912.72	40.290000	1,248,385.65	-681,527.07	0.19
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
	34,137.000	Local		23.708695	809,343.72	29.960000	1,022,744.52	213,400.80	0.15
		Base		23.708695	809,343.72	29.960000	1,022,744.52	213,400.80	0.15
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	73,828.000	Local		68.426447	5,051,787.73	59.690000	4,406,793.32	-644,994.41	0.66
		Base		68.426447	5,051,787.73	59.690000	4,406,793.32	-644,994.41	0.66

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		75,480.000	Local 40.877758	3,085,453.14	59.280000	4,474,454.40	1,389,001.26	0.67
			Base 40.877758	3,085,453.14	59.280000	4,474,454.40	1,389,001.26	0.67
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		52,936.000	Local 46.242824	2,447,910.13	70.830000	3,749,456.88	1,301,546.75	0.56
			Base 46.242824	2,447,910.13	70.830000	3,749,456.88	1,301,546.75	0.56
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		106,406.000	Local 13.992155	1,488,849.27	19.460000	2,070,660.76	581,811.49	0.31
			Base 13.992155	1,488,849.27	19.460000	2,070,660.76	581,811.49	0.31
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		51,922.000	Local 22.421520	1,164,170.18	38.790000	2,014,054.38	849,884.20	0.30
			Base 22.421520	1,164,170.18	38.790000	2,014,054.38	849,884.20	0.30
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
		77,000.000	Local 32.432736	2,497,320.67	27.895000	2,147,915.00	-349,405.67	0.32
			Base 32.432736	2,497,320.67	27.895000	2,147,915.00	-349,405.67	0.32
296689102	ESSENDANT INC COMMON STOCK USD.1							
		99,928.000	Local 14.077012	1,406,687.69	12.580000	1,257,094.24	-149,593.45	0.19
			Base 14.077012	1,406,687.69	12.580000	1,257,094.24	-149,593.45	0.19
29786A106	ETSY INC COMMON STOCK USD.001							
		101,258.000	Local 16.423778	1,663,038.93	47.570000	4,816,843.06	3,153,804.13	0.73
			Base 16.423778	1,663,038.93	47.570000	4,816,843.06	3,153,804.13	0.73
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		46,000.000	Local 78.558529	3,613,692.34	71.560000	3,291,760.00	-321,932.34	0.50
			Base 78.558529	3,613,692.34	71.560000	3,291,760.00	-321,932.34	0.50
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	28.700000	1,985,810.40	845,128.83	0.30
			Base 16.485744	1,140,681.57	28.700000	1,985,810.40	845,128.83	0.30
30219E103	EXPRESS INC COMMON STOCK							
		316,214.000	Local 7.123626	2,252,590.32	5.110000	1,615,853.54	-636,736.78	0.24
			Base 7.123626	2,252,590.32	5.110000	1,615,853.54	-636,736.78	0.24

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30227H106	EXTERRAN CORP COMMON STOCK USD.01								
	67,503.000	Local	32.117624	2,168,035.97	17.700000	1,194,803.10	-973,232.87	0.18	
		Base	32.117624	2,168,035.97	17.700000	1,194,803.10	-973,232.87	0.18	
302301106	EZCORP INC CL A COMMON STOCK USD.01								
	160,000.000	Local	8.741617	1,398,658.66	7.730000	1,236,800.00	-161,858.66	0.19	
		Base	8.741617	1,398,658.66	7.730000	1,236,800.00	-161,858.66	0.19	
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	18,200.000	Local	139.121832	2,532,017.34	187.000000	3,403,400.00	871,382.66	0.51	
		Base	139.121832	2,532,017.34	187.000000	3,403,400.00	871,382.66	0.51	
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
	78,000.000	Local	24.788400	1,933,495.20	26.550000	2,070,900.00	137,404.80	0.31	
		Base	24.788400	1,933,495.20	26.550000	2,070,900.00	137,404.80	0.31	
31572Q808	FIBROGEN INC COMMON STOCK USD.01								
	27,100.000	Local	61.823059	1,675,404.91	46.280000	1,254,188.00	-421,216.91	0.19	
		Base	61.823059	1,675,404.91	46.280000	1,254,188.00	-421,216.91	0.19	
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
	93,935.000	Local	22.430000	2,106,962.05	21.600000	2,028,996.00	-77,966.05	0.31	
		Base	22.430000	2,106,962.05	21.600000	2,028,996.00	-77,966.05	0.31	
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
	370,684.000	Local	5.142196	1,906,129.79	8.600000	3,187,882.40	1,281,752.61	0.48	
		Base	5.142196	1,906,129.79	8.600000	3,187,882.40	1,281,752.61	0.48	
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
	121,601.000	Local	14.163884	1,722,342.42	12.080000	1,468,940.08	-253,402.34	0.22	
		Base	14.163884	1,722,342.42	12.080000	1,468,940.08	-253,402.34	0.22	
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
	60,106.000	Local	26.924889	1,618,347.36	23.720000	1,425,714.32	-192,633.04	0.21	
		Base	26.924889	1,618,347.36	23.720000	1,425,714.32	-192,633.04	0.21	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	52,507.000	Local	38.701757	2,032,113.17	36.560000	1,919,655.92	-112,457.25	0.29	
		Base	38.701757	2,032,113.17	36.560000	1,919,655.92	-112,457.25	0.29	

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320817109	FIRST MERCHANTS CORP COMMON STOCK								
	96,843.000	Local		41.347684	4,004,233.73	34.270000	3,318,809.61	-685,424.12	0.50
		Base		41.347684	4,004,233.73	34.270000	3,318,809.61	-685,424.12	0.50
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
	134,114.000	Local		23.143447	3,103,860.25	19.810000	2,656,798.34	-447,061.91	0.40
		Base		23.143447	3,103,860.25	19.810000	2,656,798.34	-447,061.91	0.40
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
	25,700.000	Local		34.367812	883,252.76	26.400000	678,480.00	-204,772.76	0.10
		Base		34.367812	883,252.76	26.400000	678,480.00	-204,772.76	0.10
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0								
	642.000	Local		13.056106	8,382.02	13.850000	8,891.70	509.68	0.00
		Base		13.056106	8,382.02	13.850000	8,891.70	509.68	0.00
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
	120,500.000	Local		17.707700	2,133,777.85	15.480000	1,865,340.00	-268,437.85	0.28
		Base		17.707700	2,133,777.85	15.480000	1,865,340.00	-268,437.85	0.28
36162J106	GEO GROUP INC/THE REIT USD.01								
	137,000.000	Local		25.524581	3,496,867.55	19.700000	2,698,900.00	-797,967.55	0.41
		Base		25.524581	3,496,867.55	19.700000	2,698,900.00	-797,967.55	0.41
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	51,767.000	Local		47.949287	2,482,190.76	49.700000	2,572,819.90	90,629.14	0.39
		Base		47.949287	2,482,190.76	49.700000	2,572,819.90	90,629.14	0.39
371532102	GENESCO INC COMMON STOCK USD1.0								
	91,064.000	Local		26.623388	2,424,432.24	44.300000	4,034,135.20	1,609,702.96	0.61
		Base		26.623388	2,424,432.24	44.300000	4,034,135.20	1,609,702.96	0.61
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
	255,549.000	Local		3.422501	874,616.78	4.660000	1,190,858.34	316,241.56	0.18
		Base		3.422501	874,616.78	4.660000	1,190,858.34	316,241.56	0.18
374163103	GERON CORP COMMON STOCK USD.001								
	554,096.000	Local		2.380719	1,319,146.93	1.000000	554,096.00	-765,050.93	0.08
		Base		2.380719	1,319,146.93	1.000000	554,096.00	-765,050.93	0.08

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37953G103	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01								
	61,861.000	Local		33.239897	2,056,253.27	25.150000	1,555,804.15	-500,449.12	0.23
		Base		33.239897	2,056,253.27	25.150000	1,555,804.15	-500,449.12	0.23
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
	32,300.000	Local		52.378766	1,691,834.14	43.280000	1,397,944.00	-293,890.14	0.21
		Base		52.378766	1,691,834.14	43.280000	1,397,944.00	-293,890.14	0.21
379890106	GLU MOBILE INC COMMON STOCK USD.0001								
	184,000.000	Local		7.793088	1,433,928.19	8.070000	1,484,880.00	50,951.81	0.22
		Base		7.793088	1,433,928.19	8.070000	1,484,880.00	50,951.81	0.22
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
	49,800.000	Local		43.902032	2,186,321.18	40.280000	2,005,944.00	-180,377.18	0.30
		Base		43.902032	2,186,321.18	40.280000	2,005,944.00	-180,377.18	0.30
389375106	GRAY TELEVISION INC COMMON STOCK								
	72,019.000	Local		16.086440	1,158,529.30	14.740000	1,061,560.06	-96,969.24	0.16
		Base		16.086440	1,158,529.30	14.740000	1,061,560.06	-96,969.24	0.16
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
	30,594.000	Local		22.350036	683,777.00	13.110000	401,087.34	-282,689.66	0.06
		Base		22.350036	683,777.00	13.110000	401,087.34	-282,689.66	0.06
397624107	GREIF INC CL A COMMON STOCK								
	57,037.000	Local		59.423411	3,389,333.10	37.110000	2,116,643.07	-1,272,690.03	0.32
		Base		59.423411	3,389,333.10	37.110000	2,116,643.07	-1,272,690.03	0.32
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01								
	52,334.000	Local		39.501317	2,067,261.92	20.420000	1,068,660.28	-998,601.64	0.16
		Base		39.501317	2,067,261.92	20.420000	1,068,660.28	-998,601.64	0.16
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
	72,054.000	Local		39.790962	2,867,098.00	33.160000	2,389,310.64	-477,787.36	0.36
		Base		39.790962	2,867,098.00	33.160000	2,389,310.64	-477,787.36	0.36
404251100	HNI CORP COMMON STOCK USD1.0								
	33,000.000	Local		35.442435	1,169,600.37	35.430000	1,169,190.00	-410.37	0.18
		Base		35.442435	1,169,600.37	35.430000	1,169,190.00	-410.37	0.18

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		33,500.000	Local 103.385400	3,463,410.90	100.050000	3,351,675.00	-111,735.90	0.50
			Base 103.385400	3,463,410.90	100.050000	3,351,675.00	-111,735.90	0.50
40537Q605	HALCON RESOURCES CORP COMMON STOCK USD.0001							
		10,207.000	Local 5.963900	60,873.53	1.700000	17,351.90	-43,521.63	0.00
			Base 5.963900	60,873.53	1.700000	17,351.90	-43,521.63	0.00
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	14.630000	934,871.63	-188,363.89	0.14
			Base 17.577746	1,123,235.52	14.630000	934,871.63	-188,363.89	0.14
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		41,366.000	Local 48.834934	2,020,105.88	34.650000	1,433,331.90	-586,773.98	0.22
			Base 48.834934	2,020,105.88	34.650000	1,433,331.90	-586,773.98	0.22
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	19.700000	2,673,644.60	-1,370,191.42	0.40
			Base 29.795871	4,043,836.02	19.700000	2,673,644.60	-1,370,191.42	0.40
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		71,227.000	Local 36.250689	2,582,027.85	26.410000	1,881,105.07	-700,922.78	0.28
			Base 36.250689	2,582,027.85	26.410000	1,881,105.07	-700,922.78	0.28
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		27,623.000	Local 48.860002	1,349,659.83	43.950000	1,214,030.85	-135,628.98	0.18
			Base 48.860002	1,349,659.83	43.950000	1,214,030.85	-135,628.98	0.18
422704106	HECLA MINING CO COMMON STOCK USD.25							
		325,035.000	Local 5.219774	1,696,609.32	2.360000	767,082.60	-929,526.72	0.12
			Base 5.219774	1,696,609.32	2.360000	767,082.60	-929,526.72	0.12
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		70,000.000	Local 46.423318	3,249,632.26	25.990000	1,819,300.00	-1,430,332.26	0.27
			Base 46.423318	3,249,632.26	25.990000	1,819,300.00	-1,430,332.26	0.27
42727J102	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001							
		119,914.000	Local 14.525260	1,741,782.01	14.720000	1,765,134.08	23,352.07	0.27
			Base 14.525260	1,741,782.01	14.720000	1,765,134.08	23,352.07	0.27

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427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
	138,529.000	Local	19.339347	2,679,060.44	17.540000	2,429,798.66	-249,261.78	0.37	
		Base	19.339347	2,679,060.44	17.540000	2,429,798.66	-249,261.78	0.37	
42805E306	HESKA CORP COMMON STOCK USD.001								
	18,713.000	Local	91.120390	1,705,135.85	86.100000	1,611,189.30	-93,946.55	0.24	
		Base	91.120390	1,705,135.85	86.100000	1,611,189.30	-93,946.55	0.24	
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
	123,645.000	Local	14.124371	1,746,407.84	14.300000	1,768,123.50	21,715.66	0.27	
		Base	14.124371	1,746,407.84	14.300000	1,768,123.50	21,715.66	0.27	
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
	405,901.000	Local	5.392940	2,188,999.83	2.490000	1,010,693.49	-1,178,306.34	0.15	
		Base	5.392940	2,188,999.83	2.490000	1,010,693.49	-1,178,306.34	0.15	
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
	108,550.000	Local	25.703487	2,790,113.50	17.830000	1,935,446.50	-854,667.00	0.29	
		Base	25.703487	2,790,113.50	17.830000	1,935,446.50	-854,667.00	0.29	
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
	53,142.000	Local	25.070357	1,332,288.92	16.340000	868,340.28	-463,948.64	0.13	
		Base	25.070357	1,332,288.92	16.340000	868,340.28	-463,948.64	0.13	
439038100	HOOKER FURNITURE CORP COMMON STOCK								
	16,943.000	Local	45.853908	776,902.77	26.340000	446,278.62	-330,624.15	0.07	
		Base	45.853908	776,902.77	26.340000	446,278.62	-330,624.15	0.07	
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
	98,600.000	Local	17.387400	1,714,397.64	11.860000	1,169,396.00	-545,001.64	0.18	
		Base	17.387400	1,714,397.64	11.860000	1,169,396.00	-545,001.64	0.18	
440894103	HORTONWORKS INC COMMON STOCK USD.0001								
	230,598.000	Local	16.933970	3,904,939.71	14.420000	3,325,223.16	-579,716.55	0.50	
		Base	16.933970	3,904,939.71	14.420000	3,325,223.16	-579,716.55	0.50	
443573100	HUBSPOT INC COMMON STOCK USD.001								
	14,000.000	Local	152.601600	2,136,422.40	125.730000	1,760,220.00	-376,202.40	0.27	
		Base	152.601600	2,136,422.40	125.730000	1,760,220.00	-376,202.40	0.27	

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		11,563.000	Local 179.065195	2,070,530.85	229.630000	2,655,211.69	584,680.84	0.40
			Base 179.065195	2,070,530.85	229.630000	2,655,211.69	584,680.84	0.40
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	64.280000	4,200,312.32	-1,175,120.96	0.63
			Base 82.263609	5,375,433.28	64.280000	4,200,312.32	-1,175,120.96	0.63
451107106	IDACORP INC COMMON STOCK							
		17,990.000	Local 86.039395	1,547,848.72	93.060000	1,674,149.40	126,300.68	0.25
			Base 86.039395	1,547,848.72	93.060000	1,674,149.40	126,300.68	0.25
45321L100	IMPERVA INC COMMON STOCK USD.0001							
		56,702.000	Local 42.853774	2,429,894.68	55.690000	3,157,734.38	727,839.70	0.48
			Base 42.853774	2,429,894.68	55.690000	3,157,734.38	727,839.70	0.48
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	1.180000	137,645.82	-167,252.43	0.02
			Base 2.613809	304,898.25	1.180000	137,645.82	-167,252.43	0.02
45685L100	INFRAREIT INC REIT USD.01							
		59,379.000	Local 22.159882	1,315,831.65	21.020000	1,248,146.58	-67,685.07	0.19
			Base 22.159882	1,315,831.65	21.020000	1,248,146.58	-67,685.07	0.19
457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05							
		12,241.000	Local 28.014665	342,927.52	27.220000	333,200.02	-9,727.50	0.05
			Base 28.014665	342,927.52	27.220000	333,200.02	-9,727.50	0.05
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		67,902.000	Local 43.244925	2,936,416.91	40.750000	2,767,006.50	-169,410.41	0.42
			Base 43.244925	2,936,416.91	40.750000	2,767,006.50	-169,410.41	0.42
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	13.120000	651,342.40	-853,655.05	0.10
			Base 30.315187	1,504,997.45	13.120000	651,342.40	-853,655.05	0.10
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		57,988.000	Local 43.610279	2,528,872.85	93.360000	5,413,759.68	2,884,886.83	0.82
			Base 43.610279	2,528,872.85	93.360000	5,413,759.68	2,884,886.83	0.82

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45780L104	INOGEN INC COMMON STOCK USD.001								
	13,300.000	Local	233.018300	3,099,143.39	124.170000	1,651,461.00	-1,447,682.39	0.25	
		Base	233.018300	3,099,143.39	124.170000	1,651,461.00	-1,447,682.39	0.25	
45781M101	INNOVIVA INC COMMON STOCK								
	100,425.000	Local	14.141230	1,420,133.03	17.450000	1,752,416.25	332,283.22	0.26	
		Base	14.141230	1,420,133.03	17.450000	1,752,416.25	332,283.22	0.26	
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
	34,930.000	Local	26.372050	921,175.72	48.430000	1,691,659.90	770,484.18	0.25	
		Base	26.372050	921,175.72	48.430000	1,691,659.90	770,484.18	0.25	
45824V209	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145								
	117,108.000	Local	10.269240	1,202,610.18	3.500000	409,878.00	-792,732.18	0.06	
		Base	10.269240	1,202,610.18	3.500000	409,878.00	-792,732.18	0.06	
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
	24,300.000	Local	70.622227	1,716,120.12	76.260000	1,853,118.00	136,997.88	0.28	
		Base	70.622227	1,716,120.12	76.260000	1,853,118.00	136,997.88	0.28	
458665304	INTERFACE INC COMMON STOCK USD.1								
	115,000.000	Local	22.171061	2,549,672.05	14.250000	1,638,750.00	-910,922.05	0.25	
		Base	22.171061	2,549,672.05	14.250000	1,638,750.00	-910,922.05	0.25	
46071F103	INTERSECT ENT INC COMMON STOCK USD.001								
	46,498.000	Local	29.963469	1,393,241.36	28.180000	1,310,313.64	-82,927.72	0.20	
		Base	29.963469	1,393,241.36	28.180000	1,310,313.64	-82,927.72	0.20	
461148108	INTEVAC INC COMMON STOCK								
	47,627.000	Local	9.046147	430,840.83	5.230000	249,089.21	-181,751.62	0.04	
		Base	9.046147	430,840.83	5.230000	249,089.21	-181,751.62	0.04	
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
	23,248.000	Local	23.719471	551,430.26	30.240000	703,019.52	151,589.26	0.11	
		Base	23.719471	551,430.26	30.240000	703,019.52	151,589.26	0.11	
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
	20,000.000	Local	95.840475	1,916,809.50	77.630000	1,552,600.00	-364,209.50	0.23	
		Base	95.840475	1,916,809.50	77.630000	1,552,600.00	-364,209.50	0.23	

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479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		11,767.000	Local 72.892875	857,730.46	58.740000	691,193.58	-166,536.88	0.10
			Base 72.892875	857,730.46	58.740000	691,193.58	-166,536.88	0.10
48242W106	KBR INC COMMON STOCK USD.001							
		86,661.000	Local 18.904249	1,638,261.12	15.180000	1,315,513.98	-322,747.14	0.20
			Base 18.904249	1,638,261.12	15.180000	1,315,513.98	-322,747.14	0.20
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01							
		7,200.000	Local 27.880000	200,736.00	23.450000	168,840.00	-31,896.00	0.03
			Base 27.880000	200,736.00	23.450000	168,840.00	-31,896.00	0.03
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	Local 23.869492	5,330,654.22	19.100000	4,265,507.50	-1,065,146.72	0.64
			Base 23.869492	5,330,654.22	19.100000	4,265,507.50	-1,065,146.72	0.64
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
		97,630.000	Local 40.365916	3,940,924.40	25.070000	2,447,584.10	-1,493,340.30	0.37
			Base 40.365916	3,940,924.40	25.070000	2,447,584.10	-1,493,340.30	0.37
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		48,177.000	Local 44.263993	2,132,506.37	17.040000	820,936.08	-1,311,570.29	0.12
			Base 44.263993	2,132,506.37	17.040000	820,936.08	-1,311,570.29	0.12
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		61,331.000	Local 27.109595	1,662,658.55	27.710000	1,699,482.01	36,823.46	0.26
			Base 27.109595	1,662,658.55	27.710000	1,699,482.01	36,823.46	0.26
505743104	LADDER CAPITAL CORP REIT REIT USD.001							
		131,030.000	Local 13.901369	1,821,496.43	15.470000	2,027,034.10	205,537.67	0.31
			Base 13.901369	1,821,496.43	15.470000	2,027,034.10	205,537.67	0.31
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		107,244.000	Local 18.998615	2,037,487.43	15.650000	1,678,368.60	-359,118.83	0.25
			Base 18.998615	2,037,487.43	15.650000	1,678,368.60	-359,118.83	0.25
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	6.920000	1,392,726.12	64,783.25	0.21
			Base 6.598113	1,327,942.87	6.920000	1,392,726.12	64,783.25	0.21

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546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	120,000.000	Local		29.375418	3,525,050.11	22.220000	2,666,400.00	-858,650.11	0.40
		Base		29.375418	3,525,050.11	22.220000	2,666,400.00	-858,650.11	0.40
548862101	LOXO ONCOLOGY INC COMMON STOCK USD.0001								
	12,900.000	Local		165.647004	2,136,846.35	140.070000	1,806,903.00	-329,943.35	0.27
		Base		165.647004	2,136,846.35	140.070000	1,806,903.00	-329,943.35	0.27
55027E102	LUMINEX CORP COMMON STOCK USD.001								
	29,941.000	Local		20.720589	620,395.16	23.110000	691,936.51	71,541.35	0.10
		Base		20.720589	620,395.16	23.110000	691,936.51	71,541.35	0.10
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
	78,283.000	Local		30.878920	2,417,294.48	28.110000	2,200,535.13	-216,759.35	0.33
		Base		30.878920	2,417,294.48	28.110000	2,200,535.13	-216,759.35	0.33
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	455,000.000	Local		12.173776	5,539,068.04	10.460000	4,759,300.00	-779,768.04	0.72
		Base		12.173776	5,539,068.04	10.460000	4,759,300.00	-779,768.04	0.72
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
	34,833.000	Local		29.568511	1,029,959.94	28.170000	981,245.61	-48,714.33	0.15
		Base		29.568511	1,029,959.94	28.170000	981,245.61	-48,714.33	0.15
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01								
	34,612.000	Local		31.534355	1,091,467.08	34.800000	1,204,497.60	113,030.52	0.18
		Base		31.534355	1,091,467.08	34.800000	1,204,497.60	113,030.52	0.18
56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01								
	28,352.000	Local		16.759687	475,170.64	17.980000	509,768.96	34,598.32	0.08
		Base		16.759687	475,170.64	17.980000	509,768.96	34,598.32	0.08
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	84,437.000	Local		40.978575	3,460,107.97	42.370000	3,577,595.69	117,487.72	0.54
		Base		40.978575	3,460,107.97	42.370000	3,577,595.69	117,487.72	0.54
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01								
	116,648.000	Local		37.733962	4,401,591.23	14.770000	1,722,890.96	-2,678,700.27	0.26
		Base		37.733962	4,401,591.23	14.770000	1,722,890.96	-2,678,700.27	0.26

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56382Q102	MANNING + NAPIER INC COMMON STOCK USD.01							
		97,084.000	Local 4.941028	479,694.72	1.760000	170,867.84	-308,826.88	0.03
			Base 4.941028	479,694.72	1.760000	170,867.84	-308,826.88	0.03
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	34.330000	1,826,630.64	357,764.88	0.28
			Base 27.606107	1,468,865.76	34.330000	1,826,630.64	357,764.88	0.28
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		39,746.000	Local 119.341330	4,743,340.51	70.510000	2,802,490.46	-1,940,850.05	0.42
			Base 119.341330	4,743,340.51	70.510000	2,802,490.46	-1,940,850.05	0.42
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	107.370000	2,157,278.04	398,811.38	0.32
			Base 87.520738	1,758,466.66	107.370000	2,157,278.04	398,811.38	0.32
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		46,000.000	Local 63.301020	2,911,846.92	44.830000	2,062,180.00	-849,666.92	0.31
			Base 63.301020	2,911,846.92	44.830000	2,062,180.00	-849,666.92	0.31
57637H103	MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01							
		35,564.000	Local 22.304889	793,251.08	18.700000	665,046.80	-128,204.28	0.10
			Base 22.304889	793,251.08	18.700000	665,046.80	-128,204.28	0.10
577933104	MAXIMUS INC COMMON STOCK							
		33,100.000	Local 63.979181	2,117,710.90	65.090000	2,154,479.00	36,768.10	0.32
			Base 63.979181	2,117,710.90	65.090000	2,154,479.00	36,768.10	0.32
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		27,154.000	Local 57.437843	1,559,667.20	125.020000	3,394,793.08	1,835,125.88	0.51
			Base 57.437843	1,559,667.20	125.020000	3,394,793.08	1,835,125.88	0.51
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		36,000.000	Local 60.296549	2,170,675.75	52.930000	1,905,480.00	-265,195.75	0.29
			Base 60.296549	2,170,675.75	52.930000	1,905,480.00	-265,195.75	0.29

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58958U103	MERIDIAN BANCORP INC COMMON STOCK							
		45,233.000	Local 17.777950	804,150.00	14.320000	647,736.56	-156,413.44	0.10
			Base 17.777950	804,150.00	14.320000	647,736.56	-156,413.44	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		60,000.000	Local 42.036396	2,522,183.74	55.810000	3,348,600.00	826,416.26	0.50
			Base 42.036396	2,522,183.74	55.810000	3,348,600.00	826,416.26	0.50
59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	16.910000	1,691,000.00	-616,050.37	0.25
			Base 23.070504	2,307,050.37	16.910000	1,691,000.00	-616,050.37	0.25
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		61,104.000	Local 27.121272	1,657,218.18	19.390000	1,184,806.56	-472,411.62	0.18
			Base 27.121272	1,657,218.18	19.390000	1,184,806.56	-472,411.62	0.18
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	23.290000	1,896,644.44	-1,555,107.00	0.29
			Base 42.386063	3,451,751.44	23.290000	1,896,644.44	-1,555,107.00	0.29
59870L106	MILACRON HOLDINGS CORP COMMON STOCK USD.01							
		131,500.000	Local 14.893265	1,958,464.34	11.890000	1,563,535.00	-394,929.34	0.24
			Base 14.893265	1,958,464.34	11.890000	1,563,535.00	-394,929.34	0.24
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	30.250000	2,571,461.75	-404,961.16	0.39
			Base 35.013857	2,976,422.91	30.250000	2,571,461.75	-404,961.16	0.39
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		128,633.000	Local 17.858098	2,297,140.68	11.040000	1,420,108.32	-877,032.36	0.21
			Base 17.858098	2,297,140.68	11.040000	1,420,108.32	-877,032.36	0.21
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
		85,318.000	Local 11.431335	975,298.65	9.100000	776,393.80	-198,904.85	0.12
			Base 11.431335	975,298.65	9.100000	776,393.80	-198,904.85	0.12
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01							
		86,911.000	Local 15.725221	1,366,694.72	7.250000	630,104.75	-736,589.97	0.09
			Base 15.725221	1,366,694.72	7.250000	630,104.75	-736,589.97	0.09

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62914B100	NIC INC COMMON STOCK		135,205.000	Local	17.249773	2,332,255.55	12.480000	1,687,358.40	-644,897.15	0.25
				Base	17.249773	2,332,255.55	12.480000	1,687,358.40	-644,897.15	0.25
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		103,000.000	Local	11.759006	1,211,177.63	17.850000	1,838,550.00	627,372.37	0.28
				Base	11.759006	1,211,177.63	17.850000	1,838,550.00	627,372.37	0.28
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01		17,200.000	Local	79.810035	1,372,732.60	71.770000	1,234,444.00	-138,288.60	0.19
				Base	79.810035	1,372,732.60	71.770000	1,234,444.00	-138,288.60	0.19
639050103	NATUS MEDICAL INC COMMON STOCK USD.001		61,806.000	Local	36.564679	2,259,916.56	34.030000	2,103,258.18	-156,658.38	0.32
				Base	36.564679	2,259,916.56	34.030000	2,103,258.18	-156,658.38	0.32
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001		79,863.000	Local	17.094074	1,365,184.01	24.050000	1,920,705.15	555,521.14	0.29
				Base	17.094074	1,365,184.01	24.050000	1,920,705.15	555,521.14	0.29
64031N108	NELNET INC CL A COMMON STOCK USD.01		9,298.000	Local	50.136907	466,172.96	52.340000	486,657.32	20,484.36	0.07
				Base	50.136907	466,172.96	52.340000	486,657.32	20,484.36	0.07
640491106	NEOGEN CORP COMMON STOCK USD.16		20,100.000	Local	84.114061	1,690,692.63	57.000000	1,145,700.00	-544,992.63	0.17
				Base	84.114061	1,690,692.63	57.000000	1,145,700.00	-544,992.63	0.17
64111Q104	NETGEAR INC COMMON STOCK USD.001		48,765.000	Local	48.712426	2,375,461.45	52.030000	2,537,242.95	161,781.50	0.38
				Base	48.712426	2,375,461.45	52.030000	2,537,242.95	161,781.50	0.38
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01		92,114.000	Local	10.432681	960,995.96	1.520000	140,013.28	-820,982.68	0.02
				Base	10.432681	960,995.96	1.520000	140,013.28	-820,982.68	0.02
67072V103	NXSTAGE MEDICAL INC COMMON STOCK USD.001		69,949.000	Local	26.750847	1,871,195.02	28.620000	2,001,940.38	130,745.36	0.30
				Base	26.750847	1,871,195.02	28.620000	2,001,940.38	130,745.36	0.30

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67103X102	OFG BANCORP COMMON STOCK USD1.0							
		103,093.000	Local 10.005742	1,031,521.91	16.460000	1,696,910.78	665,388.87	0.26
			Base 10.005742	1,031,521.91	16.460000	1,696,910.78	665,388.87	0.26
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
		223,233.000	Local 4.869360	1,087,001.91	2.580000	575,941.14	-511,060.77	0.09
			Base 4.869360	1,087,001.91	2.580000	575,941.14	-511,060.77	0.09
679295105	OKTA INC COMMON STOCK							
		41,117.000	Local 27.650000	1,136,885.05	63.800000	2,623,264.60	1,486,379.55	0.39
			Base 27.650000	1,136,885.05	63.800000	2,623,264.60	1,486,379.55	0.39
68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	79.600000	3,594,417.60	301,328.70	0.54
			Base 72.926940	3,293,088.90	79.600000	3,594,417.60	301,328.70	0.54
684000102	OPUS BANK COMMON STOCK							
		87,041.000	Local 24.593633	2,140,654.43	19.590000	1,705,133.19	-435,521.24	0.26
			Base 24.593633	2,140,654.43	19.590000	1,705,133.19	-435,521.24	0.26
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		141,922.000	Local 21.500029	3,051,327.15	11.680000	1,657,648.96	-1,393,678.19	0.25
			Base 21.500029	3,051,327.15	11.680000	1,657,648.96	-1,393,678.19	0.25
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	4.290000	124,062.51	-71,719.12	0.02
			Base 6.770000	195,781.63	4.290000	124,062.51	-71,719.12	0.02
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		26,206.000	Local 47.580933	1,246,905.92	52.490000	1,375,552.94	128,647.02	0.21
			Base 47.580933	1,246,905.92	52.490000	1,375,552.94	128,647.02	0.21
68827R108	OSIRIS THERAPEUTICS INC COMMON STOCK USD.001							
		89,050.000	Local 5.482426	488,210.07	13.500000	1,202,175.00	713,964.93	0.18
			Base 5.482426	488,210.07	13.500000	1,202,175.00	713,964.93	0.18
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		32,000.000	Local 56.648034	1,812,737.09	29.760000	952,320.00	-860,417.09	0.14
			Base 56.648034	1,812,737.09	29.760000	952,320.00	-860,417.09	0.14

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69349H107	PNM RESOURCES INC COMMON STOCK		123,318.000	39.670782	4,892,121.47	41.090000	5,067,136.62	175,015.15	0.76
		Local		39.670782	4,892,121.47	41.090000	5,067,136.62	175,015.15	0.76
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001		105,000.000	20.198787	2,120,872.66	34.320000	3,603,600.00	1,482,727.34	0.54
		Local		20.198787	2,120,872.66	34.320000	3,603,600.00	1,482,727.34	0.54
69423U305	PACIFIC ETHANOL INC COMMON STOCK USD.001		7,237.000	20.997597	151,959.61	0.861000	6,231.06	-145,728.55	0.00
		Local		20.997597	151,959.61	0.861000	6,231.06	-145,728.55	0.00
703343103	PATRICK INDUSTRIES INC COMMON STOCK		100,000.000	44.973804	4,497,380.40	29.610000	2,961,000.00	-1,536,380.40	0.45
		Local		44.973804	4,497,380.40	29.610000	2,961,000.00	-1,536,380.40	0.45
70338P100	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01		76,140.000	24.005966	1,827,814.24	18.620000	1,417,726.80	-410,087.44	0.21
		Local		24.005966	1,827,814.24	18.620000	1,417,726.80	-410,087.44	0.21
704551100	PEABODY ENERGY CORP COMMON STOCK		53,053.000	29.687605	1,575,016.50	30.480000	1,617,055.44	42,038.94	0.24
		Local		29.687605	1,575,016.50	30.480000	1,617,055.44	42,038.94	0.24
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01		107,702.000	34.864342	3,754,959.33	28.310000	3,049,043.62	-705,915.71	0.46
		Local		34.864342	3,754,959.33	28.310000	3,049,043.62	-705,915.71	0.46
705573103	PEGASYSTEMS INC COMMON STOCK USD.01		34,434.000	58.408191	2,011,227.64	47.830000	1,646,978.22	-364,249.42	0.25
		Local		58.408191	2,011,227.64	47.830000	1,646,978.22	-364,249.42	0.25
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01		201,028.000	23.089130	4,641,561.57	18.830000	3,785,357.24	-856,204.33	0.57
		Local		23.089130	4,641,561.57	18.830000	3,785,357.24	-856,204.33	0.57
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01		118,256.000	17.580000	2,078,940.48	18.620000	2,201,926.72	122,986.24	0.33
		Local		17.580000	2,078,940.48	18.620000	2,201,926.72	122,986.24	0.33

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70932M107	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001								
	46,243.000	Local	17.920311	828,688.95	21.260000	983,126.18	154,437.23	0.15	
		Base	17.920311	828,688.95	21.260000	983,126.18	154,437.23	0.15	
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
	333,997.000	Local	3.095236	1,033,799.41	1.230000	410,816.31	-622,983.10	0.06	
		Base	3.095236	1,033,799.41	1.230000	410,816.31	-622,983.10	0.06	
727493108	PLANTRONICS INC COMMON STOCK USD.01								
	39,761.000	Local	45.452018	1,807,217.69	33.100000	1,316,089.10	-491,128.59	0.20	
		Base	45.452018	1,807,217.69	33.100000	1,316,089.10	-491,128.59	0.20	
729132100	PLEXUS CORP COMMON STOCK USD.01								
	65,652.000	Local	54.715142	3,592,158.50	51.080000	3,353,504.16	-238,654.34	0.50	
		Base	54.715142	3,592,158.50	51.080000	3,353,504.16	-238,654.34	0.50	
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
	61,412.000	Local	46.143243	2,833,748.82	45.850000	2,815,740.20	-18,008.62	0.42	
		Base	46.143243	2,833,748.82	45.850000	2,815,740.20	-18,008.62	0.42	
737630103	POTLATCHDELTIC CORP REIT USD1.0								
	101,245.000	Local	49.983077	5,060,536.63	31.640000	3,203,391.80	-1,857,144.83	0.48	
		Base	49.983077	5,060,536.63	31.640000	3,203,391.80	-1,857,144.83	0.48	
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
	16,761.000	Local	72.957547	1,222,841.45	60.980000	1,022,085.78	-200,755.67	0.15	
		Base	72.957547	1,222,841.45	60.980000	1,022,085.78	-200,755.67	0.15	
74039L103	PREFERRED APARTMENT COMMUN A REIT USD.01								
	99,533.000	Local	16.835153	1,675,653.28	14.060000	1,399,433.98	-276,219.30	0.21	
		Base	16.835153	1,675,653.28	14.060000	1,399,433.98	-276,219.30	0.21	
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
	70,479.000	Local	27.621356	1,946,725.54	19.130000	1,348,263.27	-598,462.27	0.20	
		Base	27.621356	1,946,725.54	19.130000	1,348,263.27	-598,462.27	0.20	
74164M108	PRIMERICA INC COMMON STOCK								
	15,929.000	Local	78.619402	1,252,328.45	97.710000	1,556,422.59	304,094.14	0.23	
		Base	78.619402	1,252,328.45	97.710000	1,556,422.59	304,094.14	0.23	

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		107,278.000	Local 36.561154	3,922,207.49	35.490000	3,807,296.22	-114,911.27	0.57
			Base 36.561154	3,922,207.49	35.490000	3,807,296.22	-114,911.27	0.57
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001							
		44,500.000	Local 48.094884	2,140,222.33	20.350000	905,575.00	-1,234,647.33	0.14
			Base 48.094884	2,140,222.33	20.350000	905,575.00	-1,234,647.33	0.14
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025							
		79,720.000	Local 23.540152	1,876,620.92	12.320000	982,150.40	-894,470.52	0.15
			Base 23.540152	1,876,620.92	12.320000	982,150.40	-894,470.52	0.15
74965L101	RLJ LODGING TRUST REIT							
		235,000.000	Local 21.934033	5,154,497.73	16.400000	3,854,000.00	-1,300,497.73	0.58
			Base 21.934033	5,154,497.73	16.400000	3,854,000.00	-1,300,497.73	0.58
74971D101	RPT REALTY REIT USD.01							
		99,351.000	Local 13.407240	1,332,022.74	11.950000	1,187,244.45	-144,778.29	0.18
			Base 13.407240	1,332,022.74	11.950000	1,187,244.45	-144,778.29	0.18
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		196,169.000	Local 18.489522	3,627,070.99	16.360000	3,209,324.84	-417,746.15	0.48
			Base 18.489522	3,627,070.99	16.360000	3,209,324.84	-417,746.15	0.48
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		12,786.000	Local 63.897098	816,988.29	30.750000	393,169.50	-423,818.79	0.06
			Base 63.897098	816,988.29	30.750000	393,169.50	-423,818.79	0.06
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	41.950000	1,342,400.00	-852,305.54	0.20
			Base 68.584548	2,194,705.54	41.950000	1,342,400.00	-852,305.54	0.20
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		30,593.000	Local 12.472387	381,567.74	25.700000	786,240.10	404,672.36	0.12
			Base 12.472387	381,567.74	25.700000	786,240.10	404,672.36	0.12
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	20.130000	944,539.86	-368,882.25	0.14
			Base 27.991605	1,313,422.11	20.130000	944,539.86	-368,882.25	0.14

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761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		16,263.000	Local 92.871781	1,510,373.78	68.110000	1,107,672.93	-402,700.85	0.17
			Base 92.871781	1,510,373.78	68.110000	1,107,672.93	-402,700.85	0.17
767754104	RITE AID CORP COMMON STOCK USD1.0							
		580,000.000	Local 1.410021	817,811.94	0.708300	410,814.00	-406,997.94	0.06
			Base 1.410021	817,811.94	0.708300	410,814.00	-406,997.94	0.06
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	3.730000	359,538.43	-29,956.46	0.05
			Base 4.040781	389,494.89	3.730000	359,538.43	-29,956.46	0.05
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		49,249.000	Local 26.017515	1,281,336.58	20.470000	1,008,127.03	-273,209.55	0.15
			Base 26.017515	1,281,336.58	20.470000	1,008,127.03	-273,209.55	0.15
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		62,000.000	Local 45.272553	2,806,898.27	34.480000	2,137,760.00	-669,138.27	0.32
			Base 45.272553	2,806,898.27	34.480000	2,137,760.00	-669,138.27	0.32
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	66.690000	2,508,744.42	194,631.44	0.38
			Base 61.516109	2,314,112.98	66.690000	2,508,744.42	194,631.44	0.38
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	15.480000	1,578,960.00	-629,082.17	0.24
			Base 21.647472	2,208,042.17	15.480000	1,578,960.00	-629,082.17	0.24
784635104	SPX CORP COMMON STOCK USD.01							
		23,342.000	Local 29.870000	697,225.54	28.010000	653,809.42	-43,416.12	0.10
			Base 29.870000	697,225.54	28.010000	653,809.42	-43,416.12	0.10
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		112,000.000	Local 19.155000	2,145,360.00	16.480000	1,845,760.00	-299,600.00	0.28
			Base 19.155000	2,145,360.00	16.480000	1,845,760.00	-299,600.00	0.28
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		27,000.000	Local 96.789990	2,613,329.73	81.810000	2,208,870.00	-404,459.73	0.33
			Base 96.789990	2,613,329.73	81.810000	2,208,870.00	-404,459.73	0.33

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78709Y105	SAIA INC COMMON STOCK USD.001							
		32,586.000	Local 62.618382	2,040,482.58	55.820000	1,818,950.52	-221,532.06	0.27
			Base 62.618382	2,040,482.58	55.820000	1,818,950.52	-221,532.06	0.27
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		45,107.000	Local 154.501977	6,969,120.67	99.290000	4,478,674.03	-2,490,446.64	0.67
			Base 154.501977	6,969,120.67	99.290000	4,478,674.03	-2,490,446.64	0.67
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		19,545.000	Local 41.492777	810,976.32	31.340000	612,540.30	-198,436.02	0.09
			Base 41.492777	810,976.32	31.340000	612,540.30	-198,436.02	0.09
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	11.480000	1,117,933.88	-454,089.98	0.17
			Base 16.143024	1,572,023.86	11.480000	1,117,933.88	-454,089.98	0.17
801056102	SANMINA CORP COMMON STOCK USD.01							
		133,242.000	Local 36.383072	4,847,753.24	24.060000	3,205,802.52	-1,641,950.72	0.48
			Base 36.383072	4,847,753.24	24.060000	3,205,802.52	-1,641,950.72	0.48
806037107	SCANSOURCE INC COMMON STOCK							
		26,966.000	Local 44.282408	1,194,119.41	34.380000	927,091.08	-267,028.33	0.14
			Base 44.282408	1,194,119.41	34.380000	927,091.08	-267,028.33	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		21,000.000	Local 66.779344	1,402,366.23	63.700000	1,337,700.00	-64,666.23	0.20
			Base 66.779344	1,402,366.23	63.700000	1,337,700.00	-64,666.23	0.20
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK							
		71,815.000	Local 1.910000	137,166.65	0.000000	0.00	-137,166.65	0.00
			Base 1.910000	137,166.65	0.000000	0.00	-137,166.65	0.00
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		27,000.000	Local 79.451533	2,145,191.40	78.810000	2,127,870.00	-17,321.40	0.32
			Base 79.451533	2,145,191.40	78.810000	2,127,870.00	-17,321.40	0.32
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01							
		95,416.000	Local 30.499198	2,910,111.48	26.340000	2,513,257.44	-396,854.04	0.38
			Base 30.499198	2,910,111.48	26.340000	2,513,257.44	-396,854.04	0.38

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835898107	SOTHEBY S COMMON STOCK USD.01								
	36,959.000	Local		47.249864	1,746,307.71	39.740000	1,468,750.66	-277,557.05	0.22
		Base		47.249864	1,746,307.71	39.740000	1,468,750.66	-277,557.05	0.22
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	51,250.000	Local		74.360790	3,810,990.50	76.500000	3,920,625.00	109,634.50	0.59
		Base		74.360790	3,810,990.50	76.500000	3,920,625.00	109,634.50	0.59
847215100	SPARTANNASH CO COMMON STOCK								
	40,123.000	Local		26.918523	1,080,051.91	17.180000	689,313.14	-390,738.77	0.10
		Base		26.918523	1,080,051.91	17.180000	689,313.14	-390,738.77	0.10
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	70,500.000	Local		24.172535	1,704,163.72	8.750000	616,875.00	-1,087,288.72	0.09
		Base		24.172535	1,704,163.72	8.750000	616,875.00	-1,087,288.72	0.09
84857L101	SPIRE INC COMMON STOCK USD1.0								
	26,000.000	Local		74.843713	1,945,936.53	74.080000	1,926,080.00	-19,856.53	0.29
		Base		74.843713	1,945,936.53	74.080000	1,926,080.00	-19,856.53	0.29
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	47,000.000	Local		41.392415	1,945,443.49	31.910000	1,499,770.00	-445,673.49	0.23
		Base		41.392415	1,945,443.49	31.910000	1,499,770.00	-445,673.49	0.23
858155203	STEELCASE INC CL A COMMON STOCK								
	247,570.000	Local		15.584792	3,858,327.02	14.830000	3,671,463.10	-186,863.92	0.55
		Base		15.584792	3,858,327.02	14.830000	3,671,463.10	-186,863.92	0.55
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	66,000.000	Local		52.484701	3,463,990.24	41.420000	2,733,720.00	-730,270.24	0.41
		Base		52.484701	3,463,990.24	41.420000	2,733,720.00	-730,270.24	0.41
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	30,575.000	Local		54.084992	1,653,648.63	53.220000	1,627,201.50	-26,447.13	0.25
		Base		54.084992	1,653,648.63	53.220000	1,627,201.50	-26,447.13	0.25
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	184,131.000	Local		15.646441	2,880,994.89	9.730000	1,791,594.63	-1,089,400.26	0.27
		Base		15.646441	2,880,994.89	9.730000	1,791,594.63	-1,089,400.26	0.27

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867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		292,861.000	Local 15.624838	4,575,905.60	13.010000	3,810,121.61	-765,783.99	0.57
			Base 15.624838	4,575,905.60	13.010000	3,810,121.61	-765,783.99	0.57
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001							
		258,015.000	Local 10.331820	2,665,764.53	3.350000	864,350.25	-1,801,414.28	0.13
			Base 10.331820	2,665,764.53	3.350000	864,350.25	-1,801,414.28	0.13
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		17,958.000	Local 40.900000	734,482.20	33.220000	596,564.76	-137,917.44	0.09
			Base 40.900000	734,482.20	33.220000	596,564.76	-137,917.44	0.09
868873100	SURMODICS INC COMMON STOCK USD.05							
		24,500.000	Local 64.105361	1,570,581.35	47.260000	1,157,870.00	-412,711.35	0.17
			Base 64.105361	1,570,581.35	47.260000	1,157,870.00	-412,711.35	0.17
87162W100	SYNNEX CORP COMMON STOCK USD.001							
		14,400.000	Local 99.362017	1,430,813.05	80.840000	1,164,096.00	-266,717.05	0.18
			Base 99.362017	1,430,813.05	80.840000	1,164,096.00	-266,717.05	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		60,305.000	Local 52.145273	3,144,620.66	39.350000	2,373,001.75	-771,618.91	0.36
			Base 52.145273	3,144,620.66	39.350000	2,373,001.75	-771,618.91	0.36
87484T108	TALOS ENERGY INC COMMON STOCK							
		36,440.000	Local 28.392720	1,034,630.72	16.320000	594,700.80	-439,929.92	0.09
			Base 28.392720	1,034,630.72	16.320000	594,700.80	-439,929.92	0.09
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		40,959.000	Local 87.976003	3,603,409.09	81.810000	3,350,855.79	-252,553.30	0.50
			Base 87.976003	3,603,409.09	81.810000	3,350,855.79	-252,553.30	0.50
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		24,000.000	Local 64.063815	1,537,531.56	49.570000	1,189,680.00	-347,851.56	0.18
			Base 64.063815	1,537,531.56	49.570000	1,189,680.00	-347,851.56	0.18
880349105	TENNECO INC CLASS A COMMON STOCK USD.01							
		59,328.000	Local 60.287212	3,576,719.70	27.390000	1,624,993.92	-1,951,725.78	0.24
			Base 60.287212	3,576,719.70	27.390000	1,624,993.92	-1,951,725.78	0.24

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880779103	TEREX CORP COMMON STOCK USD.01							
		72,500.000	Local 28.375605	2,057,231.36	27.570000	1,998,825.00	-58,406.36	0.30
			Base 28.375605	2,057,231.36	27.570000	1,998,825.00	-58,406.36	0.30
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		63,572.000	Local 45.875631	2,916,405.59	51.770000	3,291,122.44	374,716.85	0.50
			Base 45.875631	2,916,405.59	51.770000	3,291,122.44	374,716.85	0.50
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK							
		19,000.000	Local 155.945500	2,962,964.50	116.060000	2,205,140.00	-757,824.50	0.33
			Base 155.945500	2,962,964.50	116.060000	2,205,140.00	-757,824.50	0.33
88870P106	TIVO CORP COMMON STOCK USD.001							
		149,362.000	Local 19.224335	2,871,385.15	9.410000	1,405,496.42	-1,465,888.73	0.21
			Base 19.224335	2,871,385.15	9.410000	1,405,496.42	-1,465,888.73	0.21
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD.01							
		94,805.000	Local 27.128230	2,571,891.82	23.800000	2,256,359.00	-315,532.82	0.34
			Base 27.128230	2,571,891.82	23.800000	2,256,359.00	-315,532.82	0.34
89532E109	TREVENA INC COMMON STOCK USD.001							
		116,476.000	Local 3.288337	383,012.35	0.430000	50,084.68	-332,927.67	0.01
			Base 3.288337	383,012.35	0.430000	50,084.68	-332,927.67	0.01
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		13,203.000	Local 29.159054	384,986.99	29.700000	392,129.10	7,142.11	0.06
			Base 29.159054	384,986.99	29.700000	392,129.10	7,142.11	0.06
89785X101	TRUEBLUE INC COMMON STOCK							
		74,399.000	Local 23.138994	1,721,518.04	22.250000	1,655,377.75	-66,140.29	0.25
			Base 23.138994	1,721,518.04	22.250000	1,655,377.75	-66,140.29	0.25
909214306	UNISYS CORP COMMON STOCK USD.01							
		128,588.000	Local 9.191047	1,181,858.38	11.630000	1,495,478.44	313,620.06	0.23
			Base 9.191047	1,181,858.38	11.630000	1,495,478.44	313,620.06	0.23
909218109	UNIT CORP COMMON STOCK USD.2							
		46,693.000	Local 19.687706	919,278.06	14.280000	666,776.04	-252,502.02	0.10
			Base 19.687706	919,278.06	14.280000	666,776.04	-252,502.02	0.10

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90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		161,712.000	Local 27.377647	4,427,294.06	21.460000	3,470,339.52	-956,954.54	0.52
			Base 27.377647	4,427,294.06	21.460000	3,470,339.52	-956,954.54	0.52
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		37,000.000	Local 34.628658	1,281,260.36	10.590000	391,830.00	-889,430.36	0.06
			Base 34.628658	1,281,260.36	10.590000	391,830.00	-889,430.36	0.06
913259107	UNITIL CORP COMMON STOCK							
		11,128.000	Local 49.503609	550,876.16	50.640000	563,521.92	12,645.76	0.08
			Base 49.503609	550,876.16	50.640000	563,521.92	12,645.76	0.08
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK							
		72,309.000	Local 33.445390	2,418,402.72	25.960000	1,877,141.64	-541,261.08	0.28
			Base 33.445390	2,418,402.72	25.960000	1,877,141.64	-541,261.08	0.28
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		96,537.000	Local 24.078244	2,324,441.40	37.920000	3,660,683.04	1,336,241.64	0.55
			Base 24.078244	2,324,441.40	37.920000	3,660,683.04	1,336,241.64	0.55
918905100	VALHI INC COMMON STOCK USD.01							
		29,173.000	Local 5.817527	169,714.72	1.930000	56,303.89	-113,410.83	0.01
			Base 5.817527	169,714.72	1.930000	56,303.89	-113,410.83	0.01
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		147,000.000	Local 17.473693	2,568,632.88	26.130000	3,841,110.00	1,272,477.12	0.58
			Base 17.473693	2,568,632.88	26.130000	3,841,110.00	1,272,477.12	0.58
922280102	VARONIS SYSTEMS INC COMMON STOCK USD.001							
		13,795.000	Local 41.950000	578,700.25	52.900000	729,755.50	151,055.25	0.11
			Base 41.950000	578,700.25	52.900000	729,755.50	151,055.25	0.11
92335C106	VERA BRADLEY INC COMMON STOCK							
		39,530.000	Local 8.780000	347,073.40	8.570000	338,772.10	-8,301.30	0.05
			Base 8.780000	347,073.40	8.570000	338,772.10	-8,301.30	0.05
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001							
		84,664.000	Local 41.608946	3,522,779.82	42.310000	3,582,133.84	59,354.02	0.54
			Base 41.608946	3,522,779.82	42.310000	3,582,133.84	59,354.02	0.54

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923454102	VERITIV CORP COMMON STOCK USD.01							
		37,000.000	Local 29.510000	1,091,870.00	24.970000	923,890.00	-167,980.00	0.14
			Base 29.510000	1,091,870.00	24.970000	923,890.00	-167,980.00	0.14
92531L207	VERSO CORP A COMMON STOCK							
		128,000.000	Local 28.998777	3,711,843.49	22.400000	2,867,200.00	-844,643.49	0.43
			Base 28.998777	3,711,843.49	22.400000	2,867,200.00	-844,643.49	0.43
92840M102	VISTRA ENERGY CORP COMMON STOCK							
		157,894.000	Local 15.179841	2,396,805.76	22.890000	3,614,193.66	1,217,387.90	0.54
			Base 15.179841	2,396,805.76	22.890000	3,614,193.66	1,217,387.90	0.54
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		26,000.000	Local 49.637802	1,290,582.84	37.910000	985,660.00	-304,922.84	0.15
			Base 49.637802	1,290,582.84	37.910000	985,660.00	-304,922.84	0.15
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		107,000.000	Local 24.067463	2,575,218.59	24.110000	2,579,770.00	4,551.41	0.39
			Base 24.067463	2,575,218.59	24.110000	2,579,770.00	4,551.41	0.39
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		225,743.000	Local 8.511747	1,921,467.33	4.860000	1,097,110.98	-824,356.35	0.17
			Base 8.511747	1,921,467.33	4.860000	1,097,110.98	-824,356.35	0.17
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK							
		34,500.000	Local 76.357666	2,634,339.48	38.550000	1,329,975.00	-1,304,364.48	0.20
			Base 76.357666	2,634,339.48	38.550000	1,329,975.00	-1,304,364.48	0.20
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	29.540000	3,379,464.62	-707,066.07	0.51
			Base 35.720485	4,086,530.69	29.540000	3,379,464.62	-707,066.07	0.51
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		50,000.000	Local 76.379016	3,818,950.82	66.490000	3,324,500.00	-494,450.82	0.50
			Base 76.379016	3,818,950.82	66.490000	3,324,500.00	-494,450.82	0.50
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		78,000.000	Local 28.663970	2,235,789.64	21.410000	1,669,980.00	-565,809.64	0.25
			Base 28.663970	2,235,789.64	21.410000	1,669,980.00	-565,809.64	0.25

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	44,500.000	Local 89.611256	3,987,700.87	74.720000	3,325,040.00	-662,660.87	0.50	
			Base 89.611256	3,987,700.87	74.720000	3,325,040.00	-662,660.87	0.50	
984017103	XENIA HOTELS + RESORTS INC REIT USD.01	158,354.000	Local 20.872813	3,305,293.37	17.200000	2,723,688.80	-581,604.57	0.41	
			Base 20.872813	3,305,293.37	17.200000	2,723,688.80	-581,604.57	0.41	
985817105	YELP INC COMMON STOCK USD.000001	103,000.000	Local 41.908269	4,316,551.68	34.990000	3,603,970.00	-712,581.68	0.54	
			Base 41.908269	4,316,551.68	34.990000	3,603,970.00	-712,581.68	0.54	
G0129K104	AIRCATTLE LTD COMMON STOCK USD.01	127,374.000	Local 21.765720	2,772,386.77	17.240000	2,195,927.76	-576,459.01	0.33	
			Base 21.765720	2,772,386.77	17.240000	2,195,927.76	-576,459.01	0.33	
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	24,300.000	Local 52.545000	1,276,843.50	31.350000	761,805.00	-515,038.50	0.11	
			Base 52.545000	1,276,843.50	31.350000	761,805.00	-515,038.50	0.11	
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001	200,000.000	Local 14.201836	2,840,367.29	10.680000	2,136,000.00	-704,367.29	0.32	
			Base 14.201836	2,840,367.29	10.680000	2,136,000.00	-704,367.29	0.32	
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	125,000.000	Local 16.721471	2,090,183.92	7.300000	912,500.00	-1,177,683.92	0.14	
			Base 16.721471	2,090,183.92	7.300000	912,500.00	-1,177,683.92	0.14	
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	135,539.000	Local 38.582027	5,229,369.34	34.180000	4,632,723.02	-596,646.32	0.70	
			Base 38.582027	5,229,369.34	34.180000	4,632,723.02	-596,646.32	0.70	
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD.0001	120,825.000	Local 13.952209	1,685,775.66	19.540000	2,360,920.50	675,144.84	0.36	
			Base 13.952209	1,685,775.66	19.540000	2,360,920.50	675,144.84	0.36	
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	20,000.000	Local 125.794803	2,515,896.05	91.470000	1,829,400.00	-686,496.05	0.28	
			Base 125.794803	2,515,896.05	91.470000	1,829,400.00	-686,496.05	0.28	

Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		460,000.000	Local 4.955254	2,279,416.84	2.620000	1,205,200.00	-1,074,216.84		0.18
			Base 4.955254	2,279,416.84	2.620000	1,205,200.00	-1,074,216.84		0.18
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		42,000.000	Local 47.265019	1,985,130.80	31.770000	1,334,340.00	-650,790.80		0.20
			Base 47.265019	1,985,130.80	31.770000	1,334,340.00	-650,790.80		0.20
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		190,000.000	Local 13.408110	2,547,540.88	9.640000	1,831,600.00	-715,940.88		0.28
			Base 13.408110	2,547,540.88	9.640000	1,831,600.00	-715,940.88		0.28
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		151,004.000	Local 15.654295	2,363,861.10	15.620000	2,358,682.48	-5,178.62		0.36
			Base 15.654295	2,363,861.10	15.620000	2,358,682.48	-5,178.62		0.36
L5140P101	INTELSAT SA COMMON STOCK USD.01								
		33,000.000	Local 32.362600	1,067,965.80	21.390000	705,870.00	-362,095.80		0.11
			Base 32.362600	1,067,965.80	21.390000	705,870.00	-362,095.80		0.11
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		58,714.000	Local 65.348514	3,836,872.64	45.780000	2,687,926.92	-1,148,945.72		0.40
			Base 65.348514	3,836,872.64	45.780000	2,687,926.92	-1,148,945.72		0.40
Q9235V101	TRONOX LTD CL A COMMON STOCK USD.01								
		173,767.000	Local 19.779431	3,437,012.33	7.780000	1,351,907.26	-2,085,105.07		0.20
			Base 19.779431	3,437,012.33	7.780000	1,351,907.26	-2,085,105.07		0.20
US DOLLAR Total									
		32,759,728.000	Local	763,375,256.71		646,188,928.93	-117,186,327.78		97.29
			Base	763,375,256.71		646,188,928.93	-117,186,327.78		97.29
EQUITY Total									
		32,759,728.000	Base	763,375,256.71		646,188,928.93	-117,186,327.78		97.29

Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		50,727,509.070	Base	781,343,037.78		664,156,710.00	-117,186,327.78	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: RIVER & MER LC SMA		-12,709.73	0.00	-12,709.73		0.00
		-12,709.73	0.00	-12,709.73	-0.01	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-6,437.99	0.00	-6,437.99		0.00
		-6,437.99	0.00	-6,437.99	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-2,766.56	0.00	-2,766.56		0.00
		-2,766.56	0.00	-2,766.56	0.00	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: RIVER & MER LC SMA		-564.85	0.00	-564.85		0.00
		-564.85	0.00	-564.85	0.00	0.00
1,652,715.740 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	1,652,715.74	2,921.20	1,652,715.74		0.00
	100.0000	1,652,715.74	2,921.20	1,652,715.74	1.53	0.00
112,559.290 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000302: RIVER & MER LC SMA	100.0000	112,559.29	251.21	112,559.29		0.00
	100.0000	112,559.29	251.21	112,559.29	0.10	0.00
SUBTOTAL UNITED STATES		1,742,795.90	3,172.41	1,742,795.90		0.00
		1,742,795.90	3,172.41	1,742,795.90	1.61	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,742,795.90	3,172.41	1,742,795.90		0.00
		1,742,795.90	3,172.41	1,742,795.90	1.61	0.00
TOTAL CASH & CASH EQUIVALENTS		1,742,795.90	3,172.41	1,742,795.90	1.61	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
390,000.000 BHP BILLITON FINANCE USA LTD 055451AV0 5.000% 09/30/2043 DD 09/30/13 HB5F20000302: RIVER & MER LC SMA	109.2490	432,311.82	4,929.81	426,071.05		-6,240.77
	109.2490	432,311.82	4,929.81	426,071.05	0.40	-6,240.77
CANADA						
370,000.000 MANULIFE FINANCIAL CORP 56501RAE6 VAR RT 02/24/2032 DD 02/24/17 HB5F20000302: RIVER & MER LC SMA	94.3012	370,318.09	5,331.70	348,914.58		-21,403.51
	94.3012	370,318.09	5,331.70	348,914.58	0.32	-21,403.51
FRANCE						
335,000.000 ELECTRICITE DE FRANCE SA 144A 268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: RIVER & MER LC SMA	90.4621	374,364.01	3,610.80	303,048.05		-71,315.96
	90.4621	374,364.01	3,610.80	303,048.05	0.28	-71,315.96
150,000.000 ELECTRICITE DE FRANCE SA 144A 268317AV6 4.875% 09/21/2038 DD 09/21/18 HB5F20000302: RIVER & MER LC SMA	91.4030	145,779.18	2,031.32	137,104.46		-8,674.72
	91.4030	145,779.18	2,031.32	137,104.46	0.13	-8,674.72
SUBTOTAL FRANCE		520,143.19	5,642.12	440,152.51		-79,990.68
		520,143.19	5,642.12	440,152.51	0.41	-79,990.68
IRELAND						
299,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: RIVER & MER LC SMA	83.7567	297,289.63	1,687.85	250,432.43		-46,857.20
	83.7567	297,289.63	1,687.85	250,432.43	0.23	-46,857.20
MEXICO						
251,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: RIVER & MER LC SMA	82.6890	253,133.45	4,705.86	207,549.39		-45,584.06
	82.6890	253,133.45	4,705.86	207,549.39	0.19	-45,584.06
435,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: RIVER & MER LC SMA	90.9000	431,340.75	6,486.00	395,415.00		-35,925.75
	90.9000	431,340.75	6,486.00	395,415.00	0.37	-35,925.75

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL MEXICO		684,474.20	11,191.86	602,964.39		-81,509.81
		684,474.20	11,191.86	602,964.39	0.56	-81,509.81
NETHERLANDS						
215,000.000 ENEL FINANCE INTERNATIONA 144A 29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: RIVER & MER LC SMA	84.9059	224,901.18	1,021.96	182,547.78		-42,353.40
	84.9059	224,901.18	1,021.96	182,547.78	0.17	-42,353.40
155,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: RIVER & MER LC SMA	92.5617	139,414.49	1,760.14	143,470.57		4,056.08
	92.5617	139,414.49	1,760.14	143,470.57	0.13	4,056.08
SUBTOTAL NETHERLANDS		364,315.67	2,782.10	326,018.35		-38,297.32
		364,315.67	2,782.10	326,018.35	0.30	-38,297.32
SPAIN						
325,000.000 BANCO SANTANDER SA 05971KAA7 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: RIVER & MER LC SMA	99.5050	328,408.02	1,963.75	323,391.29		-5,016.73
	99.5050	328,408.02	1,963.75	323,391.29	0.30	-5,016.73
UNITED KINGDOM						
305,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BG5 VAR RT 05/18/2029 DD 05/18/18 HB5F20000302: RIVER & MER LC SMA	95.4547	304,446.44	1,782.26	291,136.77		-13,309.67
	95.4547	304,446.44	1,782.26	291,136.77	0.27	-13,309.67
UNITED STATES						
405,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: RIVER & MER LC SMA	84.5067	356,988.60	807.54	342,252.21		-14,736.39
	84.5067	356,988.60	807.54	342,252.21	0.32	-14,736.39
295,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: RIVER & MER LC SMA	89.7802	273,736.35	1,705.99	264,851.51		-8,884.84
	89.7802	273,736.35	1,705.99	264,851.51	0.25	-8,884.84

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
387,000.000	ABBVIE INC	89.2173	386,298.87	2,172.37	345,270.89		-41,027.98
	00287YAV1 4.300% 05/14/2036 DD 05/12/16	89.2173	386,298.87	2,172.37	345,270.89	0.32	-41,027.98
	HB5F20000302: RIVER & MER LC SMA						
293,000.000	ALABAMA POWER CO	100.9660	304,443.62	6,268.76	295,830.39		-8,613.23
	010392FP8 4.300% 01/02/2046 DD 01/13/16	100.9660	304,443.62	6,268.76	295,830.39	0.27	-8,613.23
	HB5F20000302: RIVER & MER LC SMA						
110,000.000	AMERICAN INTERNATIONAL GROUP I	89.2429	98,176.64	2,268.87	98,167.19		-9.45
	026874DA2 4.500% 07/16/2044 DD 07/16/14	89.2429	98,176.64	2,268.87	98,167.19	0.09	-9.45
	HB5F20000302: RIVER & MER LC SMA						
295,000.000	AMERICAN WATER CAPITAL CORP	97.2758	294,439.09	4,901.51	286,963.49		-7,475.60
	03040WAT2 4.200% 09/01/2048 DD 08/09/18	97.2758	294,439.09	4,901.51	286,963.49	0.27	-7,475.60
	HB5F20000302: RIVER & MER LC SMA						
440,000.000	ANHEUSER-BUSCH COS LLC / 144A	92.7398	424,204.24	8,617.20	408,055.01		-16,149.23
	03522AAE0 4.700% 02/01/2036 DD 08/01/18	92.7398	424,204.24	8,617.20	408,055.01	0.38	-16,149.23
	HB5F20000302: RIVER & MER LC SMA						
185,000.000	APPLE INC	101.5568	189,332.73	1,092.37	187,880.07		-1,452.66
	037833BH2 4.375% 05/13/2045 DD 05/13/15	101.5568	189,332.73	1,092.37	187,880.07	0.17	-1,452.66
	HB5F20000302: RIVER & MER LC SMA						
145,000.000	ARROW ELECTRONICS INC	91.0917	133,082.34	2,637.61	132,082.96		-999.38
	042735BF6 3.875% 01/12/2028 DD 06/12/17	91.0917	133,082.34	2,637.61	132,082.96	0.12	-999.38
	HB5F20000302: RIVER & MER LC SMA						
295,000.000	ATMOS ENERGY CORP	100.4761	293,231.65	3,073.28	296,404.51		3,172.86
	049560AP0 4.300% 10/01/2048 DD 10/04/18	100.4761	293,231.65	3,073.28	296,404.51	0.27	3,172.86
	HB5F20000302: RIVER & MER LC SMA						
330,000.000	AXA EQUITABLE HOLDINGS IN 144A	88.7032	318,432.28	3,278.07	292,720.41		-25,711.87
	054561AK1 5.000% 04/20/2048 DD 04/20/18	88.7032	318,432.28	3,278.07	292,720.41	0.27	-25,711.87
	HB5F20000302: RIVER & MER LC SMA						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000 BAKER HUGHES A GE CO LLC / BAK 05723KAF7 4.080% 12/15/2047 DD 12/11/17 HB5F20000302: RIVER & MER LC SMA	82.4052 82.4052	333,733.11 333,733.11	652.07 652.07	288,418.08 288,418.08	0.27	-45,315.03 -45,315.03
295,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAE3 2.450% 08/17/2026 DD 08/16/16 HB5F20000302: RIVER & MER LC SMA	91.6235 91.6235	267,508.64 267,508.64	2,698.18 2,698.18	270,289.42 270,289.42	0.25	2,780.78 2,780.78
150,000.000 BAYER US FINANCE II LLC 144A 07274NAQ6 4.875% 06/25/2048 DD 06/25/18 HB5F20000302: RIVER & MER LC SMA	89.8742 89.8742	142,456.41 142,456.41	137.62 137.62	134,811.33 134,811.33	0.13	-7,645.08 -7,645.08
225,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: RIVER & MER LC SMA	103.3122 103.3122	245,129.26 245,129.26	1,115.69 1,115.69	232,452.45 232,452.45	0.22	-12,676.81 -12,676.81
110,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: RIVER & MER LC SMA	92.3305 92.3305	110,176.89 110,176.89	2,263.60 2,263.60	101,563.56 101,563.56	0.09	-8,613.33 -8,613.33
375,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAF0 4.700% 06/22/2047 DD 12/22/17 HB5F20000302: RIVER & MER LC SMA	74.4648 74.4648	370,545.00 370,545.00	473.80 473.80	279,242.94 279,242.94	0.26	-91,302.06 -91,302.06
210,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 HB5F20000302: RIVER & MER LC SMA	111.9693 111.9693	235,367.01 235,367.01	3,586.52 3,586.52	235,135.62 235,135.62	0.22	-231.39 -231.39
165,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: RIVER & MER LC SMA	91.7711 91.7711	172,018.62 172,018.62	4,002.15 4,002.15	151,422.36 151,422.36	0.14	-20,596.26 -20,596.26
545,000.000 CVS HEALTH CORP 126650CZ1 5.050% 03/25/2048 DD 03/09/18 HB5F20000302: RIVER & MER LC SMA	97.2610 97.2610	550,767.53 550,767.53	7,344.86 7,344.86	530,072.37 530,072.37	0.49	-20,695.16 -20,695.16

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
205,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09 HB5F20000302: RIVER & MER LC SMA	137.2720 137.2720	280,762.89 280,762.89	3,758.71 3,758.71	281,407.60 281,407.60	0.26	644.71 644.71
305,000.000 CAPITAL ONE FINANCIAL CORP 14040HBN4 3.750% 03/09/2027 DD 03/09/17 HB5F20000302: RIVER & MER LC SMA	92.8794 92.8794	306,599.36 306,599.36	3,558.54 3,558.54	283,282.23 283,282.23	0.26	-23,317.13 -23,317.13
225,000.000 CAPITAL ONE FINANCIAL CORP 14040HBW4 3.800% 01/31/2028 DD 01/30/18 HB5F20000302: RIVER & MER LC SMA	92.4163 92.4163	224,864.14 224,864.14	3,585.12 3,585.12	207,936.72 207,936.72	0.19	-16,927.42 -16,927.42
385,000.000 CELGENE CORP 151020AW4 4.350% 11/15/2047 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	84.2105 84.2105	388,204.72 388,204.72	2,139.94 2,139.94	324,210.27 324,210.27	0.30	-63,994.45 -63,994.45
80,000.000 CELGENE CORP 151020AZ7 4.550% 02/20/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	86.6595 86.6595	78,858.91 78,858.91	1,329.68 1,329.68	69,327.60 69,327.60	0.06	-9,531.31 -9,531.31
655,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: RIVER & MER LC SMA	99.3175 99.3175	664,249.95 664,249.95	12,864.60 12,864.60	650,529.91 650,529.91	0.60	-13,720.04 -13,720.04
140,000.000 COMCAST CORP 20030NCL3 4.600% 10/15/2038 DD 10/05/18 HB5F20000302: RIVER & MER LC SMA	100.9778 100.9778	139,413.96 139,413.96	1,542.48 1,542.48	141,368.97 141,368.97	0.13	1,955.01 1,955.01
270,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	96.4651 96.4651	270,403.54 270,403.54	3,599.86 3,599.86	260,455.66 260,455.66	0.24	-9,947.88 -9,947.88
225,000.000 CONAGRA BRANDS INC 205887CE0 5.400% 11/01/2048 DD 10/22/18 HB5F20000302: RIVER & MER LC SMA	92.0971 92.0971	218,089.11 218,089.11	2,348.23 2,348.23	207,218.49 207,218.49	0.19	-10,870.62 -10,870.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
375,000.000 CONSOLIDATED EDISON CO OF NEW 209111FB4 4.200% 03/15/2042 DD 03/13/12 HB5F20000302: RIVER & MER LC SMA	97.4317 97.4317	356,397.49 356,397.49	4,644.59 4,644.59	365,368.77 365,368.77	0.34	8,971.28 8,971.28
295,000.000 CONSTELLATION BRANDS INC 21036PBD9 5.250% 11/15/2048 DD 10/29/18 HB5F20000302: RIVER & MER LC SMA	100.3473 100.3473	296,105.88 296,105.88	2,690.20 2,690.20	296,024.40 296,024.40	0.27	-81.48 -81.48
340,000.000 CONSUMERS ENERGY CO 210518DD5 4.350% 04/15/2049 DD 11/13/18 HB5F20000302: RIVER & MER LC SMA	103.8579 103.8579	337,422.79 337,422.79	1,974.26 1,974.26	353,116.72 353,116.72	0.33	15,693.93 15,693.93
155,000.000 DOWDUPONT INC 26078JAE0 5.319% 11/15/2038 DD 11/28/18 HB5F20000302: RIVER & MER LC SMA	102.9684 102.9684	155,000.00 155,000.00	755.66 755.66	159,600.95 159,600.95	0.15	4,600.95 4,600.95
205,000.000 DOWDUPONT INC 26078JAF7 5.419% 11/15/2048 DD 11/28/18 HB5F20000302: RIVER & MER LC SMA	103.8943 103.8943	206,670.46 206,670.46	1,020.45 1,020.45	212,983.25 212,983.25	0.20	6,312.79 6,312.79
280,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: RIVER & MER LC SMA	101.8355 101.8355	293,910.19 293,910.19	3,096.59 3,096.59	285,139.36 285,139.36	0.26	-8,770.83 -8,770.83
85,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: RIVER & MER LC SMA	88.7567 88.7567	83,966.25 83,966.25	901.26 901.26	75,443.20 75,443.20	0.07	-8,523.05 -8,523.05
335,000.000 DUKE UNIVERSITY HEALTH SYSTEM 26443CAA1 3.920% 06/01/2047 DD 06/06/17 HB5F20000302: RIVER & MER LC SMA	97.6103 97.6103	341,779.08 341,779.08	1,094.30 1,094.30	326,994.65 326,994.65	0.30	-14,784.43 -14,784.43
80,000.000 ERP OPERATING LP 26884ABK8 4.150% 12/01/2028 DD 11/30/18 HB5F20000302: RIVER & MER LC SMA	101.8983 101.8983	80,259.51 80,259.51	287.92 287.92	81,518.63 81,518.63	0.08	1,259.12 1,259.12

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: RIVER & MER LC SMA	86.2082 86.2082	308,083.51 308,083.51	3,072.36 3,072.36	271,555.71 271,555.71	0.25	-36,527.80 -36,527.80
40,000.000 ENERGY TRANSFER OPERATING LP 29273RAR0 6.500% 02/01/2042 DD 01/17/12 HB5F20000302: RIVER & MER LC SMA	99.8025 99.8025	43,352.53 43,352.53	1,083.27 1,083.27	39,920.99 39,920.99	0.04	-3,431.54 -3,431.54
355,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	95.0792 95.0792	387,490.83 387,490.83	5,280.46 5,280.46	337,531.03 337,531.03	0.31	-49,959.80 -49,959.80
80,000.000 ENTERGY LOUISIANA LLC 29364WBA5 4.000% 03/15/2033 DD 03/23/18 HB5F20000302: RIVER & MER LC SMA	101.1553 101.1553	79,320.12 79,320.12	945.91 945.91	80,924.25 80,924.25	0.08	1,604.13 1,604.13
190,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: RIVER & MER LC SMA	97.3532 97.3532	204,398.62 204,398.62	486.20 486.20	184,971.04 184,971.04	0.17	-19,427.58 -19,427.58
290,000.000 FEDEX CORP 31428XBS4 4.950% 10/17/2048 DD 10/17/18 HB5F20000302: RIVER & MER LC SMA	96.6373 96.6373	287,753.59 287,753.59	2,971.23 2,971.23	280,248.04 280,248.04	0.26	-7,505.55 -7,505.55
130,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: RIVER & MER LC SMA	77.1185 77.1185	115,528.52 115,528.52	2,851.40 2,851.40	100,254.08 100,254.08	0.09	-15,274.44 -15,274.44
280,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: RIVER & MER LC SMA	81.5579 81.5579	301,763.01 301,763.01	3,849.92 3,849.92	228,362.10 228,362.10	0.21	-73,400.91 -73,400.91
175,000.000 GENERAL MILLS INC 370334CH5 4.550% 04/17/2038 DD 04/17/18 HB5F20000302: RIVER & MER LC SMA	92.7789 92.7789	172,717.61 172,717.61	1,648.00 1,648.00	162,363.09 162,363.09	0.15	-10,354.52 -10,354.52

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
355,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: RIVER & MER LC SMA	96.8104 96.8104	402,904.19 402,904.19	5,984.41 5,984.41	343,676.94 343,676.94	0.32	-59,227.25 -59,227.25
130,000.000 GEORGIA POWER CO 373334JW2 4.300% 03/15/2042 DD 03/06/12 HB5F20000302: RIVER & MER LC SMA	92.1176 92.1176	120,086.52 120,086.52	1,653.92 1,653.92	119,752.83 119,752.83	0.11	-333.69 -333.69
300,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: RIVER & MER LC SMA	91.0978 91.0978	292,529.85 292,529.85	3,133.28 3,133.28	273,293.35 273,293.35	0.25	-19,236.50 -19,236.50
420,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: RIVER & MER LC SMA	112.0399 112.0399	481,638.67 481,638.67	4,112.43 4,112.43	470,567.71 470,567.71	0.44	-11,070.96 -11,070.96
180,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: RIVER & MER LC SMA	103.8693 103.8693	207,592.93 207,592.93	3,364.63 3,364.63	186,964.68 186,964.68	0.17	-20,628.25 -20,628.25
75,000.000 INTEL CORP 458140BG4 3.734% 12/08/2047 DD 06/08/18 HB5F20000302: RIVER & MER LC SMA	92.5919 92.5919	67,646.09 67,646.09	180.72 180.72	69,443.95 69,443.95	0.06	1,797.86 1,797.86
175,000.000 INTERNATIONAL PAPER CO 460146CS0 4.350% 08/15/2048 DD 08/09/17 HB5F20000302: RIVER & MER LC SMA	85.5573 85.5573	159,943.79 159,943.79	2,883.82 2,883.82	149,725.23 149,725.23	0.14	-10,218.56 -10,218.56
305,000.000 INTERPUBLIC GROUP OF COS INC/T 460690BQ2 5.400% 10/01/2048 DD 09/21/18 HB5F20000302: RIVER & MER LC SMA	94.7002 94.7002	300,076.66 300,076.66	4,577.88 4,577.88	288,835.75 288,835.75	0.27	-11,240.91 -11,240.91
255,000.000 KIMCO REALTY CORP 49446RAT6 4.450% 09/01/2047 DD 08/10/17 HB5F20000302: RIVER & MER LC SMA	90.6187 90.6187	242,470.73 242,470.73	3,782.12 3,782.12	231,077.58 231,077.58	0.21	-11,393.15 -11,393.15

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
335,000.000	KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: RIVER & MER LC SMA	106.6516	377,776.94	7,258.27	357,282.80		-20,494.14
		106.6516	377,776.94	7,258.27	357,282.80	0.33	-20,494.14
225,000.000	KROGER CO/THE 501044DG3 4.450% 02/01/2047 DD 01/24/17 HB5F20000302: RIVER & MER LC SMA	87.6143	213,184.25	4,168.11	197,132.22		-16,052.03
		87.6143	213,184.25	4,168.11	197,132.22	0.18	-16,052.03
55,000.000	LINCOLN NATIONAL CORP 534187BG3 4.350% 03/01/2048 DD 02/12/18 HB5F20000302: RIVER & MER LC SMA	92.2619	49,055.05	797.56	50,744.03		1,688.98
		92.2619	49,055.05	797.56	50,744.03	0.05	1,688.98
315,000.000	LOWE'S COS INC 548661DQ7 4.050% 05/03/2047 DD 05/03/17 HB5F20000302: RIVER & MER LC SMA	86.2291	306,179.03	2,055.22	271,621.71		-34,557.32
		86.2291	306,179.03	2,055.22	271,621.71	0.25	-34,557.32
150,000.000	MPLX LP 55336VAT7 5.500% 02/15/2049 DD 11/15/18 HB5F20000302: RIVER & MER LC SMA	97.2713	145,001.11	1,054.27	145,907.00		905.89
		97.2713	145,001.11	1,054.27	145,907.00	0.14	905.89
185,000.000	MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: RIVER & MER LC SMA	98.7302	194,347.62	494.53	182,650.86		-11,696.76
		98.7302	194,347.62	494.53	182,650.86	0.17	-11,696.76
210,000.000	MCKESSON CORP 581557BN4 4.750% 05/30/2029 DD 11/30/18 HB5F20000302: RIVER & MER LC SMA	100.6235	209,812.28	858.82	211,309.36		1,497.08
		100.6235	209,812.28	858.82	211,309.36	0.20	1,497.08
485,000.000	MICROSOFT CORP 594918BZ6 4.100% 02/06/2037 DD 02/06/17 HB5F20000302: RIVER & MER LC SMA	102.6161	493,926.46	8,014.29	497,688.14		3,761.68
		102.6161	493,926.46	8,014.29	497,688.14	0.46	3,761.68
310,000.000	MIDAMERICAN ENERGY CO 595620AL9 4.800% 09/15/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	109.4698	348,827.46	4,381.18	339,356.31		-9,471.15
		109.4698	348,827.46	4,381.18	339,356.31	0.31	-9,471.15

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000 NATIONAL RURAL UTILITIES COOPE 637432NR2 4.400% 11/01/2048 DD 10/31/18 HB5F20000302: RIVER & MER LC SMA	104.1464 104.1464	214,170.04 214,170.04	1,602.79 1,602.79	223,914.73 223,914.73	0.21	9,744.69 9,744.69
215,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FH25 5.750% 06/15/2041 DD 11/05/09 HB5F20000302: RIVER & MER LC SMA	125.0610 125.0610	269,335.62 269,335.62	564.91 564.91	268,881.15 268,881.15	0.25	-454.47 -454.47
290,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15 HB5F20000302: RIVER & MER LC SMA	97.9536 97.9536	288,580.82 288,580.82	589.53 589.53	284,065.38 284,065.38	0.26	-4,515.44 -4,515.44
310,000.000 NUCOR CORP 670346AQ8 4.400% 05/01/2048 DD 04/26/18 HB5F20000302: RIVER & MER LC SMA	96.6004 96.6004	301,908.02 301,908.02	2,273.65 2,273.65	299,461.25 299,461.25	0.28	-2,446.77 -2,446.77
445,000.000 ORACLE CORP 68389XBP9 3.800% 11/15/2037 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	93.5162 93.5162	449,176.53 449,176.53	2,160.78 2,160.78	416,147.18 416,147.18	0.39	-33,029.35 -33,029.35
255,000.000 PPL ELECTRIC UTILITIES CORP 69351UAR4 4.750% 07/15/2043 DD 07/11/13 HB5F20000302: RIVER & MER LC SMA	108.6935 108.6935	285,594.75 285,594.75	5,602.66 5,602.66	277,168.34 277,168.34	0.26	-8,426.41 -8,426.41
70,000.000 PACIFIC GAS & ELECTRIC CO 694308GE1 6.050% 03/01/2034 DD 03/23/04 HB5F20000302: RIVER & MER LC SMA	92.6557 92.6557	86,240.46 86,240.46	1,411.58 1,411.58	64,858.99 64,858.99	0.06	-21,381.47 -21,381.47
140,000.000 PACIFIC GAS & ELECTRIC CO 694308HL4 4.300% 03/15/2045 DD 11/06/14 HB5F20000302: RIVER & MER LC SMA	79.1970 79.1970	123,832.04 123,832.04	1,782.93 1,782.93	110,875.81 110,875.81	0.10	-12,956.23 -12,956.23
25,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: RIVER & MER LC SMA	124.7225 124.7225	30,640.78 30,640.78	329.85 329.85	31,180.63 31,180.63	0.03	539.85 539.85

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
235,000.000 PACIFICORP 695114CT3 4.125% 01/15/2049 DD 07/13/18 HB5F20000302: RIVER & MER LC SMA	98.4087 98.4087	231,952.85 231,952.85	4,528.11 4,528.11	231,260.40 231,260.40	0.21	-692.45 -692.45
210,000.000 POTOMAC ELECTRIC POWER CO 737679DE7 4.150% 03/15/2043 DD 03/18/13 HB5F20000302: RIVER & MER LC SMA	98.8636 98.8636	223,181.73 223,181.73	2,566.32 2,566.32	207,613.49 207,613.49	0.19	-15,568.24 -15,568.24
55,000.000 SC JOHNSON & SON INC 144A 78408LAC1 4.350% 09/30/2044 DD 10/03/14 HB5F20000302: RIVER & MER LC SMA	99.6230 99.6230	59,389.48 59,389.48	604.81 604.81	54,792.67 54,792.67	0.05	-4,596.81 -4,596.81
302,000.000 SEMPRA ENERGY 816851BH1 3.800% 02/01/2038 DD 01/12/18 HB5F20000302: RIVER & MER LC SMA	85.4951 85.4951	299,209.55 299,209.55	4,771.66 4,771.66	258,195.19 258,195.19	0.24	-41,014.36 -41,014.36
235,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: RIVER & MER LC SMA	100.3093 100.3093	259,255.41 259,255.41	2,734.45 2,734.45	235,726.79 235,726.79	0.22	-23,528.62 -23,528.62
145,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: RIVER & MER LC SMA	101.3853 101.3853	157,200.41 157,200.41	2,462.56 2,462.56	147,008.73 147,008.73	0.14	-10,191.68 -10,191.68
235,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BS1 4.400% 11/15/2048 DD 11/05/18 HB5F20000302: RIVER & MER LC SMA	100.8481 100.8481	232,634.39 232,634.39	1,608.52 1,608.52	236,993.10 236,993.10	0.22	4,358.71 4,358.71
155,000.000 STANFORD HEALTH CARE 85434VAA6 3.795% 11/15/2048 DD 01/17/18 HB5F20000302: RIVER & MER LC SMA	95.6959 95.6959	152,374.38 152,374.38	751.55 751.55	148,328.70 148,328.70	0.14	-4,045.68 -4,045.68
60,000.000 TEXAS INSTRUMENTS INC 882508BD5 4.150% 05/15/2048 DD 05/07/18 HB5F20000302: RIVER & MER LC SMA	99.7830 99.7830	59,191.00 59,191.00	320.74 320.74	59,869.78 59,869.78	0.06	678.78 678.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
335,000.000 WARNER MEDIA LLC 887317AU9 4.650% 06/01/2044 DD 05/28/14 HB5F20000302: RIVER & MER LC SMA	87.5186	296,713.52	1,300.90	293,187.30	0.27	-3,526.22
120,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: RIVER & MER LC SMA	102.6240	144,053.43	1,309.93	123,148.78	0.11	-20,904.65
25,000.000 TIME WARNER CABLE LLC 88732JAU2 6.750% 06/15/2039 DD 06/29/09 HB5F20000302: RIVER & MER LC SMA	101.6126	28,564.74	77.18	25,403.14	0.02	-3,161.60
240,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: RIVER & MER LC SMA	121.5817	270,712.81	680.00	291,795.96	0.27	21,083.15
330,000.000 UNITED PARCEL SERVICE INC 911312BN5 3.750% 11/15/2047 DD 11/14/17 HB5F20000302: RIVER & MER LC SMA	90.2983	320,400.25	1,581.34	297,984.38	0.28	-22,415.87
1,485,000.000 U S TREASURY BOND 912810SD1 3.000% 08/15/2048 DD 08/15/18 HB5F20000302: RIVER & MER LC SMA	99.5273	1,441,121.75	16,827.31	1,477,981.06	1.37	36,859.31
155,000.000 UNITEDHEALTH GROUP INC 91324PDQ2 4.450% 12/15/2048 DD 12/17/18 HB5F20000302: RIVER & MER LC SMA	102.9334	156,634.76	278.94	159,546.84	0.15	2,912.08
560,000.000 WALMART INC 931142EB5 3.950% 06/28/2038 DD 06/27/18 HB5F20000302: RIVER & MER LC SMA	99.0743	557,023.69	237.84	554,816.06	0.51	-2,207.63
440,000.000 WELLS FARGO & CO 949746JM4 5.375% 02/07/2035 DD 02/07/05 HB5F20000302: RIVER & MER LC SMA	109.8891	482,124.57	9,486.66	483,512.08	0.45	1,387.51

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 WILLIAMS COS INC/THE 96949LAE5 4.850% 03/01/2048 DD 03/05/18 HB5F20000302: RIVER & MER LC SMA	90.7404 90.7404	50,610.45 50,610.45	889.15 889.15	49,907.21 49,907.21	0.05	-703.24 -703.24
300,000.000 WISCONSIN ELECTRIC POWER CO 976656CK2 4.300% 10/15/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	102.9667 102.9667	299,436.95 299,436.95	3,123.97 3,123.97	308,899.96 308,899.96	0.29	9,463.01 9,463.01
410,000.000 BANK OF AMERICA CORP 06051GGM5 VAR RT 04/24/2038 DD 04/24/17 HB5F20000302: RIVER & MER LC SMA	95.1296 95.1296	404,377.36 404,377.36	3,282.29 3,282.29	390,031.25 390,031.25	0.36	-14,346.11 -14,346.11
445,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: RIVER & MER LC SMA	82.6837 82.6837	435,123.09 435,123.09	9,066.10 9,066.10	367,942.34 367,942.34	0.34	-67,180.75 -67,180.75
265,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXA7 VAR RT 04/23/2039 DD 04/23/18 HB5F20000302: RIVER & MER LC SMA	91.6607 91.6607	255,087.16 255,087.16	2,231.79 2,231.79	242,900.77 242,900.77	0.23	-12,186.39 -12,186.39
565,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17 HB5F20000302: RIVER & MER LC SMA	90.8188 90.8188	519,626.51 519,626.51	9,604.75 9,604.75	513,126.21 513,126.21	0.48	-6,500.30 -6,500.30
3,722,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: RIVER & MER LONG CR	44.4066 44.4066	1,560,246.26 1,560,246.26	0.00 0.00	1,652,815.14 1,652,815.14	1.53	92,568.88 92,568.88
3,688,014.866 DELAWARE EXTND DRTN BND-I 245908793 HB5F20000002: RIVER & MER LONG CR	5.9900 5.9900	24,008,795.43 24,008,795.43	24,087.90 24,087.90	22,091,209.05 22,091,209.05	20.49	-1,917,586.38 -1,917,586.38
82,655.000 ISHARES LONG-TERM CORPORATE 464289511 HB5F20000002: RIVER & MER LONG CR	56.3000 56.3000	4,725,835.98 4,725,835.98	0.00 0.00	4,653,476.50 4,653,476.50	4.32	-72,359.48 -72,359.48

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,035,215.534 PIMCO LNG-TRM CRDT BND-INS 72201P647 HB5F20000002: RIVER & MER LONG CR	10.9100	24,564,220.50	92,648.76	22,204,201.48		-2,360,019.02
	10.9100	24,564,220.50	92,648.76	22,204,201.48	20.59	-2,360,019.02
2,389,438.966 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: RIVER & MER LONG CR	9.5700	24,740,187.13	85,649.07	22,866,930.90		-1,873,256.23
	9.5700	24,740,187.13	85,649.07	22,866,930.90	21.21	-1,873,256.23
54,520.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: RIVER & MER LONG CR	85.1800	4,712,905.63	0.00	4,644,013.60		-68,892.03
	85.1800	4,712,905.63	0.00	4,644,013.60	4.31	-68,892.03
SUBTOTAL UNITED STATES		110,434,105.31	490,265.94	103,078,147.25		-7,355,958.06
		110,434,105.31	490,265.94	103,078,147.25	95.59	-7,355,958.06
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		113,735,812.37	525,577.39	106,087,228.62		-7,648,583.75
		113,735,812.37	525,577.39	106,087,228.62	98.38	-7,648,583.75
TOTAL FIXED INCOME SECURITIES		113,735,812.37	525,577.39	106,087,228.62	98.38	-7,648,583.75
TOTAL ASSETS - BASE:		115,478,608.27	528,749.80	107,830,024.52	99.99	-7,648,583.75
NET ASSETS - BASE:				108,358,774.32		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
GLOBAL FUNDS GEOGRAPHIC FOCUS						
43,483.937 DODGE & COX INTL STCK	36.9100	1,587,042.22	0.00	1,604,992.11		17,949.89
256206103	36.9100	1,587,042.22	0.00	1,604,992.11	6.75	17,949.89
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-3,014.97	0.00	-3,014.97		0.00
		-3,014.97	0.00	-3,014.97	-0.01	0.00
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						
25,993.302 HRDNG LVNR INST EM MRKT-I	18.2600	394,867.93	0.00	474,637.69		79,769.76
412295701	18.2600	394,867.93	0.00	474,637.69	2.00	79,769.76
UNITED STATES						
8,656.000 ISHARES EDGE MSCI USA QUALIT	76.7600	741,220.77	0.00	664,434.56		-76,786.21
46432F339	76.7600	741,220.77	0.00	664,434.56	2.79	-76,786.21
GLOBAL FUNDS GEOGRAPHIC FOCUS						
75,358.000 ISHARES CORE INTL STOCK ETF	52.5300	4,463,320.40	0.00	3,958,555.74		-504,764.66
46432F834	52.5300	4,463,320.40	0.00	3,958,555.74	16.64	-504,764.66

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,019.667 LAZARD INTER STRAT EQ-INST 52106N590	12.8900 12.8900	1,638,790.65 1,638,790.65	0.00 0.00	1,547,053.51 1,547,053.51	 6.50	-91,737.14 -91,737.14
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		6,102,111.05	0.00	5,505,609.25		-596,501.80
		6,102,111.05	0.00	5,505,609.25	23.14	-596,501.80
UNITED STATES						
75,831.305 BOSTON PART ALL CAP VAL-INST 749255139	21.9700 21.9700	1,668,657.49 1,668,657.49	0.00 0.00	1,666,013.77 1,666,013.77	 7.00	-2,643.72 -2,643.72
69,867.000 SCHWAB US BROAD MARKET ETF 808524102	59.9300 59.9300	3,290,962.67 3,290,962.67	5,575.39 5,575.39	4,187,129.31 4,187,129.31	 17.61	896,166.64 896,166.64
SUBTOTAL UNITED STATES		4,959,620.16	5,575.39	5,853,143.08		893,522.92
		4,959,620.16	5,575.39	5,853,143.08	24.61	893,522.92
TOTAL EQUITY U.S. DOLLAR		12,197,819.91	5,575.39	12,497,824.58		300,004.67
		12,197,819.91	5,575.39	12,497,824.58	52.54	300,004.67
TOTAL EQUITY		12,197,819.91	5,575.39	12,497,824.58	52.54	300,004.67
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
61,019.311 TCW CORE FXD INCM-I 87234N401	10.7300 10.7300	682,039.09 682,039.09	0.00 0.00	654,737.21 654,737.21	 2.75	-27,301.88 -27,301.88
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,458,000.000 U S TREASURY BILL 912796PX1 0.000% 03/28/2019 DD 03/29/18	99.4401 99.4401	1,450,205.15 1,450,205.15	0.00 0.00	1,449,836.98 1,449,836.98	 6.10	 -368.17
1,216,000.000 U S TREASURY BILL 912796QM4 0.000% 06/20/2019 DD 06/21/18	98.8504 98.8504	1,202,020.52 1,202,020.52	0.00 0.00	1,202,020.52 1,202,020.52	 5.05	 0.00
SUBTOTAL UNITED STATES		2,652,225.67	0.00	2,651,857.50		-368.17
		2,652,225.67	0.00	2,651,857.50	11.15	-368.17
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,652,225.67	0.00	2,651,857.50		-368.17
		2,652,225.67	0.00	2,651,857.50	11.15	-368.17
TOTAL CASH & CASH EQUIVALENTS		2,652,225.67	0.00	2,651,857.50	11.15	-368.17
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
1,883,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	81.4503 81.4503	1,506,343.74 1,506,343.74	0.00 0.00	1,533,708.41 1,533,708.41	 6.45	 27,364.67
484,000.000 U S TREASURY NOTE 9128284V9 2.875% 08/15/2028 DD 08/15/18	101.5469 101.5469	472,185.80 472,185.80	5,255.94 5,255.94	491,486.88 491,486.88	 2.07	 19,301.08
19,422.000 VANGUARD TOTAL BOND MARKET 921937835	79.2100 79.2100	1,612,268.39 1,612,268.39	4,102.36 4,102.36	1,538,416.62 1,538,416.62	 6.47	 -73,851.77
SUBTOTAL UNITED STATES		3,590,797.93	9,358.30	3,563,611.91		-27,186.02
		3,590,797.93	9,358.30	3,563,611.91	14.99	-27,186.02
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		3,590,797.93	9,358.30	3,563,611.91		-27,186.02
		3,590,797.93	9,358.30	3,563,611.91	14.99	-27,186.02
TOTAL FIXED INCOME SECURITIES		3,590,797.93	9,358.30	3,563,611.91	14.99	-27,186.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,933.000 VANGUARD TOTAL STOCK MKT ETF	127.6300	843,776.91	0.00	884,858.79		41,081.88
922908769	127.6300	843,776.91	0.00	884,858.79	3.72	41,081.88
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,265,295.960 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,265,295.96	2,594.13	1,265,295.96		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,265,295.96	2,594.13	1,265,295.96	5.32	0.00
		-945.00	0.00	-945.00		0.00
		-945.00	0.00	-945.00	0.00	0.00
SUBTOTAL U.S. DOLLAR		1,264,350.96	2,594.13	1,264,350.96		0.00
		1,264,350.96	2,594.13	1,264,350.96	5.32	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,264,350.96	2,594.13	1,264,350.96		0.00
		1,264,350.96	2,594.13	1,264,350.96	5.32	0.00
TOTAL CASH & CASH EQUIVALENTS		1,264,350.96	2,594.13	1,264,350.96	5.32	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
64,855.627 FIDELITY TOTAL BOND FUND-TB	10.2400	690,011.96	56.52	664,121.62		-25,890.34
31617K881	10.2400	690,011.96	56.52	664,121.62	2.79	-25,890.34
TOTAL ASSETS - BASE:		23,505,049.68	17,584.34	23,783,339.71	100.00	278,290.03
NET ASSETS - BASE:				23,800,924.05		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
146,990.000 AAC HOLDINGS INC 000307108	1.4000 1.4000	908,298.97 908,298.97	0.00 0.00	205,786.00 205,786.00	0.09	-702,512.97 -702,512.97
127,815.000 AK STEEL HOLDING CORP 001547108	2.2500 2.2500	470,067.02 470,067.02	0.00 0.00	287,583.75 287,583.75	0.13	-182,483.27 -182,483.27
42,800.000 AMAG PHARMACEUTICALS INC 00163U106	15.1900 15.1900	765,138.17 765,138.17	0.00 0.00	650,132.00 650,132.00	0.29	-115,006.17 -115,006.17
103,469.000 A10 NETWORKS INC 002121101	6.2400 6.2400	457,207.30 457,207.30	0.00 0.00	645,646.56 645,646.56	0.29	188,439.26 188,439.26
153,930.000 AXT INC 00246W103	4.3500 4.3500	546,605.08 546,605.08	0.00 0.00	669,595.50 669,595.50	0.30	122,990.42 122,990.42
46,921.000 ACADIA HEALTHCARE CO INC 00404A109	25.7100 25.7100	1,511,521.50 1,511,521.50	0.00 0.00	1,206,338.91 1,206,338.91	0.53	-305,182.59 -305,182.59
172,498.000 ACCURAY INC 004397105	3.4100 3.4100	738,160.73 738,160.73	0.00 0.00	588,218.18 588,218.18	0.26	-149,942.55 -149,942.55
43,942.000 ACETO CORP 004446100	0.8400 0.8400	57,782.46 57,782.46	0.00 0.00	36,911.28 36,911.28	0.02	-20,871.18 -20,871.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
67,251.000 AEGION CORP 00770F104	16.3200 16.3200	911,895.46 911,895.46	0.00 0.00	1,097,536.32 1,097,536.32	 0.49	185,640.86 185,640.86
161,746.000 AEROHIVE NETWORKS INC 007786106	3.2600 3.2600	561,850.89 561,850.89	0.00 0.00	527,291.96 527,291.96	 0.23	-34,558.93 -34,558.93
35,186.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	35.2300 35.2300	751,008.12 751,008.12	0.00 0.00	1,239,602.78 1,239,602.78	 0.55	488,594.66 488,594.66
40,700.000 AIR LEASE CORP 00912X302	30.2100 30.2100	1,593,314.50 1,593,314.50	4,498.00 4,498.00	1,229,547.00 1,229,547.00	 0.54	-363,767.50 -363,767.50
80,883.000 ALLEGHENY TECHNOLOGIES INC 01741R102	21.7700 21.7700	1,212,254.89 1,212,254.89	0.00 0.00	1,760,822.91 1,760,822.91	 0.78	548,568.02 548,568.02
12,500.000 ALLEGIANCE BANCSHARES INC 01748H107	32.3700 32.3700	454,752.73 454,752.73	0.00 0.00	404,625.00 404,625.00	 0.18	-50,127.73 -50,127.73
153,432.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	9.6400 9.6400	1,716,878.63 1,716,878.63	0.00 0.00	1,479,084.48 1,479,084.48	 0.66	-237,794.15 -237,794.15
3,500.000 ALPHATEC HOLDINGS INC 02081G201	2.2900 2.2900	9,716.90 9,716.90	0.00 0.00	8,015.00 8,015.00	 0.00	-1,701.90 -1,701.90
85,254.000 AMBER ROAD INC 02318Y108	8.2300 8.2300	516,122.83 516,122.83	0.00 0.00	701,640.42 701,640.42	 0.31	185,517.59 185,517.59

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,181.000 AMERESCO INC 02361E108	14.1000 14.1000	58,034.70 58,034.70	0.00 0.00	58,952.10 58,952.10	0.03	917.40 917.40
79,300.000 AMERICAN AXLE & MANUFACTURING 024061103	11.1000 11.1000	1,171,230.77 1,171,230.77	0.00 0.00	880,230.00 880,230.00	0.39	-291,000.77 -291,000.77
45,367.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	19.3300 19.3300	614,217.05 614,217.05	0.00 0.00	876,944.11 876,944.11	0.39	262,727.06 262,727.06
11,500.000 AMERICAN WOODMARK CORP 030506109	55.6800 55.6800	706,283.67 706,283.67	0.00 0.00	640,320.00 640,320.00	0.28	-65,963.67 -65,963.67
16,302.000 AMKOR TECHNOLOGY INC 031652100	6.5600 6.5600	103,948.04 103,948.04	0.00 0.00	106,941.12 106,941.12	0.05	2,993.08 2,993.08
93,280.000 AMTECH SYSTEMS INC 032332504	4.5300 4.5300	573,762.39 573,762.39	0.00 0.00	422,558.40 422,558.40	0.19	-151,203.99 -151,203.99
74,920.000 ANGIODYNAMICS INC 03475V101	20.1300 20.1300	876,281.85 876,281.85	0.00 0.00	1,508,139.60 1,508,139.60	0.67	631,857.75 631,857.75
43,719.000 APOGEE ENTERPRISES INC 037598109	29.8500 29.8500	1,733,153.36 1,733,153.36	0.00 0.00	1,305,012.15 1,305,012.15	0.58	-428,141.21 -428,141.21
2,600.000 ARCHROCK INC 03957W106	7.4900 7.4900	20,112.30 20,112.30	0.00 0.00	19,474.00 19,474.00	0.01	-638.30 -638.30



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,666.000 ARCOSA INC 039653100	27.6900 27.6900	698,123.15 698,123.15	0.00 0.00	683,001.54 683,001.54	 0.30	 -15,121.61
103,581.000 ASCENA RETAIL GROUP INC 04351G101	2.5100 2.5100	206,770.41 206,770.41	0.00 0.00	259,988.31 259,988.31	 0.12	 53,217.90
71,637.000 ASPEN AEROGELS INC 04523Y105	2.1300 2.1300	287,081.17 287,081.17	0.00 0.00	152,586.81 152,586.81	 0.07	 -134,494.36
54,611.000 ASTEC INDUSTRIES INC 046224101	30.1900 30.1900	1,940,066.82 1,940,066.82	0.00 0.00	1,648,706.09 1,648,706.09	 0.73	 -291,360.73
28,214.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	42.1900 42.1900	1,306,355.14 1,306,355.14	0.00 0.00	1,190,348.66 1,190,348.66	 0.53	 -116,006.48
92,783.000 AVAYA HOLDINGS CORP 05351X101	14.5600 14.5600	1,858,936.36 1,858,936.36	0.00 0.00	1,350,920.48 1,350,920.48	 0.60	 -508,015.88
18,184.000 AVIAT NETWORKS INC 05366Y201	13.2500 13.2500	143,512.52 143,512.52	0.00 0.00	240,938.00 240,938.00	 0.11	 97,425.48
142,960.000 AVID TECHNOLOGY INC 05367P100	4.7500 4.7500	645,393.04 645,393.04	0.00 0.00	679,060.00 679,060.00	 0.30	 33,666.96
479,401.000 AVON PRODUCTS INC 054303102	1.5200 1.5200	1,114,414.12 1,114,414.12	0.00 0.00	728,689.52 728,689.52	 0.32	 -385,724.60

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7,100.000 AXOS FINANCIAL INC 05465C100	25.1800 25.1800	199,100.86 199,100.86	0.00 0.00	178,778.00 178,778.00	 0.08	 -20,322.86
46,418.000 B. RILEY FINANCIAL INC 05580M108	14.2000 14.2000	771,625.52 771,625.52	0.00 0.00	659,135.60 659,135.60	 0.29	 -112,489.92
268,078.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	0.3904 0.3904	532,057.04 532,057.04	0.00 0.00	104,657.65 104,657.65	 0.05	 -427,399.39
23,862.000 BARNES & NOBLE INC 067774109	7.0900 7.0900	135,302.34 135,302.34	0.00 0.00	169,181.58 169,181.58	 0.07	 33,879.24
SUBTOTAL UNITED STATES		28,878,338.80	4,498.00	26,602,941.77		-2,275,397.03
		28,878,338.80	4,498.00	26,602,941.77	11.81	-2,275,397.03
CANADA						
71,300.000 BAYTEX ENERGY CORP 07317Q105	1.7600 1.7600	125,640.39 125,640.39	0.00 0.00	125,488.00 125,488.00	 0.06	 -152.39
UNITED STATES						
110,693.000 BEAZER HOMES USA INC 07556Q881	9.4800 9.4800	1,078,130.02 1,078,130.02	0.00 0.00	1,049,369.64 1,049,369.64	 0.46	 -28,760.38
23,740.000 BEBE STORES INC 075571208	6.7000 6.7000	116,914.95 116,914.95	0.00 0.00	159,058.00 159,058.00	 0.07	 42,143.05
10,897.000 BENCHMARK ELECTRONICS INC 08160H101	21.1800 21.1800	309,353.23 309,353.23	1,769.55 1,769.55	230,798.46 230,798.46	 0.10	 -78,554.77

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197,555.000 BIOSCRIP INC 09069N108	3.5700 3.5700	444,232.82 444,232.82	0.00 0.00	705,271.35 705,271.35	 0.31	261,038.53 261,038.53
35,734.000 BONANZA CREEK ENERGY INC 097793400	20.6700 20.6700	1,097,854.37 1,097,854.37	0.00 0.00	738,621.78 738,621.78	 0.33	-359,232.59 -359,232.59
45,596.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	10.5700 10.5700	184,899.87 184,899.87	0.00 0.00	481,949.72 481,949.72	 0.21	297,049.85 297,049.85
136,051.000 BROOKDALE SENIOR LIVING INC 112463104	6.7000 6.7000	1,066,340.60 1,066,340.60	0.00 0.00	911,541.70 911,541.70	 0.40	-154,798.90 -154,798.90
21,244.000 BROOKS AUTOMATION INC 114340102	26.1800 26.1800	366,893.97 366,893.97	0.00 0.00	556,167.92 556,167.92	 0.25	189,273.95 189,273.95
20,499.000 BUILDERS FIRSTSOURCE INC 12008R107	10.9100 10.9100	164,151.44 164,151.44	0.00 0.00	223,644.09 223,644.09	 0.10	59,492.65 59,492.65
55,146.000 CAI INTERNATIONAL INC 12477X106	23.2300 23.2300	821,450.46 821,450.46	0.00 0.00	1,281,041.58 1,281,041.58	 0.57	459,591.12 459,591.12
122,914.000 CUI GLOBAL INC 126576206	1.2300 1.2300	332,230.98 332,230.98	0.00 0.00	151,184.22 151,184.22	 0.07	-181,046.76 -181,046.76
6,400.000 CAMBREX CORP 132011107	37.7600 37.7600	274,296.81 274,296.81	0.00 0.00	241,664.00 241,664.00	 0.11	-32,632.81 -32,632.81

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58,042.000 CARPENTER TECHNOLOGY CORP 144285103	35.6100 35.6100	1,715,231.07 1,715,231.07	0.00 0.00	2,066,875.62 2,066,875.62	 0.92	351,644.55 351,644.55
86,449.000 CARROLS RESTAURANT GROUP INC 14574X104	9.8400 9.8400	518,563.98 518,563.98	0.00 0.00	850,658.16 850,658.16	 0.38	332,094.18 332,094.18
107,103.000 CASTLIGHT HEALTH INC 14862Q100	2.1700 2.1700	335,519.02 335,519.02	0.00 0.00	232,413.51 232,413.51	 0.10	-103,105.51 -103,105.51
17,000.000 CATCHMARK TIMBER TRUST INC 14912Y202	7.1000 7.1000	136,770.98 136,770.98	0.00 0.00	120,700.00 120,700.00	 0.05	-16,070.98 -16,070.98
117,269.000 CELADON GROUP INC 150838100	0.8300 0.8300	406,640.82 406,640.82	0.00 0.00	97,333.27 97,333.27	 0.04	-309,307.55 -309,307.55
65,487.000 CENTERSTATE BANK CORP 15201P109	21.0400 21.0400	938,635.98 938,635.98	0.00 0.00	1,377,846.48 1,377,846.48	 0.61	439,210.50 439,210.50
48,300.000 CENTURY ALUMINUM CO 156431108	7.3100 7.3100	416,451.75 416,451.75	0.00 0.00	353,073.00 353,073.00	 0.16	-63,378.75 -63,378.75
33,800.000 CENTURY CASINOS INC 156492100	7.3900 7.3900	229,472.37 229,472.37	0.00 0.00	249,782.00 249,782.00	 0.11	20,309.63 20,309.63
54,544.000 CIENA CORP 171779309	33.9100 33.9100	977,267.64 977,267.64	0.00 0.00	1,849,587.04 1,849,587.04	 0.82	872,319.40 872,319.40

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123,948.000 CLEVELAND-CLIFFS INC 185899101	7.6900 7.6900	887,601.44 887,601.44	0.00 0.00	953,160.12 953,160.12	 0.42	65,558.68 65,558.68
53,315.000 COEUR MINING INC 192108504	4.4700 4.4700	408,730.98 408,730.98	0.00 0.00	238,318.05 238,318.05	 0.11	-170,412.93 -170,412.93
4,600.000 COHERENT INC 192479103	105.7100 105.7100	629,790.25 629,790.25	0.00 0.00	486,266.00 486,266.00	 0.22	-143,524.25 -143,524.25
25,225.000 COHU INC 192576106	16.0700 16.0700	272,355.85 272,355.85	1,261.50 1,261.50	405,365.75 405,365.75	 0.18	133,009.90 133,009.90
112,152.000 COMMERCIAL METALS CO 201723103	16.0200 16.0200	1,544,026.66 1,544,026.66	0.00 0.00	1,796,675.04 1,796,675.04	 0.80	252,648.38 252,648.38
178,851.000 COMMERCIAL VEHICLE GROUP INC 202608105	5.7000 5.7000	1,074,960.00 1,074,960.00	0.00 0.00	1,019,450.70 1,019,450.70	 0.45	-55,509.30 -55,509.30
192,486.000 COMMUNITY HEALTH SYSTEMS INC 203668108	2.8200 2.8200	682,397.24 682,397.24	0.00 0.00	542,810.52 542,810.52	 0.24	-139,586.72 -139,586.72
90,344.000 COMTECH TELECOMMUNICATIONS COR 205826209	24.3400 24.3400	1,074,155.83 1,074,155.83	0.00 0.00	2,198,972.96 2,198,972.96	 0.97	1,124,817.13 1,124,817.13
9,907.000 CONN'S INC 208242107	18.8600 18.8600	296,527.56 296,527.56	0.00 0.00	186,846.02 186,846.02	 0.08	-109,681.54 -109,681.54

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10,600.000 CONSTRUCTION PARTNERS INC 21044C107	8.8300 8.8300	93,110.96 93,110.96	0.00 0.00	93,598.00 93,598.00	 0.04	487.04 487.04
17,004.000 COOPER TIRE & RUBBER CO 216831107	32.3300 32.3300	522,882.00 522,882.00	0.00 0.00	549,739.32 549,739.32	 0.24	26,857.32 26,857.32
94,112.000 CRAY INC 225223304	21.5900 21.5900	1,056,708.06 1,056,708.06	0.00 0.00	2,031,878.08 2,031,878.08	 0.90	975,170.02 975,170.02
95,759.000 CROSS COUNTRY HEALTHCARE INC 227483104	7.3300 7.3300	1,074,178.72 1,074,178.72	0.00 0.00	701,913.47 701,913.47	 0.31	-372,265.25 -372,265.25
105,739.000 CYPRESS SEMICONDUCTOR CORP 232806109	12.7200 12.7200	946,945.70 946,945.70	11,818.29 11,818.29	1,345,000.08 1,345,000.08	 0.60	398,054.38 398,054.38
36,578.000 DSW INC 23334L102	24.7000 24.7000	622,426.81 622,426.81	9,144.50 9,144.50	903,476.60 903,476.60	 0.40	281,049.79 281,049.79
19,015.000 DAKTRONICS INC 234264109	7.4000 7.4000	172,439.32 172,439.32	0.00 0.00	140,711.00 140,711.00	 0.06	-31,728.32 -31,728.32
71,301.000 DANA INC 235825205	13.6300 13.6300	911,953.60 911,953.60	0.00 0.00	971,832.63 971,832.63	 0.43	59,879.03 59,879.03
9,223.000 DIGI INTERNATIONAL INC 253798102	10.0900 10.0900	99,306.74 99,306.74	0.00 0.00	93,060.07 93,060.07	 0.04	-6,246.67 -6,246.67

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40,571.000 DIPLOMAT PHARMACY INC 25456K101	13.4600 13.4600	689,141.26 689,141.26	0.00 0.00	546,085.66 546,085.66	 0.24	 -143,055.60
126,122.000 DIXIE GROUP INC/THE 255519100	0.7029 0.7029	317,070.77 317,070.77	0.00 0.00	88,651.15 88,651.15	 0.04	 -228,419.62
12,475.000 DUCOMMUN INC 264147109	36.3200 36.3200	343,035.96 343,035.96	0.00 0.00	453,092.00 453,092.00	 0.20	 110,056.04
76,346.000 EL POLLO LOCO HOLDINGS INC 268603107	15.1700 15.1700	801,943.96 801,943.96	0.00 0.00	1,158,168.82 1,158,168.82	 0.51	 356,224.86
75,688.000 EMCORE CORP 290846203	4.2000 4.2000	336,051.97 336,051.97	0.00 0.00	317,889.60 317,889.60	 0.14	 -18,162.37
5,077.000 ENGILITY HOLDINGS INC 29286C107	28.4600 28.4600	118,030.33 118,030.33	0.00 0.00	144,491.42 144,491.42	 0.06	 26,461.09
53,457.000 EVERQUOTE INC 30041R108	4.1800 4.1800	416,934.59 416,934.59	0.00 0.00	223,450.26 223,450.26	 0.10	 -193,484.33
3,600.000 EVOLENT HEALTH INC 30050B101	19.9500 19.9500	71,326.44 71,326.44	0.00 0.00	71,820.00 71,820.00	 0.03	 493.56
35,058.000 FEDERAL SIGNAL CORP 313855108	19.9000 19.9000	151,645.45 151,645.45	0.00 0.00	697,654.20 697,654.20	 0.31	 546,008.75

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90,627.000 FERRO CORP 315405100	15.6800 15.6800	477,084.70 477,084.70	0.00 0.00	1,421,031.36 1,421,031.36	 0.63	943,946.66 943,946.66
69,293.000 FINISAR CORP 31787A507	21.6000 21.6000	1,214,595.37 1,214,595.37	0.00 0.00	1,496,728.80 1,496,728.80	 0.66	282,133.43 282,133.43
48,800.000 FIRST FOUNDATION INC 32026V104	12.8600 12.8600	882,805.23 882,805.23	0.00 0.00	627,568.00 627,568.00	 0.28	-255,237.23 -255,237.23
97,097.000 FORMFACTOR INC 346375108	14.0900 14.0900	714,123.68 714,123.68	0.00 0.00	1,368,096.73 1,368,096.73	 0.61	653,973.05 653,973.05
219,936.000 FORTERRA INC 34960W106	3.7600 3.7600	1,122,239.90 1,122,239.90	0.00 0.00	826,959.36 826,959.36	 0.37	-295,280.54 -295,280.54
28,200.000 FOSSIL GROUP INC 34988V106	15.7300 15.7300	526,196.22 526,196.22	0.00 0.00	443,586.00 443,586.00	 0.20	-82,610.22 -82,610.22
36,200.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	26.3700 26.3700	1,255,010.98 1,255,010.98	0.00 0.00	954,594.00 954,594.00	 0.42	-300,416.98 -300,416.98
178,944.000 FRED'S INC 356108100	1.8900 1.8900	445,026.43 445,026.43	0.00 0.00	338,204.16 338,204.16	 0.15	-106,822.27 -106,822.27
129,033.000 FREIGHTCAR AMERICA INC 357023100	6.6900 6.6900	1,608,850.33 1,608,850.33	0.00 0.00	863,230.77 863,230.77	 0.38	-745,619.56 -745,619.56

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47,335.000 FREQUENCY ELECTRONICS INC 358010106	10.6000 10.6000	404,218.18 404,218.18	0.00 0.00	501,751.00 501,751.00	0.22	97,532.82 97,532.82
24,600.000 FRONTDOOR INC 35905A109	26.6100 26.6100	560,824.50 560,824.50	0.00 0.00	654,606.00 654,606.00	0.29	93,781.50 93,781.50
53,368.000 GRANITE CONSTRUCTION INC 387328107	40.2800 40.2800	2,085,485.18 2,085,485.18	7,015.84 7,015.84	2,149,663.04 2,149,663.04	0.95	64,177.86 64,177.86
78,984.000 GREAT LAKES DREDGE & DOCK CORP 390607109	6.6200 6.6200	280,865.52 280,865.52	0.00 0.00	522,874.08 522,874.08	0.23	242,008.56 242,008.56
100,753.000 GRIFFON CORP 398433102	10.4500 10.4500	1,301,362.46 1,301,362.46	0.00 0.00	1,052,868.85 1,052,868.85	0.47	-248,493.61 -248,493.61
18,593.000 GUARANTY BANCORP 40075T607	20.7500 20.7500	129,222.07 129,222.07	0.00 0.00	385,804.75 385,804.75	0.17	256,582.68 256,582.68
14,874.000 GUESS? INC 401617105	20.7700 20.7700	180,182.99 180,182.99	4,044.15 4,044.15	308,932.98 308,932.98	0.14	128,749.99 128,749.99
19,554.000 HCI GROUP INC 40416E103	50.8100 50.8100	672,012.92 672,012.92	0.00 0.00	993,538.74 993,538.74	0.44	321,525.82 321,525.82
111,537.000 HARMONIC INC 413160102	4.7200 4.7200	340,236.93 340,236.93	0.00 0.00	526,454.64 526,454.64	0.23	186,217.71 186,217.71

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14,909.000 HAWAIIAN HOLDINGS INC 419879101	26.4100 26.4100	457,697.54 457,697.54	0.00 0.00	393,746.69 393,746.69	 0.17	-63,950.85 -63,950.85
64,725.000 HAYNES INTERNATIONAL INC 420877201	26.4000 26.4000	1,047,592.23 1,047,592.23	0.00 0.00	1,708,740.00 1,708,740.00	 0.76	661,147.77 661,147.77
130,952.000 HECLA MINING CO 422704106	2.3600 2.3600	478,490.36 478,490.36	0.00 0.00	309,046.72 309,046.72	 0.14	-169,443.64 -169,443.64
61,868.000 HERC HOLDINGS INC 42704L104	25.9900 25.9900	2,286,856.05 2,286,856.05	0.00 0.00	1,607,949.32 1,607,949.32	 0.71	-678,906.73 -678,906.73
75,711.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	14.7200 14.7200	993,511.74 993,511.74	4,530.66 4,530.66	1,114,465.92 1,114,465.92	 0.49	120,954.18 120,954.18
76,735.000 HERTZ GLOBAL HOLDINGS INC 42806J106	13.6500 13.6500	1,117,734.94 1,117,734.94	0.00 0.00	1,047,432.75 1,047,432.75	 0.46	-70,302.19 -70,302.19
86,325.000 HIGHPOINT RESOURCES CORP 43114K108	2.4900 2.4900	374,986.79 374,986.79	0.00 0.00	214,949.25 214,949.25	 0.10	-160,037.54 -160,037.54
83,001.000 HILLTOP HOLDINGS INC 432748101	17.8300 17.8300	1,941,874.68 1,941,874.68	0.00 0.00	1,479,907.83 1,479,907.83	 0.66	-461,966.85 -461,966.85
109,758.000 HORIZON GLOBAL CORP 44052W104	1.4300 1.4300	348,140.68 348,140.68	0.00 0.00	156,953.94 156,953.94	 0.07	-191,186.74 -191,186.74

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52,407.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	8.8600 8.8600	387,334.97 387,334.97	0.00 0.00	464,326.02 464,326.02	 0.21	76,991.05 76,991.05
33,700.000 HUNTSMAN CORP 447011107	19.2900 19.2900	718,269.15 718,269.15	0.00 0.00	650,073.00 650,073.00	 0.29	-68,196.15 -68,196.15
25,338.000 HURCO COS INC 447324104	35.7000 35.7000	365,625.14 365,625.14	0.00 0.00	904,566.60 904,566.60	 0.40	538,941.46 538,941.46
25,868.000 HYSTER-YALE MATERIALS HANDLING 449172105	61.9600 61.9600	1,383,517.19 1,383,517.19	0.00 0.00	1,602,781.28 1,602,781.28	 0.71	219,264.09 219,264.09
121,603.000 IDENTIV INC 45170X205	3.6000 3.6000	303,081.62 303,081.62	0.00 0.00	437,770.80 437,770.80	 0.19	134,689.18 134,689.18
28,085.000 IMAGEWARE SYSTEMS INC 45245S108	0.8900 0.8900	46,039.73 46,039.73	0.00 0.00	24,995.65 24,995.65	 0.01	-21,044.08 -21,044.08
151,523.000 INDEPENDENCE CONTRACT DRILLING 453415309	3.1200 3.1200	575,635.18 575,635.18	0.00 0.00	472,751.76 472,751.76	 0.21	-102,883.42 -102,883.42
16,100.000 INDEPENDENT BANK GROUP INC 45384B106	45.7700 45.7700	1,054,033.87 1,054,033.87	0.00 0.00	736,897.00 736,897.00	 0.33	-317,136.87 -317,136.87
30,457.000 INSTEEL INDUSTRIES INC 45774W108	24.2800 24.2800	476,399.61 476,399.61	892.71 892.71	739,495.96 739,495.96	 0.33	263,096.35 263,096.35

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52,368.000 INTERFACE INC 458665304	14.2500 14.2500	422,551.03 422,551.03	0.00 0.00	746,244.00 746,244.00	0.33	323,692.97 323,692.97
137,550.000 INTEVAC INC 461148108	5.2300 5.2300	698,482.34 698,482.34	0.00 0.00	719,386.50 719,386.50	0.32	20,904.16 20,904.16
225,789.000 INVACARE CORP 461203101	4.3000 4.3000	2,364,493.87 2,364,493.87	0.00 0.00	970,892.70 970,892.70	0.43	-1,393,601.17 -1,393,601.17
209,600.000 INTREPID POTASH INC 46121Y102	2.6000 2.6000	817,407.04 817,407.04	0.00 0.00	544,960.00 544,960.00	0.24	-272,447.04 -272,447.04
63,957.000 IRIDIUM COMMUNICATIONS INC 46269C102	18.4500 18.4500	474,561.70 474,561.70	0.00 0.00	1,180,006.65 1,180,006.65	0.52	705,444.95 705,444.95
11,770.000 JERASH HOLDINGS US INC 47632P101	5.8500 5.8500	73,675.16 73,675.16	0.00 0.00	68,854.50 68,854.50	0.03	-4,820.66 -4,820.66
39,665.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	23.4500 23.4500	1,145,813.47 1,145,813.47	0.00 0.00	930,144.25 930,144.25	0.41	-215,669.22 -215,669.22
36,584.000 K12 INC 48273U102	24.7900 24.7900	422,137.11 422,137.11	0.00 0.00	906,917.36 906,917.36	0.40	484,780.25 484,780.25
117,247.000 KEMET CORP 488360207	17.5400 17.5400	1,040,472.82 1,040,472.82	0.00 0.00	2,056,512.38 2,056,512.38	0.91	1,016,039.56 1,016,039.56

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,728.000 KEYW HOLDING CORP/THE 493723100	6.6900 6.6900	756,021.58 756,021.58	0.00 0.00	941,470.32 941,470.32	 0.42	185,448.74 185,448.74
89,785.000 KNOWLES CORP 49926D109	13.3100 13.3100	1,101,957.93 1,101,957.93	0.00 0.00	1,195,038.35 1,195,038.35	 0.53	93,080.42 93,080.42
210,579.000 KOPIN CORP 500600101	0.9990 0.9990	622,469.31 622,469.31	0.00 0.00	210,368.42 210,368.42	 0.09	-412,100.89 -412,100.89
150,949.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	14.0900 14.0900	834,426.83 834,426.83	0.00 0.00	2,126,871.41 2,126,871.41	 0.94	1,292,444.58 1,292,444.58
58,329.000 KRATON CORP 50077C106	21.8400 21.8400	2,171,479.75 2,171,479.75	0.00 0.00	1,273,905.36 1,273,905.36	 0.56	-897,574.39 -897,574.39
63,428.000 KULICKE & SOFFA INDUSTRIES INC 501242101	20.2700 20.2700	521,915.33 521,915.33	7,695.36 7,695.36	1,285,685.56 1,285,685.56	 0.57	763,770.23 763,770.23
24,600.000 LGI HOMES INC 50187T106	45.2200 45.2200	1,047,455.81 1,047,455.81	0.00 0.00	1,112,412.00 1,112,412.00	 0.49	64,956.19 64,956.19
34,300.000 LSB INDUSTRIES INC 502160104	5.5200 5.5200	312,322.89 312,322.89	0.00 0.00	189,336.00 189,336.00	 0.08	-122,986.89 -122,986.89
106,246.000 LANDEC CORP 514766104	11.8400 11.8400	1,169,362.93 1,169,362.93	0.00 0.00	1,257,952.64 1,257,952.64	 0.56	88,589.71 88,589.71

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,141.000 LEAF GROUP LTD 52177G102	6.8500 6.8500	302,660.36 302,660.36	0.00 0.00	398,265.85 398,265.85	 0.18	95,605.49 95,605.49
167,607.000 LIBBEY INC 529898108	3.8800 3.8800	1,069,372.40 1,069,372.40	0.00 0.00	650,315.16 650,315.16	 0.29	-419,057.24 -419,057.24
59,452.000 LIMELIGHT NETWORKS INC 53261M104	2.3400 2.3400	175,261.50 175,261.50	0.00 0.00	139,117.68 139,117.68	 0.06	-36,143.82 -36,143.82
64,498.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	9.5200 9.5200	881,618.58 881,618.58	0.00 0.00	614,020.96 614,020.96	 0.27	-267,597.62 -267,597.62
49,267.000 WILLIAM LYON HOMES 552074700	10.6900 10.6900	786,092.21 786,092.21	0.00 0.00	526,664.23 526,664.23	 0.23	-259,427.98 -259,427.98
149,876.000 MBIA INC 55262C100	8.9200 8.9200	1,132,993.22 1,132,993.22	0.00 0.00	1,336,893.92 1,336,893.92	 0.59	203,900.70 203,900.70
51,034.000 MDC HOLDINGS INC 552676108	28.1100 28.1100	1,144,818.60 1,144,818.60	0.00 0.00	1,434,565.74 1,434,565.74	 0.64	289,747.14 289,747.14
38,913.000 MGIC INVESTMENT CORP 552848103	10.4600 10.4600	271,432.99 271,432.99	0.00 0.00	407,029.98 407,029.98	 0.18	135,596.99 135,596.99
44,252.000 M/I HOMES INC 55305B101	21.0200 21.0200	944,090.73 944,090.73	0.00 0.00	930,177.04 930,177.04	 0.41	-13,913.69 -13,913.69

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
102,232.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	14.5100 14.5100	1,972,681.86 1,972,681.86	0.00 0.00	1,483,386.32 1,483,386.32	 0.66	-489,295.54 -489,295.54
25,706.000 MAMMOTH ENERGY SERVICES INC 56155L108	17.9800 17.9800	818,067.99 818,067.99	0.00 0.00	462,193.88 462,193.88	 0.20	-355,874.11 -355,874.11
13,637.000 MARINEMAX INC 567908108	18.3100 18.3100	258,393.06 258,393.06	0.00 0.00	249,693.47 249,693.47	 0.11	-8,699.59 -8,699.59
67,979.000 MATADOR RESOURCES CO 576485205	15.5300 15.5300	1,361,597.51 1,361,597.51	0.00 0.00	1,055,713.87 1,055,713.87	 0.47	-305,883.64 -305,883.64
45,317.000 MATRIX SERVICE CO 576853105	17.9400 17.9400	450,419.02 450,419.02	0.00 0.00	812,986.98 812,986.98	 0.36	362,567.96 362,567.96
123,054.000 MAXWELL TECHNOLOGIES INC 577767106	2.0700 2.0700	670,640.95 670,640.95	0.00 0.00	254,721.78 254,721.78	 0.11	-415,919.17 -415,919.17
55,497.000 MAXLINEAR INC 57776J100	17.6000 17.6000	716,263.23 716,263.23	0.00 0.00	976,747.20 976,747.20	 0.43	260,483.97 260,483.97
46,810.000 MCCLATCHY CO/THE 579489303	7.6500 7.6500	455,652.85 455,652.85	0.00 0.00	358,096.50 358,096.50	 0.16	-97,556.35 -97,556.35
116,722.000 MERITOR INC 59001K100	16.9100 16.9100	579,468.21 579,468.21	0.00 0.00	1,973,769.02 1,973,769.02	 0.87	1,394,300.81 1,394,300.81

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,243.000 MILACRON HOLDINGS CORP 59870L106	11.8900 11.8900	1,975,965.54 1,975,965.54	0.00 0.00	1,310,789.27 1,310,789.27	 0.58	-665,176.27 -665,176.27
40,349.000 HERMAN MILLER INC 600544100	30.2500 30.2500	1,203,290.19 1,203,290.19	8,108.36 8,108.36	1,220,557.25 1,220,557.25	 0.54	17,267.06 17,267.06
113,790.000 MODINE MANUFACTURING CO 607828100	10.8100 10.8100	1,413,511.20 1,413,511.20	0.00 0.00	1,230,069.90 1,230,069.90	 0.54	-183,441.30 -183,441.30
73,384.000 MUELLER INDUSTRIES INC 624756102	23.3600 23.3600	1,283,110.35 1,283,110.35	0.00 0.00	1,714,250.24 1,714,250.24	 0.76	431,139.89 431,139.89
218,504.000 MUELLER WATER PRODUCTS INC 624758108	9.1000 9.1000	937,337.88 937,337.88	0.00 0.00	1,988,386.40 1,988,386.40	 0.88	1,051,048.52 1,051,048.52
68,882.000 NCI BUILDING SYSTEMS INC 628852204	7.2500 7.2500	637,653.13 637,653.13	0.00 0.00	499,394.50 499,394.50	 0.22	-138,258.63 -138,258.63
47,700.000 NCR CORP 62886E108	23.0800 23.0800	1,307,277.44 1,307,277.44	0.00 0.00	1,100,916.00 1,100,916.00	 0.49	-206,361.44 -206,361.44
168,341.000 NN INC 629337106	6.7100 6.7100	1,475,986.16 1,475,986.16	0.00 0.00	1,129,568.11 1,129,568.11	 0.50	-346,418.05 -346,418.05
10,790.000 NANOMETRICS INC 630077105	27.3300 27.3300	279,687.07 279,687.07	0.00 0.00	294,890.70 294,890.70	 0.13	15,203.63 15,203.63

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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
178,466.000 NEOPHOTONICS CORP 64051T100	6.4800 6.4800	791,762.91 791,762.91	0.00 0.00	1,156,459.68 1,156,459.68	 0.51	364,696.77 364,696.77
24,934.000 NEW HOME CO INC/THE 645370107	5.2300 5.2300	179,904.56 179,904.56	0.00 0.00	130,404.82 130,404.82	 0.06	-49,499.74 -49,499.74
235,132.000 NEWPARK RESOURCES INC 651718504	6.8700 6.8700	1,050,353.51 1,050,353.51	0.00 0.00	1,615,356.84 1,615,356.84	 0.72	565,003.33 565,003.33
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0165 0.0165	3,626.29 3,626.29	0.00 0.00	1,741.89 1,741.89	 0.00	-1,884.40 -1,884.40
96,480.000 NORTHWEST PIPE CO 667746101	23.2900 23.2900	1,592,517.02 1,592,517.02	0.00 0.00	2,247,019.20 2,247,019.20	 1.00	654,502.18 654,502.18
16,813.000 OLD LINE BANCSHARES INC 67984M100	26.3200 26.3200	519,031.58 519,031.58	0.00 0.00	442,518.16 442,518.16	 0.20	-76,513.42 -76,513.42
24,116.000 OLIN CORP 680665205	20.1100 20.1100	510,051.23 510,051.23	0.00 0.00	484,972.76 484,972.76	 0.21	-25,078.47 -25,078.47
41,196.000 OOMA INC 683416101	13.8800 13.8800	397,540.48 397,540.48	0.00 0.00	571,800.48 571,800.48	 0.25	174,260.00 174,260.00
121,377.000 OWENS & MINOR INC 690732102	6.3300 6.3300	1,652,239.23 1,652,239.23	8,630.78 8,630.78	768,316.41 768,316.41	 0.34	-883,922.82 -883,922.82

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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
57,068.000 PCM INC 69323K100	17.6100 17.6100	590,609.28 590,609.28	0.00 0.00	1,004,967.48 1,004,967.48	0.45	414,358.20 414,358.20
18,778.000 PC-TEL INC 69325Q105	4.2900 4.2900	119,151.35 119,151.35	0.00 0.00	80,557.62 80,557.62	0.04	-38,593.73 -38,593.73
26,152.000 PGT INNOVATIONS INC 69336V101	15.8500 15.8500	35,927.80 35,927.80	0.00 0.00	414,509.20 414,509.20	0.18	378,581.40 378,581.40
35,568.000 PARK ELECTROCHEMICAL CORP 700416209	18.0700 18.0700	527,652.99 527,652.99	3,556.80 3,556.80	642,713.76 642,713.76	0.28	115,060.77 115,060.77
11,323.000 PARK-OHIO HOLDINGS CORP 700666100	30.6900 30.6900	413,818.22 413,818.22	0.00 0.00	347,502.87 347,502.87	0.15	-66,315.35 -66,315.35
75,715.000 PATTERSON-UTI ENERGY INC 703481101	10.3500 10.3500	1,298,157.80 1,298,157.80	0.00 0.00	783,650.25 783,650.25	0.35	-514,507.55 -514,507.55
84,039.000 PERCEPTRON INC 71361F100	8.0600 8.0600	624,144.32 624,144.32	0.00 0.00	677,354.34 677,354.34	0.30	53,210.02 53,210.02
79,200.000 PERSPECTA INC 715347100	17.2200 17.2200	1,756,173.26 1,756,173.26	3,675.00 3,675.00	1,363,824.00 1,363,824.00	0.60	-392,349.26 -392,349.26
90,500.000 PITNEY BOWES INC 724479100	5.9100 5.9100	654,627.17 654,627.17	0.00 0.00	534,855.00 534,855.00	0.24	-119,772.17 -119,772.17

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34,862.000 POWER SOLUTIONS INTERNATIONAL 73933G202	9.2500 9.2500	311,540.36 311,540.36	0.00 0.00	322,473.50 322,473.50	 0.14	10,933.14 10,933.14
52,357.000 PURE CYCLE CORP 746228303	9.9300 9.9300	218,852.26 218,852.26	0.00 0.00	519,905.01 519,905.01	 0.23	301,052.75 301,052.75
76,128.000 QUANEX BUILDING PRODUCTS CORP 747619104	13.5900 13.5900	1,109,862.79 1,109,862.79	0.00 0.00	1,034,579.52 1,034,579.52	 0.46	-75,283.27 -75,283.27
58,853.000 R1 RCM INC 749397105	7.9500 7.9500	508,727.46 508,727.46	0.00 0.00	467,881.35 467,881.35	 0.21	-40,846.11 -40,846.11
26,192.000 REV GROUP INC 749527107	7.5100 7.5100	424,441.47 424,441.47	0.00 0.00	196,701.92 196,701.92	 0.09	-227,739.55 -227,739.55
98,914.000 RTI SURGICAL INC 74975N105	3.7000 3.7000	346,349.07 346,349.07	0.00 0.00	365,981.80 365,981.80	 0.16	19,632.73 19,632.73
179,711.000 RTW RETAILWINDS INC 74980D100	2.8300 2.8300	718,027.99 718,027.99	0.00 0.00	508,582.13 508,582.13	 0.23	-209,445.86 -209,445.86
64,202.000 RADIAN GROUP INC 750236101	16.3600 16.3600	882,235.04 882,235.04	0.00 0.00	1,050,344.72 1,050,344.72	 0.47	168,109.68 168,109.68
23,196.000 RADNET INC 750491102	10.1700 10.1700	297,231.81 297,231.81	0.00 0.00	235,903.32 235,903.32	 0.10	-61,328.49 -61,328.49

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37,138.000 RANGER ENERGY SERVICES INC 75282U104	5.1700 5.1700	319,821.31 319,821.31	0.00 0.00	192,003.46 192,003.46	 0.09	-127,817.85 -127,817.85
15,100.000 RENASANT CORP 75970E107	30.1800 30.1800	660,400.58 660,400.58	3,192.00 3,192.00	455,718.00 455,718.00	 0.20	-204,682.58 -204,682.58
13,300.000 RESIDEO TECHNOLOGIES INC 76118Y104	20.5500 20.5500	276,198.71 276,198.71	0.00 0.00	273,315.00 273,315.00	 0.12	-2,883.71 -2,883.71
204,530.000 RIBBON COMMUNICATIONS INC 762544104	4.8200 4.8200	1,184,175.82 1,184,175.82	0.00 0.00	985,834.60 985,834.60	 0.44	-198,341.22 -198,341.22
131,251.000 RUBICON PROJECT INC/THE 78112V102	3.7300 3.7300	281,640.93 281,640.93	0.00 0.00	489,566.23 489,566.23	 0.22	207,925.30 207,925.30
40,248.000 RUDOLPH TECHNOLOGIES INC 781270103	20.4700 20.4700	695,313.19 695,313.19	0.00 0.00	823,876.56 823,876.56	 0.36	128,563.37 128,563.37
34,520.000 SANMINA CORP 801056102	24.0600 24.0600	591,529.72 591,529.72	0.00 0.00	830,551.20 830,551.20	 0.37	239,021.48 239,021.48
28,700.000 SEACOAST BANKING CORP OF FLORI 811707801	26.0200 26.0200	790,454.77 790,454.77	0.00 0.00	746,774.00 746,774.00	 0.33	-43,680.77 -43,680.77
54,695.000 SEARS HOMETOWN AND OUTLET STOR 812362101	2.1300 2.1300	95,041.41 95,041.41	0.00 0.00	116,500.35 116,500.35	 0.05	21,458.94 21,458.94

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68,550.000 SECUREWORKS CORP 81374A105	16.8900 16.8900	808,833.80 808,833.80	0.00 0.00	1,157,809.50 1,157,809.50	 0.51	348,975.70 348,975.70
33,800.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	15.3500 15.3500	596,022.36 596,022.36	0.00 0.00	518,830.00 518,830.00	 0.23	-77,192.36 -77,192.36
27,695.000 SIGMATRON INTERNATIONAL INC 82661L101	2.3500 2.3500	115,906.08 115,906.08	0.00 0.00	65,083.25 65,083.25	 0.03	-50,822.83 -50,822.83
114,500.000 SMART & FINAL STORES INC 83190B101	4.7400 4.7400	719,920.95 719,920.95	0.00 0.00	542,730.00 542,730.00	 0.24	-177,190.95 -177,190.95
49,125.000 SOUTHERN NATIONAL BANCORP OF V 843395104	13.2200 13.2200	509,117.74 509,117.74	0.00 0.00	649,432.50 649,432.50	 0.29	140,314.76 140,314.76
125,869.000 SPARTAN MOTORS INC 846819100	7.2300 7.2300	738,690.82 738,690.82	0.00 0.00	910,032.87 910,032.87	 0.40	171,342.05 171,342.05
178,984.000 STAGE STORES INC 85254C305	0.7400 0.7400	331,593.90 331,593.90	0.00 0.00	132,448.16 132,448.16	 0.06	-199,145.74 -199,145.74
35,841.000 STEELCASE INC 858155203	14.8300 14.8300	484,960.77 484,960.77	4,987.04 4,987.04	531,522.03 531,522.03	 0.24	46,561.26 46,561.26
SUBTOTAL UNITED STATES		123,340,677.88	80,322.54	131,455,348.90		8,114,671.02
		123,340,677.88	80,322.54	131,455,348.90	58.21	8,114,671.02

CANADA

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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
133,188.000 SUNOPTA INC 8676EP108	3.8700 3.8700	831,056.71 831,056.71	0.00 0.00	515,437.56 515,437.56	0.23	-315,619.15 -315,619.15
UNITED STATES						
103,170.000 SURGERY PARTNERS INC 86881A100	9.7900 9.7900	961,346.60 961,346.60	0.00 0.00	1,010,034.30 1,010,034.30	0.45	48,687.70 48,687.70
67,176.000 SYNALLOY CORP 871565107	16.5900 16.5900	626,494.74 626,494.74	0.00 0.00	1,114,449.84 1,114,449.84	0.49	487,955.10 487,955.10
48,905.000 SYNAPTICS INC 87157D109	37.2100 37.2100	2,193,358.61 2,193,358.61	0.00 0.00	1,819,755.05 1,819,755.05	0.81	-373,603.56 -373,603.56
42,166.000 TRI POINTE GROUP INC 87265H109	10.9300 10.9300	532,620.78 532,620.78	0.00 0.00	460,874.38 460,874.38	0.20	-71,746.40 -71,746.40
65,968.000 TTM TECHNOLOGIES INC 87305R109	9.7300 9.7300	183,527.31 183,527.31	0.00 0.00	641,868.64 641,868.64	0.28	458,341.33 458,341.33
69,505.000 TALOS ENERGY INC 87484T108	16.3200 16.3200	1,657,414.33 1,657,414.33	0.00 0.00	1,134,321.60 1,134,321.60	0.50	-523,092.73 -523,092.73
87,773.000 TEAM INC 878155100	14.6500 14.6500	1,165,439.38 1,165,439.38	0.00 0.00	1,285,874.45 1,285,874.45	0.57	120,435.07 120,435.07

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,704.000 TEJON RANCH CO 879080109	16.5800 16.5800	656,364.60 656,364.60	0.00 0.00	525,652.32 525,652.32	 0.23	-130,712.28 -130,712.28
192,198.000 TELARIA INC 879181105	2.7300 2.7300	441,551.32 441,551.32	0.00 0.00	524,700.54 524,700.54	 0.23	83,149.22 83,149.22
9,100.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	51.0900 51.0900	573,405.88 573,405.88	0.00 0.00	464,919.00 464,919.00	 0.21	-108,486.88 -108,486.88
72,638.000 3D SYSTEMS CORP 88554D205	10.1700 10.1700	734,502.20 734,502.20	0.00 0.00	738,728.46 738,728.46	 0.33	4,226.26 4,226.26
109,939.000 TIMKENSTEEL CORP 887399103	8.7400 8.7400	1,139,687.93 1,139,687.93	0.00 0.00	960,866.86 960,866.86	 0.43	-178,821.07 -178,821.07
30,156.000 TOWER INTERNATIONAL INC 891826109	23.8000 23.8000	333,619.03 333,619.03	0.00 0.00	717,712.80 717,712.80	 0.32	384,093.77 384,093.77
63,990.000 TRIMAS CORP 896215209	27.2900 27.2900	1,367,661.92 1,367,661.92	0.00 0.00	1,746,287.10 1,746,287.10	 0.77	378,625.18 378,625.18
23,500.000 TRINITY INDUSTRIES INC 896522109	20.5900 20.5900	513,012.29 513,012.29	0.00 0.00	483,865.00 483,865.00	 0.21	-29,147.29 -29,147.29
11,100.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	19.4600 19.4600	274,679.24 274,679.24	0.00 0.00	216,006.00 216,006.00	 0.10	-58,673.24 -58,673.24

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
87,709.000 TRIUMPH GROUP INC 896818101	11.5000 11.5000	2,024,187.57 2,024,187.57	0.00 0.00	1,008,653.50 1,008,653.50	0.45	-1,015,534.07 -1,015,534.07
145,659.000 TUESDAY MORNING CORP 899035505	1.7000 1.7000	486,462.57 486,462.57	0.00 0.00	247,620.30 247,620.30	0.11	-238,842.27 -238,842.27
48,200.000 TUPPERWARE BRANDS CORP 899896104	31.5700 31.5700	1,920,609.64 1,920,609.64	32,776.00 32,776.00	1,521,674.00 1,521,674.00	0.67	-398,935.64 -398,935.64
32,310.000 II-VI INC 902104108	32.4600 32.4600	789,540.25 789,540.25	0.00 0.00	1,048,782.60 1,048,782.60	0.46	259,242.35 259,242.35
82,502.000 US SILICA HOLDINGS INC 90346E103	10.1800 10.1800	1,901,955.85 1,901,955.85	5,012.63 5,012.63	839,870.36 839,870.36	0.37	-1,062,085.49 -1,062,085.49
52,590.000 ULTRA CLEAN HOLDINGS INC 90385V107	8.4700 8.4700	663,356.60 663,356.60	0.00 0.00	445,437.30 445,437.30	0.20	-217,919.30 -217,919.30
36,818.000 UMPQUA HOLDINGS CORP 904214103	15.9000 15.9000	388,514.58 388,514.58	7,731.78 7,731.78	585,406.20 585,406.20	0.26	196,891.62 196,891.62
58,648.000 UNIFI INC 904677200	22.8400 22.8400	827,373.31 827,373.31	0.00 0.00	1,339,520.32 1,339,520.32	0.59	512,147.01 512,147.01
98,296.000 UNISYS CORP 909214306	11.6300 11.6300	825,136.95 825,136.95	0.00 0.00	1,143,182.48 1,143,182.48	0.51	318,045.53 318,045.53

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
69,046.000 UNITED NATURAL FOODS INC 911163103	10.5900 10.5900	2,315,399.57 2,315,399.57	0.00 0.00	731,197.14 731,197.14	 0.32	-1,584,202.43 -1,584,202.43
61,987.000 UNIVAR INC 91336L107	17.7400 17.7400	1,187,943.14 1,187,943.14	0.00 0.00	1,099,649.38 1,099,649.38	 0.49	-88,293.76 -88,293.76
46,093.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	16.2100 16.2100	834,758.48 834,758.48	0.00 0.00	747,167.53 747,167.53	 0.33	-87,590.95 -87,590.95
184,212.000 VOXX INTERNATIONAL CORP 91829F104	3.9600 3.9600	563,706.54 563,706.54	0.00 0.00	729,479.52 729,479.52	 0.32	165,772.98 165,772.98
35,200.000 VAREX IMAGING CORP 92214X106	23.6800 23.6800	1,022,771.32 1,022,771.32	0.00 0.00	833,536.00 833,536.00	 0.37	-189,235.32 -189,235.32
95,909.000 VEECO INSTRUMENTS INC 922417100	7.4100 7.4100	1,277,928.40 1,277,928.40	0.00 0.00	710,685.69 710,685.69	 0.31	-567,242.71 -567,242.71
35,624.000 VINCE HOLDING CORP 92719W207	9.3300 9.3300	212,799.41 212,799.41	0.00 0.00	332,371.92 332,371.92	 0.15	119,572.51 119,572.51
98,640.000 VISHAY INTERTECHNOLOGY INC 928298108	18.0100 18.0100	807,119.13 807,119.13	0.00 0.00	1,776,506.40 1,776,506.40	 0.79	969,387.27 969,387.27
16,305.000 WABASH NATIONAL CORP 929566107	13.0800 13.0800	219,434.39 219,434.39	0.00 0.00	213,269.40 213,269.40	 0.09	-6,164.99 -6,164.99

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,382.000 WALKER & DUNLOP INC 93148P102	43.2500 43.2500	1,462,333.88 1,462,333.88	0.00 0.00	1,184,271.50 1,184,271.50	0.52	-278,062.38 -278,062.38
194,040.000 WESCO AIRCRAFT HOLDINGS INC 950814103	7.9000 7.9000	1,640,062.25 1,640,062.25	0.00 0.00	1,532,916.00 1,532,916.00	0.68	-107,146.25 -107,146.25
1,422.000 WESTELL TECHNOLOGIES INC 957541204	1.8900 1.8900	1,066.50 1,066.50	0.00 0.00	2,687.58 2,687.58	0.00	1,621.08 1,621.08
SUBTOTAL UNITED STATES		34,727,146.49	45,520.41	31,919,801.46		-2,807,345.03
		34,727,146.49	45,520.41	31,919,801.46	14.12	-2,807,345.03
CANADA						
669,950.000 WESTPORT FUEL SYSTEMS INC 960908309	1.3300 1.3300	1,138,461.17 1,138,461.17	0.00 0.00	891,033.50 891,033.50	0.39	-247,427.67 -247,427.67
UNITED STATES						
41,021.000 WHITING PETROLEUM CORP 966387409	22.6900 22.6900	1,271,280.77 1,271,280.77	0.00 0.00	930,766.49 930,766.49	0.41	-340,514.28 -340,514.28
31,643.000 WINNEBAGO INDUSTRIES INC 974637100	24.2100 24.2100	1,135,611.57 1,135,611.57	0.00 0.00	766,077.03 766,077.03	0.34	-369,534.54 -369,534.54
SUBTOTAL UNITED STATES		2,406,892.34	0.00	1,696,843.52		-710,048.82
		2,406,892.34	0.00	1,696,843.52	0.75	-710,048.82
TOTAL EQUITY U.S. DOLLAR		191,448,213.78	130,340.95	193,206,894.71		1,758,680.93
		191,448,213.78	130,340.95	193,206,894.71	85.57	1,758,680.93
TOTAL EQUITY		191,448,213.78	130,340.95	193,206,894.71	85.57	1,758,680.93
CASH & CASH EQUIVALENTS						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR						
UNITED STATES						
19,117,571.410 DREYFUS TREAS & AGY CSH CSH MG	100.0000	19,117,571.41	35,301.14	19,117,571.41		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	19,117,571.41	35,301.14	19,117,571.41	8.47	0.00
EQUITY						
U.S. DOLLAR						
CAYMAN ISLANDS						
29,230.000 FABRINET	51.3100	833,166.70	0.00	1,499,791.30		666,624.60
G3323L100	51.3100	833,166.70	0.00	1,499,791.30	0.66	666,624.60
UNITED KINGDOM						
79,300.000 FERROGLOBE PLC	1.5900	159,907.19	0.00	126,087.00		-33,820.19
G33856108	1.5900	159,907.19	0.00	126,087.00	0.06	-33,820.19
BERMUDA						
52,496.000 GASLOG LTD	16.4600	915,666.87	0.00	864,084.16		-51,582.71
G37585109	16.4600	915,666.87	0.00	864,084.16	0.38	-51,582.71
CAYMAN ISLANDS						
52,033.000 ICHOR HOLDINGS LTD	16.3000	1,177,943.09	0.00	848,137.90		-329,805.19
G4740B105	16.3000	1,177,943.09	0.00	848,137.90	0.38	-329,805.19
IRELAND						
74,135.000 MALLINCKRODT PLC	15.8000	1,244,519.47	0.00	1,171,333.00		-73,186.47
G5785G107	15.8000	1,244,519.47	0.00	1,171,333.00	0.52	-73,186.47
BERMUDA						

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
147,579.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	10.1900 10.1900	1,444,659.58 1,444,659.58	0.00 0.00	1,503,830.01 1,503,830.01	 0.67	59,170.43 59,170.43
82,891.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	9.9600 9.9600	876,461.99 876,461.99	0.00 0.00	825,594.36 825,594.36	 0.37	-50,867.63 -50,867.63
SUBTOTAL BERMUDA		2,321,121.57	0.00	2,329,424.37		8,302.80
		2,321,121.57	0.00	2,329,424.37	1.04	8,302.80
ISRAEL						
48,936.000 STRATASYS LTD M85548101	18.0100 18.0100	905,134.62 905,134.62	0.00 0.00	881,337.36 881,337.36	 0.39	-23,797.26 -23,797.26
AUSTRALIA						
6,400.000 TRONOX LTD Q9235V101	7.7800 7.7800	47,659.45 47,659.45	0.00 0.00	49,792.00 49,792.00	 0.02	2,132.55 2,132.55
MARSHALL ISLANDS						
143,704.000 ARDMORE SHIPPING CORP Y0207T100	4.6700 4.6700	1,035,296.88 1,035,296.88	0.00 0.00	671,097.68 671,097.68	 0.30	-364,199.20 -364,199.20
136,203.000 DIANA SHIPPING INC Y2066G104	3.1800 3.1800	498,660.61 498,660.61	0.00 0.00	433,125.54 433,125.54	 0.19	-65,535.07 -65,535.07
191,298.000 DORIAN LPG LTD Y2106R110	5.8300 5.8300	1,245,954.26 1,245,954.26	0.00 0.00	1,115,267.34 1,115,267.34	 0.49	-130,686.92 -130,686.92

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,200.000 EAGLE BULK SHIPPING INC Y2187A143	4.6100 4.6100	302,437.01 302,437.01	0.00 0.00	291,352.00 291,352.00	 0.13	-11,085.01 -11,085.01
42,496.000 GASLOG PARTNERS LP Y2687W108	19.8000 19.8000	907,048.12 907,048.12	0.00 0.00	841,420.80 841,420.80	 0.37	-65,627.32 -65,627.32
92,239.000 NAVIGATOR HOLDINGS LTD Y62132108	9.4000 9.4000	1,128,957.66 1,128,957.66	0.00 0.00	867,046.60 867,046.60	 0.38	-261,911.06 -261,911.06
58,586.000 SCORPIO TANKERS INC Y7542C106	1.7600 1.7600	172,844.14 172,844.14	0.00 0.00	103,111.36 103,111.36	 0.05	-69,732.78 -69,732.78
98,007.000 SCORPIO BULKERS INC Y7546A122	5.5300 5.5300	348,285.70 348,285.70	0.00 0.00	541,978.71 541,978.71	 0.24	193,693.01 193,693.01
128,519.000 STEALTHGAS INC Y81669106	2.7600 2.7600	540,550.23 540,550.23	0.00 0.00	354,712.44 354,712.44	 0.16	-185,837.79 -185,837.79
82,241.000 TEEKAY LNG PARTNERS LP Y8564M105	11.0200 11.0200	1,290,345.13 1,290,345.13	0.00 0.00	906,295.82 906,295.82	 0.40	-384,049.31 -384,049.31
SUBTOTAL MARSHALL ISLANDS		7,470,379.74	0.00	6,125,408.29		-1,344,971.45
		7,470,379.74	0.00	6,125,408.29	2.71	-1,344,971.45
TOTAL EQUITY U.S. DOLLAR		15,075,498.70	0.00	13,895,395.38		-1,180,103.32
		15,075,498.70	0.00	13,895,395.38	6.16	-1,180,103.32
TOTAL EQUITY		15,075,498.70	0.00	13,895,395.38	6.16	-1,180,103.32
CASH & CASH EQUIVALENTS						



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		622,593.83	0.00	622,593.83		0.00
		622,593.83	0.00	622,593.83	0.28	0.00
PAYABLE FOR CUSTODIAN FEES		-4,960.00	0.00	-4,960.00		0.00
		-4,960.00	0.00	-4,960.00	0.00	0.00
MSC PAYABLE - CLASS C2		-324,868.25	0.00	-324,868.25		0.00
		-324,868.25	0.00	-324,868.25	-0.14	0.00
PAYABLE FOR TRUSTEE FEES		-12,162.58	0.00	-12,162.58		0.00
		-12,162.58	0.00	-12,162.58	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-715,525.11	0.00	-715,525.11		0.00
		-715,525.11	0.00	-715,525.11	-0.32	0.00
REBATE RECEIVABLE		18,602.83	0.00	18,602.83		0.00
		18,602.83	0.00	18,602.83	0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,428.36	0.00	-7,428.36		0.00
		-7,428.36	0.00	-7,428.36	0.00	0.00
SUBTOTAL U.S. DOLLAR		-423,747.64	0.00	-423,747.64		0.00
		-423,747.64	0.00	-423,747.64	-0.18	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-423,747.64	0.00	-423,747.64		0.00
		-423,747.64	0.00	-423,747.64	-0.18	0.00



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS		-423,747.64	0.00	-423,747.64	-0.18	0.00
TOTAL ASSETS - BASE:		225,217,536.25	165,642.09	225,796,113.86	100.02	578,577.61
NET ASSETS - BASE:				225,961,755.95		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		7,035.16	0.00	7,035.16		0.00
		5,151.53	0.00	5,150.94	0.01	-0.59
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-6,990.24	0.00	-6,990.24		0.00
		-5,119.29	0.00	-5,118.05	-0.01	1.24
SUBTOTAL CANADIAN DOLLAR		44.92	0.00	44.92		0.00
		32.24	0.00	32.89	0.00	0.65
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		44.92	0.00	44.92		0.00
		32.24	0.00	32.89	0.00	0.65
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-278,349.78	0.00	-278,349.78		0.00
		-318,822.67	0.00	-318,195.55	-0.46	627.12
RECEIVABLE FOR INVESTMENTS SOLD		278,349.78	0.00	278,349.78		0.00
		318,279.05	0.00	318,195.55	0.46	-83.50
DIVIDENDS RECEIVABLE RECLAIM		0.00	6,285.01	0.00		0.00
		0.00	7,184.72	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT		0.00	6,285.01	0.00		0.00
		-543.62	7,184.72	0.00	0.00	543.62
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		0.00	6,285.01	0.00		0.00
		-543.62	7,184.72	0.00	0.00	543.62

12/31/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
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	16,137.08	0.00		0.00
			0.00	1,863.58	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.05	0.00	0.05	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		2.76	0.00	2.76		0.00
			0.19	0.00	0.19	0.00	0.00
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	3,725.23	0.00		0.00
			0.00	3,778.89	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,999.61	0.00	-4,999.61		0.00
		-4,999.61	0.00	-4,999.61	-0.01	0.00
FFX CONTRACTS RECEIVABLE		323,941.96	0.00	323,941.96		0.00
		323,941.96	0.00	323,941.96	0.47	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,140,449.47	0.00	1,140,449.47		0.00
		1,140,449.47	0.00	1,140,449.47	1.66	0.00
MSC PAYABLE - CLASS C2		-89,197.23	0.00	-89,197.23		0.00
		-89,197.23	0.00	-89,197.23	-0.13	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-507,636.76	0.00	-507,636.76		0.00
		-507,636.76	0.00	-507,636.76	-0.74	0.00
PAYABLE FOR CUSTODIAN FEES		-5,518.00	0.00	-5,518.00		0.00
		-5,518.00	0.00	-5,518.00	-0.01	0.00
REBATE RECEIVABLE		6,886.18	0.00	6,886.18		0.00
		6,886.18	0.00	6,886.18	0.01	0.00
PAYABLE FOR TRUSTEE FEES		-3,635.43	0.00	-3,635.43		0.00
		-3,635.43	0.00	-3,635.43	-0.01	0.00
2,641,532.150 DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,641,532.15	4,751.90	2,641,532.15		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	2,641,532.15	4,751.90	2,641,532.15	3.84	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		3,501,822.73	4,751.90	3,501,822.73		0.00
		3,501,822.73	4,751.90	3,501,822.73	5.08	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		3,501,822.73	4,751.90	3,501,822.73		0.00
		3,501,822.73	4,751.90	3,501,822.73	5.08	0.00
TOTAL CASH & CASH EQUIVALENTS						
		3,501,311.62	17,579.09	3,501,855.89	5.08	544.27
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP	91.0000	110,041.03	1,041.92	112,021.00		1,979.97
909218AB5 6.625% 05/15/2021 DD 05/18/11	91.0000	110,041.03	1,041.92	112,021.00	0.16	1,979.97
EQUITY						
CANADIAN DOLLAR						
CANADA						
19,728.000 CANADIAN WESTERN BANK	26.0400	207,280.97	5,129.28	513,717.12		306,436.15
NC2188281	19.0657	191,006.67	3,755.51	376,129.10	0.55	185,122.43
32,396.000 COMPUTER MODELLING GROUP LTD	6.0900	325,690.87	0.00	197,291.64		-128,399.23
NC2223351	4.4589	250,255.40	0.00	144,451.34	0.21	-105,804.06
1,790.000 E-L FINANCIAL CORP LTD	736.0000	798,508.85	2,237.50	1,317,440.00		518,931.15
NC2306388	538.8783	706,369.24	1,638.82	964,592.18	1.40	258,222.94
5,142.000 MAGELLAN AEROSPACE CORP	14.9800	94,799.97	0.00	77,027.16		-17,772.81
NC2556982	10.9679	73,938.29	0.00	56,397.10	0.08	-17,541.19

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,978.000 PASON SYSTEMS INC NC2569563	18.2900 13.3914	623,298.56 479,433.43	0.00 0.00	658,037.62 481,796.47	0.70	34,739.06 2,363.04
131,109.000 SPROTT INC NCB2RJSY9	2.5700 1.8817	446,828.54 350,059.19	0.00 0.00	336,950.13 246,705.32	0.36	-109,878.41 -103,353.87
18,999.000 GENWORTH MI CANADA INC NCB3NWXJQ9	40.2000 29.4333	382,955.95 366,391.33	0.00 0.00	763,759.80 559,203.25	0.81	380,803.85 192,811.92
18,234.000 AUTOCANADA INC NCB5TZQH3	11.3500 8.3101	279,031.21 213,758.07	0.00 0.00	206,955.90 151,527.24	0.22	-72,075.31 -62,230.83
10,621.000 TMX GROUP LTD NCB8KH5G1	70.7300 51.7865	431,337.69 320,372.15	0.00 0.00	751,223.33 550,024.40	0.80	319,885.64 229,652.25
33,424.000 ALAMOS GOLD INC NEW NCBZ3DNP9 CL A	4.9100 3.5950	203,150.85 157,617.93	0.00 0.00	164,111.84 120,158.03	0.17	-39,039.01 -37,459.90
SUBTOTAL CANADA		3,792,883.46	7,366.78	4,986,514.54		1,193,631.08
		3,109,201.70	5,394.33	3,650,984.43	5.30	541,782.73
TOTAL EQUITY CANADIAN DOLLAR		3,792,883.46	7,366.78	4,986,514.54		1,193,631.08
		3,109,201.70	5,394.33	3,650,984.43	5.30	541,782.73
EURO CURRENCY UNIT						
AUSTRIA						
1,820.000 MAYR MELNHOF KARTON AG EA4563642	110.0000 125.7465	172,392.88 197,426.49	0.00 0.00	200,200.00 228,858.63	0.33	27,807.12 31,432.14
BELGIUM						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,480.000 UMICORE SA EBBF44467	34.8600 39.8502	39,696.25 47,683.59	0.00 0.00	51,592.80 58,978.31	0.09	11,896.55 11,294.72
FINLAND						
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	26.8200 30.6593	118,443.71 140,378.90	0.00 0.00	140,027.22 160,072.12	0.23	21,583.51 19,693.22
FRANCE						
6,501.000 ROTHSCHILD & CO EF4672301	30.8500 35.2662	134,993.52 167,794.20	0.00 0.00	200,555.85 229,265.42	0.33	65,562.33 61,471.22
TOTAL EQUITY EURO CURRENCY UNIT		465,526.36 553,283.18	0.00 0.00	592,375.87 677,174.48	0.98	126,849.51 123,891.30
HONG KONG DOLLAR						
HONG KONG						
19,428.000 FIRST PACIFIC CO LTD FH6339870 HK/00142	3.0200 0.3857	94,766.79 12,205.61	0.00 0.00	58,672.56 7,493.92	0.01	-36,094.23 -4,711.69
352,540.000 VALUE PARTNERS GROUP LTD FHB28XTQ3 HK/00806	5.4300 0.6935	2,025,785.95 260,954.73	0.00 0.00	1,914,292.20 244,502.06	0.36	-111,493.75 -16,452.67
SUBTOTAL HONG KONG		2,120,552.74 273,160.34	0.00 0.00	1,972,964.76 251,995.98	0.37	-147,587.98 -21,164.36
TOTAL EQUITY HONG KONG DOLLAR		2,120,552.74 273,160.34	0.00 0.00	1,972,964.76 251,995.98	0.37	-147,587.98 -21,164.36
MEXICAN PESO						
MEXICO						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
176,971.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	33.5000 1.7010	4,402,954.98 290,256.57	0.00 0.00	5,928,528.50 301,036.04	0.44	1,525,573.52 10,779.47
NORWEGIAN KRONE						
NORWAY						
22,713.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	208.8000 24.1132	4,046,180.82 496,764.55	0.00 0.00	4,742,474.40 547,683.59	0.80	696,293.58 50,919.04
POUND STERLING						
UNITED KINGDOM						
22,136.000 CLARKSON PLC EX0201833	19.0000 24.1984	452,059.63 601,791.16	0.00 0.00	420,584.00 535,655.78	0.78	-31,475.63 -66,135.38
93,923.000 ASHMORE GROUP PLC EXB132NW7	3.6560 4.6563	256,315.17 381,726.90	0.00 0.00	343,382.49 437,331.94	0.64	87,067.32 55,605.04
SUBTOTAL UNITED KINGDOM		708,374.80	0.00	763,966.49		55,591.69
		983,518.06	0.00	972,987.72	1.42	-10,530.34
TOTAL EQUITY POUND STERLING		708,374.80	0.00	763,966.49		55,591.69
		983,518.06	0.00	972,987.72	1.42	-10,530.34
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,020.000 CORONATION FUND MANAGERS LTD KS6622713	41.3500 2.8745	420,325.94 47,962.87	0.00 0.00	621,077.00 43,175.32	0.06	200,751.06 -4,787.55
SWISS FRANC						
SWITZERLAND						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7.000 EDMOND DE ROTHSCHILD SUISSE SA ES4079996	15,000.0000 15,216.0682	100,600.80 107,201.05	0.00 0.00	105,000.00 106,512.48	0.15	4,399.20 -688.57
2,285.000 VONTOBEL HOLDING AG ES7123106	50.4000 51.1260	55,719.26 57,716.32	0.00 0.00	115,164.00 116,822.89	0.17	59,444.74 59,106.57
SUBTOTAL SWITZERLAND		156,320.06 164,917.37	0.00 0.00	220,164.00 223,335.37	0.32	63,843.94 58,418.00
TOTAL EQUITY SWISS FRANC		156,320.06 164,917.37	0.00 0.00	220,164.00 223,335.37	0.32	63,843.94 58,418.00
U.S. DOLLAR						
BERMUDA						
10,400.000 ASSURED GUARANTY LTD G0585R106	38.2800 38.2800	168,773.48 168,773.48	0.00 0.00	398,112.00 398,112.00	0.58	229,338.52 229,338.52
1,700.000 BANK OF NT BUTTERFIELD & SON L G0772R208	31.3500 31.3500	78,088.47 78,088.47	0.00 0.00	53,295.00 53,295.00	0.08	-24,793.47 -24,793.47
8,086.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	36.5400 36.5400	315,295.59 315,295.59	0.00 0.00	295,462.44 295,462.44	0.43	-19,833.15 -19,833.15
70.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	857.6900 857.6900	33,818.34 33,818.34	0.00 0.00	60,038.30 60,038.30	0.09	26,219.96 26,219.96
SUBTOTAL BERMUDA		595,975.88 595,975.88	0.00 0.00	806,907.74 806,907.74	1.18	210,931.86 210,931.86
CANADA						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,422.000 FRANCO-NEVADA CORP 351858105	70.1700 70.1700	95,406.08 95,406.08	0.00 0.00	169,951.74 169,951.74	 0.25	74,545.66 74,545.66
22,594.000 RITCHIE BROS AUCTIONEERS INC 767744105	32.7200 32.7200	156,697.25 156,697.25	0.00 0.00	739,275.68 739,275.68	 1.07	582,578.43 582,578.43
SUBTOTAL CANADA		252,103.33	0.00	909,227.42		657,124.09
		252,103.33	0.00	909,227.42	1.32	657,124.09
CAYMAN ISLANDS						
4,575.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	34.5000 34.5000	207,529.83 207,529.83	0.00 0.00	157,837.50 157,837.50	 0.23	-49,692.33 -49,692.33
7,113.000 FRESH DEL MONTE PRODUCE INC G36738105	28.2700 28.2700	208,322.56 208,322.56	0.00 0.00	201,084.51 201,084.51	 0.29	-7,238.05 -7,238.05
SUBTOTAL CAYMAN ISLANDS		415,852.39	0.00	358,922.01		-56,930.38
		415,852.39	0.00	358,922.01	0.52	-56,930.38
CHILE						
3,789.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	25.1300 25.1300	70,559.04 70,559.04	1,576.75 1,576.75	95,217.57 95,217.57	 0.14	24,658.53 24,658.53
LEBANON						
7,934.000 BLOM BANK SAL 093688109 GDR	9.4500 9.4500	66,204.28 66,204.28	0.00 0.00	74,976.30 74,976.30	 0.11	8,772.02 8,772.02
LUXEMBOURG						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,012.000 TRINSEO SA	45.7800	52,988.49	0.00	46,329.36		-6,659.13
L9340P101	45.7800	52,988.49	0.00	46,329.36	0.07	-6,659.13
PUERTO RICO						
8,980.000 POPULAR INC	47.2200	342,769.08	2,245.00	424,035.60		81,266.52
733174700	47.2200	342,769.08	2,245.00	424,035.60	0.62	81,266.52
SOUTH AFRICA						
45,150.000 GOLD FIELDS LTD	3.5200	155,017.88	0.00	158,928.00		3,910.12
38059T106 ADR	3.5200	155,017.88	0.00	158,928.00	0.23	3,910.12
UNITED STATES						
16,778.000 ABM INDUSTRIES INC	32.1100	273,565.89	0.00	538,741.58		265,175.69
000957100	32.1100	273,565.89	0.00	538,741.58	0.78	265,175.69
6,323.000 ATN INTERNATIONAL INC	71.5300	180,903.80	1,074.91	452,284.19		271,380.39
00215F107	71.5300	180,903.80	1,074.91	452,284.19	0.66	271,380.39
33,405.000 AVX CORP	15.2500	361,268.85	0.00	509,426.25		148,157.40
002444107	15.2500	361,268.85	0.00	509,426.25	0.74	148,157.40
1,109.000 AARON'S INC	42.0500	27,711.00	38.82	46,633.45		18,922.45
002535300	42.0500	27,711.00	38.82	46,633.45	0.07	18,922.45
4,463.000 ADTRAN INC	10.7400	74,816.72	0.00	47,932.62		-26,884.10
00738A106	10.7400	74,816.72	0.00	47,932.62	0.07	-26,884.10

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
4,700.000	AIR LEASE CORP	30.2100	153,880.35	0.00	141,987.00		-11,893.35
	00912X302	30.2100	153,880.35	0.00	141,987.00	0.21	-11,893.35
3,028.000	ALAMO GROUP INC	77.3200	204,568.40	0.00	234,124.96		29,556.56
	011311107	77.3200	204,568.40	0.00	234,124.96	0.34	29,556.56
3,878.000	ALBEMARLE CORP	77.0700	184,162.98	1,299.13	298,877.46		114,714.48
	012653101	77.0700	184,162.98	1,299.13	298,877.46	0.43	114,714.48
1,583.000	ALLEGHANY CORP	623.3200	347,945.71	0.00	986,715.56		638,769.85
	017175100	623.3200	347,945.71	0.00	986,715.56	1.43	638,769.85
2,797.000	ALLEGIANT TRAVEL CO	100.2200	369,374.40	0.00	280,315.34		-89,059.06
	01748X102	100.2200	369,374.40	0.00	280,315.34	0.41	-89,059.06
5,025.000	ALLETE INC	76.2200	195,123.29	0.00	383,005.50		187,882.21
	018522300	76.2200	195,123.29	0.00	383,005.50	0.56	187,882.21
16,227.000	ALLIANCEBERNSTEIN HOLDING LP	27.3200	226,793.82	0.00	443,321.64		216,527.82
	01881G106	27.3200	226,793.82	0.00	443,321.64	0.64	216,527.82
19,015.000	AMERICAN EAGLE OUTFITTERS INC	19.3300	293,775.33	0.00	367,559.95		73,784.62
	02553E106	19.3300	293,775.33	0.00	367,559.95	0.53	73,784.62
9,033.000	AMES NATIONAL CORP	25.4200	161,869.97	0.00	229,618.86		67,748.89
	031001100	25.4200	161,869.97	0.00	229,618.86	0.33	67,748.89

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,631.000 APOGEE ENTERPRISES INC 037598109	29.8500 29.8500	329,252.16 329,252.16	0.00 0.00	227,785.35 227,785.35	 0.33	-101,466.81 -101,466.81
1,517.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	53.9400 53.9400	38,128.09 38,128.09	0.00 0.00	81,826.98 81,826.98	 0.12	43,698.89 43,698.89
3,204.000 APTARGROUP INC 038336103	94.0700 94.0700	79,341.78 79,341.78	0.00 0.00	301,400.28 301,400.28	 0.44	222,058.50 222,058.50
15,275.000 AQUA AMERICA INC 03836W103	34.1900 34.1900	221,127.04 221,127.04	0.00 0.00	522,252.25 522,252.25	 0.76	301,125.21 301,125.21
6,362.000 ARCOSA INC 039653100	27.6900 27.6900	47,294.22 47,294.22	0.00 0.00	176,163.78 176,163.78	 0.26	128,869.56 128,869.56
50,437.000 ARES MANAGEMENT CORP 03990B101	17.7800 17.7800	959,570.45 959,570.45	0.00 0.00	896,769.86 896,769.86	 1.30	-62,800.59 -62,800.59
6,963.000 ARGAN INC 04010E109	37.8400 37.8400	290,226.71 290,226.71	0.00 0.00	263,479.92 263,479.92	 0.38	-26,746.79 -26,746.79
7,300.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	22.1100 22.1100	241,917.55 241,917.55	0.00 0.00	161,403.00 161,403.00	 0.23	-80,514.55 -80,514.55
14,982.000 ASSOCIATED BANC-CORP 045487105	19.7900 19.7900	237,801.63 237,801.63	0.00 0.00	296,493.78 296,493.78	 0.43	58,692.15 58,692.15

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,202.000	ASSOCIATED CAPITAL GROUP INC	35.2300	108,422.92	620.20	218,496.46		110,073.54
	045528106	35.2300	108,422.92	620.20	218,496.46	0.32	110,073.54
292.000	ATRION CORP	741.0800	101,792.65	0.00	216,395.36		114,602.71
	049904105	741.0800	101,792.65	0.00	216,395.36	0.31	114,602.71
11,690.000	BOK FINANCIAL CORP	73.3300	482,830.03	0.00	857,227.70		374,397.67
	05561Q201	73.3300	482,830.03	0.00	857,227.70	1.24	374,397.67
4,584.000	BALCHEM CORP	78.3500	125,172.20	2,154.48	359,156.40		233,984.20
	057665200	78.3500	125,172.20	2,154.48	359,156.40	0.52	233,984.20
11,063.000	BANK OF HAWAII CORP	67.3200	313,771.81	0.00	744,761.16		430,989.35
	062540109	67.3200	313,771.81	0.00	744,761.16	1.08	430,989.35
3,159.000	BANK OZK	22.8300	84,662.46	0.00	72,119.97		-12,542.49
	06417N103	22.8300	84,662.46	0.00	72,119.97	0.10	-12,542.49
5,254.000	BAR HARBOR BANKSHARES	22.4300	158,629.43	0.00	117,847.22		-40,782.21
	066849100	22.4300	158,629.43	0.00	117,847.22	0.17	-40,782.21
2,794.000	BASSETT FURNITURE INDUSTRIES I	20.0400	96,504.91	0.00	55,991.76		-40,513.15
	070203104	20.0400	96,504.91	0.00	55,991.76	0.08	-40,513.15
587.000	BEL FUSE INC	13.7500	19,798.28	0.00	8,071.25		-11,727.03
	077347201	13.7500	19,798.28	0.00	8,071.25	0.01	-11,727.03

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
13,149.000	BENCHMARK ELECTRONICS INC	21.1800	384,598.44	1,972.35	278,495.82		-106,102.62
	08160H101	21.1800	384,598.44	1,972.35	278,495.82	0.40	-106,102.62
1,092.000	BIG LOTS INC	28.9200	56,781.30	0.00	31,580.64		-25,200.66
	089302103	28.9200	56,781.30	0.00	31,580.64	0.05	-25,200.66
3,840.000	BLACKROCK TCP CAPITAL CORP	13.0400	53,671.30	0.00	50,073.60		-3,597.70
	09259E108	13.0400	53,671.30	0.00	50,073.60	0.07	-3,597.70
34.000	JG BOSWELL CO	550.0000	20,500.24	0.00	18,700.00		-1,800.24
	101205102	550.0000	20,500.24	0.00	18,700.00	0.03	-1,800.24
1,161.000	BRINKER INTERNATIONAL INC	43.9800	57,477.71	0.00	51,060.78		-6,416.93
	109641100	43.9800	57,477.71	0.00	51,060.78	0.07	-6,416.93
5,323.000	BUCKLE INC/THE	19.3400	62,676.57	0.00	102,946.82		40,270.25
	118440106	19.3400	62,676.57	0.00	102,946.82	0.15	40,270.25
9,534.000	CBL & ASSOCIATES PROPERTIES IN	1.9200	77,760.40	715.05	18,305.28		-59,455.12
	124830100	1.9200	77,760.40	715.05	18,305.28	0.03	-59,455.12
9,855.000	CNB FINANCIAL CORP/PA	22.9500	181,565.42	0.00	226,172.25		44,606.83
	126128107	22.9500	181,565.42	0.00	226,172.25	0.33	44,606.83
12,613.000	CABOT CORP	42.9400	381,485.91	0.00	541,602.22		160,116.31
	127055101	42.9400	381,485.91	0.00	541,602.22	0.79	160,116.31

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,240.000 CALERES INC 129500104	27.8300 27.8300	290,709.49 290,709.49	646.80 646.80	257,149.20 257,149.20	0.37	-33,560.29 -33,560.29
7,141.000 CAMDEN NATIONAL CORP 133034108	35.9700 35.9700	173,690.90 173,690.90	0.00 0.00	256,861.77 256,861.77	0.37	83,170.87 83,170.87
4,223.000 CARPENTER TECHNOLOGY CORP 144285103	35.6100 35.6100	92,159.78 92,159.78	0.00 0.00	150,381.03 150,381.03	0.22	58,221.25 58,221.25
5,186.000 CATO CORP/THE 149205106	14.2700 14.2700	62,649.39 62,649.39	1,711.38 1,711.38	74,004.22 74,004.22	0.11	11,354.83 11,354.83
7,468.000 CHASE CORP 16150R104	100.0500 100.0500	147,718.67 147,718.67	0.00 0.00	747,173.40 747,173.40	1.09	599,454.73 599,454.73
2,587.000 CHEESECAKE FACTORY INC/THE 163072101	43.5100 43.5100	110,795.44 110,795.44	0.00 0.00	112,560.37 112,560.37	0.16	1,764.93 1,764.93
657.000 CHEMED CORP 16359R103	283.2800 283.2800	24,855.32 24,855.32	0.00 0.00	186,114.96 186,114.96	0.27	161,259.64 161,259.64
2,116.000 CHILDREN'S PLACE INC/THE 168905107	90.0900 90.0900	195,553.98 195,553.98	0.00 0.00	190,630.44 190,630.44	0.28	-4,923.54 -4,923.54
4,402.000 CITY HOLDING CO 177835105	67.5900 67.5900	141,887.63 141,887.63	0.00 0.00	297,531.18 297,531.18	0.43	155,643.55 155,643.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,263.000 CODORUS VALLEY BANCORP INC 192025104	21.2500 21.2500	21,448.87 21,448.87	0.00 0.00	26,838.75 26,838.75	0.04	5,389.88 5,389.88
12,403.000 COHEN & STEERS INC 19247A100	34.3200 34.3200	261,180.45 261,180.45	0.00 0.00	425,670.96 425,670.96	0.62	164,490.51 164,490.51
9,798.000 COHU INC 192576106	16.0700 16.0700	216,248.57 216,248.57	587.88 587.88	157,453.86 157,453.86	0.23	-58,794.71 -58,794.71
5,722.000 COMFORT SYSTEMS USA INC 199908104	43.6800 43.6800	67,999.45 67,999.45	0.00 0.00	249,936.96 249,936.96	0.36	181,937.51 181,937.51
7,796.000 DSW INC 23334L102	24.7000 24.7000	161,870.49 161,870.49	1,949.00 1,949.00	192,561.20 192,561.20	0.28	30,690.71 30,690.71
985.000 DELUXE CORP 248019101	38.4400 38.4400	52,672.11 52,672.11	0.00 0.00	37,863.40 37,863.40	0.05	-14,808.71 -14,808.71
1,220.000 DILLARD'S INC 254067101	60.3100 60.3100	64,226.80 64,226.80	122.00 122.00	73,578.20 73,578.20	0.11	9,351.40 9,351.40
3,567.000 DOMTAR CORP 257559203	35.1300 35.1300	125,328.58 125,328.58	1,551.65 1,551.65	125,308.71 125,308.71	0.18	-19.87 -19.87
9,528.000 DORCHESTER MINERALS LP 25820R105	14.6400 14.6400	86,551.71 86,551.71	0.00 0.00	139,489.92 139,489.92	0.20	52,938.21 52,938.21

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
1,642.000	EBIX INC	42.5600	29,716.02	0.00	69,883.52		40,167.50
	278715206	42.5600	29,716.02	0.00	69,883.52	0.10	40,167.50
1,806.000	EMCOR GROUP INC	59.6900	57,772.68	0.00	107,800.14		50,027.46
	29084Q100	59.6900	57,772.68	0.00	107,800.14	0.16	50,027.46
2,468.000	EMPLOYERS HOLDINGS INC	41.9700	51,906.27	0.00	103,581.96		51,675.69
	292218104	41.9700	51,906.27	0.00	103,581.96	0.15	51,675.69
3,103.000	ENERSYS	77.6100	210,569.32	0.00	240,823.83		30,254.51
	29275Y102	77.6100	210,569.32	0.00	240,823.83	0.35	30,254.51
5,755.000	ENNIS INC	19.2500	99,255.86	0.00	110,783.75		11,527.89
	293389102	19.2500	99,255.86	0.00	110,783.75	0.16	11,527.89
4,404.000	ENSIGN GROUP INC/THE	38.7900	100,287.20	209.19	170,831.16		70,543.96
	29358P101	38.7900	100,287.20	209.19	170,831.16	0.25	70,543.96
9,169.000	ERIE INDEMNITY CO	133.3100	469,006.75	0.00	1,222,319.39		753,312.64
	29530P102	133.3100	469,006.75	0.00	1,222,319.39	1.78	753,312.64
20,817.000	ETHAN ALLEN INTERIORS INC	17.5900	329,543.12	0.00	366,171.03		36,627.91
	297602104	17.5900	329,543.12	0.00	366,171.03	0.53	36,627.91
3,988.000	EXPONENT INC	50.7100	68,585.24	0.00	202,231.48		133,646.24
	30214U102	50.7100	68,585.24	0.00	202,231.48	0.29	133,646.24

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	7,700.0000 7,700.0000	67,847.91 67,847.91	0.00 0.00	115,500.00 115,500.00	0.17	47,652.09 47,652.09
5,812.000 FEDERAL SIGNAL CORP 313855108	19.9000 19.9000	77,281.57 77,281.57	0.00 0.00	115,658.80 115,658.80	0.17	38,377.23 38,377.23
13,551.000 FEDERATED INVESTORS INC 314211103	26.5500 26.5500	236,850.01 236,850.01	0.00 0.00	359,779.05 359,779.05	0.52	122,929.04 122,929.04
5,474.000 FINANCIAL INSTITUTIONS INC 317585404	25.7000 25.7000	167,896.10 167,896.10	1,313.76 1,313.76	140,681.80 140,681.80	0.20	-27,214.30 -27,214.30
2,576.000 FIRST AMERICAN FINANCIAL CORP 31847R102	44.6400 44.6400	34,643.84 34,643.84	0.00 0.00	114,992.64 114,992.64	0.17	80,348.80 80,348.80
2,639.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	377.0500 377.0500	540,200.74 540,200.74	973.20 973.20	995,034.95 995,034.95	1.45	454,834.21 454,834.21
950.000 FIRST NATIONAL BANK ALASKA 32112J106	252.0000 252.0000	134,961.12 134,961.12	0.00 0.00	239,400.00 239,400.00	0.35	104,438.88 104,438.88
10,186.000 FLOWERS FOODS INC 343498101	18.4700 18.4700	95,591.87 95,591.87	0.00 0.00	188,135.42 188,135.42	0.27	92,543.55 92,543.55
1,180.000 FORRESTER RESEARCH INC 346563109	44.7000 44.7000	32,164.45 32,164.45	0.00 0.00	52,746.00 52,746.00	0.08	20,581.55 20,581.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,839.000 FRANKLIN ELECTRIC CO INC 353514102	42.8800 42.8800	223,577.40 223,577.40	0.00 0.00	722,056.32 722,056.32	1.05	498,478.92 498,478.92
7,098.000 FUTURFUEL CORP 36116M106	15.8600 15.8600	79,184.91 79,184.91	0.00 0.00	112,574.28 112,574.28	0.16	33,389.37 33,389.37
8,182.000 GAMCO INVESTORS INC 361438104	16.8900 16.8900	158,803.85 158,803.85	163.64 163.64	138,193.98 138,193.98	0.20	-20,609.87 -20,609.87
8,922.000 GANNETT CO INC 36473H104	8.5300 8.5300	72,788.68 72,788.68	0.00 0.00	76,104.66 76,104.66	0.11	3,315.98 3,315.98
34,308.000 GENTEX CORP 371901109	20.2100 20.2100	309,560.52 309,560.52	0.00 0.00	693,364.68 693,364.68	1.01	383,804.16 383,804.16
11,254.000 GORMAN-RUPP CO/THE 383082104	32.4100 32.4100	122,358.39 122,358.39	0.00 0.00	364,742.14 364,742.14	0.53	242,383.75 242,383.75
3,459.000 GREENBRIER COS INC/THE 393657101	39.5400 39.5400	125,730.10 125,730.10	0.00 0.00	136,768.86 136,768.86	0.20	11,038.76 11,038.76
0.000 GREIF INC 397624107	0.0000 0.0000	0.00 0.00	3,256.00 3,256.00	0.00 0.00	0.00	0.00 0.00
11,953.000 HNI CORP 404251100	35.4300 35.4300	314,585.32 314,585.32	0.00 0.00	423,494.79 423,494.79	0.62	108,909.47 108,909.47

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
13,099.000	HAWAIIAN HOLDINGS INC	26.4100	508,769.44	0.00	345,944.59		-162,824.85
	419879101	26.4100	508,769.44	0.00	345,944.59	0.50	-162,824.85
9,012.000	HAYNES INTERNATIONAL INC	26.4000	266,134.92	0.00	237,916.80		-28,218.12
	420877201	26.4000	266,134.92	0.00	237,916.80	0.35	-28,218.12
7,608.000	HEICO CORP	77.4800	111,940.46	0.00	589,467.84		477,527.38
	422806109	77.4800	111,940.46	0.00	589,467.84	0.86	477,527.38
5,769.000	HEIDRICK & STRUGGLES INTERNATI	31.1900	155,197.59	0.00	179,935.11		24,737.52
	422819102	31.1900	155,197.59	0.00	179,935.11	0.26	24,737.52
8,218.000	HELMERICH & PAYNE INC	47.9400	215,786.08	0.00	393,970.92		178,184.84
	423452101	47.9400	215,786.08	0.00	393,970.92	0.57	178,184.84
23.000	HERSHEY CREAMERY CO	3,805.0000	44,632.54	0.00	87,515.00		42,882.46
	427848106	3,805.0000	44,632.54	0.00	87,515.00	0.13	42,882.46
4,754.000	HILL-ROM HOLDINGS INC	88.5500	189,600.84	0.00	420,966.70		231,365.86
	431475102	88.5500	189,600.84	0.00	420,966.70	0.61	231,365.86
768.000	HILLENBRAND INC	37.9300	28,746.72	0.00	29,130.24		383.52
	431571108	37.9300	28,746.72	0.00	29,130.24	0.04	383.52
552.000	HORACE MANN EDUCATORS CORP	37.4500	16,800.35	0.00	20,672.40		3,872.05
	440327104	37.4500	16,800.35	0.00	20,672.40	0.03	3,872.05

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,398.000	HOULIHAN LOKEY INC	36.8000	162,429.67	0.00	198,646.40		36,216.73
	441593100	36.8000	162,429.67	0.00	198,646.40	0.29	36,216.73
7,108.000	HUBBELL INC	99.3400	382,572.30	0.00	706,108.72		323,536.42
	443510607	99.3400	382,572.30	0.00	706,108.72	1.03	323,536.42
898.000	INNOSPEC INC	61.7600	39,899.24	0.00	55,460.48		15,561.24
	45768S105	61.7600	39,899.24	0.00	55,460.48	0.08	15,561.24
4,300.000	JEFFERIES FINANCIAL GROUP INC	17.3600	93,051.59	0.00	74,648.00		-18,403.59
	47233W109	17.3600	93,051.59	0.00	74,648.00	0.11	-18,403.59
2,500.000	J2 GLOBAL INC	69.3800	178,704.00	0.00	173,450.00		-5,254.00
	48123V102	69.3800	178,704.00	0.00	173,450.00	0.25	-5,254.00
18,741.000	KBR INC	15.1800	250,611.37	1,068.32	284,488.38		33,877.01
	48242W106	15.1800	250,611.37	1,068.32	284,488.38	0.41	33,877.01
723.000	KADANT INC	81.4600	28,961.55	0.00	58,895.58		29,934.03
	48282T104	81.4600	28,961.55	0.00	58,895.58	0.09	29,934.03
33,912.000	KENNEDY-WILSON HOLDINGS INC	18.1700	655,204.93	7,121.52	616,181.04		-39,023.89
	489398107	18.1700	655,204.93	7,121.52	616,181.04	0.89	-39,023.89
2,847.000	KFORCE INC	30.9200	82,854.82	0.00	88,029.24		5,174.42
	493732101	30.9200	82,854.82	0.00	88,029.24	0.13	5,174.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,718.000 KIMBALL INTERNATIONAL INC 494274103	14.1900 14.1900	456,042.62 456,042.62	3,337.44 3,337.44	591,978.42 591,978.42	0.86	135,935.80 135,935.80
4,143.000 KINGSTONE COS INC 496719105	17.6900 17.6900	56,114.94 56,114.94	0.00 0.00	73,289.67 73,289.67	0.11	17,174.73 17,174.73
3,500.000 KITE REALTY GROUP TRUST 49803T300	14.0900 14.0900	55,171.28 55,171.28	0.00 0.00	49,315.00 49,315.00	0.07	-5,856.28 -5,856.28
4,704.000 KORN/FERRY INTERNATIONAL 500643200	39.5400 39.5400	165,478.98 165,478.98	470.40 470.40	185,996.16 185,996.16	0.27	20,517.18 20,517.18
22,367.000 KULICKE & SOFFA INDUSTRIES INC 501242101	20.2700 20.2700	514,786.23 514,786.23	2,684.04 2,684.04	453,379.09 453,379.09	0.66	-61,407.14 -61,407.14
4,861.000 LCI INDUSTRIES 50189K103	66.8000 66.8000	413,878.98 413,878.98	0.00 0.00	324,714.80 324,714.80	0.47	-89,164.18 -89,164.18
16,377.000 LA-Z-BOY INC 505336107	27.7100 27.7100	445,120.08 445,120.08	0.00 0.00	453,806.67 453,806.67	0.66	8,686.59 8,686.59
3,825.000 LANCASTER COLONY CORP 513847103	176.8600 176.8600	321,085.17 321,085.17	0.00 0.00	676,489.50 676,489.50	0.98	355,404.33 355,404.33
911.000 LANDMARK BANCORP INC/MANHATTAN 51504L107	22.9050 22.9050	23,135.43 23,135.43	0.00 0.00	20,866.46 20,866.46	0.03	-2,268.97 -2,268.97

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
11,118.000	LEXINGTON REALTY TRUST	8.2100	46,081.53	1,973.45	91,278.78		45,197.25
529043101		8.2100	46,081.53	1,973.45	91,278.78	0.13	45,197.25
4,985.000	LINCOLN ELECTRIC HOLDINGS INC	78.8500	96,786.53	2,342.95	393,067.25		296,280.72
533900106		78.8500	96,786.53	2,342.95	393,067.25	0.57	296,280.72
5,833.000	LINDSAY CORP	96.2500	223,887.71	0.00	561,426.25		337,538.54
535555106		96.2500	223,887.71	0.00	561,426.25	0.82	337,538.54
4,489.000	MKS INSTRUMENTS INC	64.6100	435,877.37	0.00	290,034.29		-145,843.08
55306N104		64.6100	435,877.37	0.00	290,034.29	0.42	-145,843.08
5,199.000	MSA SAFETY INC	94.2700	161,986.16	0.00	490,109.73		328,123.57
553498106		94.2700	161,986.16	0.00	490,109.73	0.71	328,123.57
14,415.000	MVC CAPITAL INC	8.2100	156,059.18	2,162.25	118,347.15		-37,712.03
553829102		8.2100	156,059.18	2,162.25	118,347.15	0.17	-37,712.03
4,738.000	STEVEN MADDEN LTD	30.2600	49,356.43	0.00	143,371.88		94,015.45
556269108		30.2600	49,356.43	0.00	143,371.88	0.21	94,015.45
11,265.000	MANPOWERGROUP INC	64.8000	592,543.88	0.00	729,972.00		137,428.12
56418H100		64.8000	592,543.88	0.00	729,972.00	1.06	137,428.12
1,668.000	MAXIMUS INC	65.0900	28,113.83	0.00	108,570.12		80,456.29
577933104		65.0900	28,113.83	0.00	108,570.12	0.16	80,456.29

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
9,723.000	MCGRATH RENTCORP	51.4800	231,540.70	0.00	500,540.04		268,999.34
580589109		51.4800	231,540.70	0.00	500,540.04	0.73	268,999.34
3,671.000	MERCURY GENERAL CORP	51.7100	138,619.77	0.00	189,827.41		51,207.64
589400100		51.7100	138,619.77	0.00	189,827.41	0.28	51,207.64
15,376.000	MEREDITH CORP	51.9400	653,926.77	0.00	798,629.44		144,702.67
589433101		51.9400	653,926.77	0.00	798,629.44	1.16	144,702.67
4,509.000	MERIDIAN BIOSCIENCE INC	17.3600	57,835.37	0.00	78,276.24		20,440.87
589584101		17.3600	57,835.37	0.00	78,276.24	0.11	20,440.87
27,463.000	METHODE ELECTRONICS INC	23.2900	591,310.95	0.00	639,613.27		48,302.32
591520200		23.2900	591,310.95	0.00	639,613.27	0.93	48,302.32
9,780.000	MIDWESTONE FINANCIAL GROUP INC	24.8300	292,342.33	0.00	242,837.40		-49,504.93
598511103		24.8300	292,342.33	0.00	242,837.40	0.35	-49,504.93
10,539.000	HERMAN MILLER INC	30.2500	339,400.27	2,081.45	318,804.75		-20,595.52
600544100		30.2500	339,400.27	2,081.45	318,804.75	0.46	-20,595.52
13,297.000	MILLER INDUSTRIES INC/TN	27.0000	220,595.38	0.00	359,019.00		138,423.62
600551204		27.0000	220,595.38	0.00	359,019.00	0.52	138,423.62
6,800.000	MINERALS TECHNOLOGIES INC	51.3400	406,347.08	0.00	349,112.00		-57,235.08
603158106		51.3400	406,347.08	0.00	349,112.00	0.51	-57,235.08

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
4,697.000	MOELIS & CO	34.3800	169,088.45	0.00	161,482.86		-7,605.59
60786M105		34.3800	169,088.45	0.00	161,482.86	0.23	-7,605.59
956.000	MORNINGSTAR INC	109.8400	61,811.90	0.00	105,007.04		43,195.14
617700109		109.8400	61,811.90	0.00	105,007.04	0.15	43,195.14
2,337.000	MOVADO GROUP INC	31.6200	55,646.78	0.00	73,895.94		18,249.16
624580106		31.6200	55,646.78	0.00	73,895.94	0.11	18,249.16
11,759.000	MUELLER INDUSTRIES INC	23.3600	177,106.04	0.00	274,690.24		97,584.20
624756102		23.3600	177,106.04	0.00	274,690.24	0.40	97,584.20
4,730.000	NATIONAL BANKSHARES INC	36.4300	146,282.52	0.00	172,313.90		26,031.38
634865109		36.4300	146,282.52	0.00	172,313.90	0.25	26,031.38
8,416.000	NATIONAL INSTRUMENTS CORP	45.3800	255,783.75	0.00	381,918.08		126,134.33
636518102		45.3800	255,783.75	0.00	381,918.08	0.55	126,134.33
175.000	NATIONAL WESTERN LIFE GROUP IN	300.7000	33,194.76	0.00	52,622.50		19,427.74
638517102		300.7000	33,194.76	0.00	52,622.50	0.08	19,427.74
1,190.000	NEENAH INC	58.9200	64,619.74	0.00	70,114.80		5,495.06
640079109		58.9200	64,619.74	0.00	70,114.80	0.10	5,495.06
9,021.000	NEW YORK COMMUNITY BANCORP INC	9.4100	94,667.28	0.00	84,887.61		-9,779.67
649445103		9.4100	94,667.28	0.00	84,887.61	0.12	-9,779.67

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,753.000 NORDSON CORP 655663102	119.3500 119.3500	106,093.19 106,093.19	613.55 613.55	209,220.55 209,220.55	0.30	103,127.36 103,127.36
4,824.000 NORTHRIM BANCORP INC 666762109	32.8700 32.8700	129,248.55 129,248.55	0.00 0.00	158,564.88 158,564.88	0.23	29,316.33 29,316.33
1,002.000 NU SKIN ENTERPRISES INC 67018T105	61.3300 61.3300	32,777.76 32,777.76	0.00 0.00	61,452.66 61,452.66	0.09	28,674.90 28,674.90
18,202.000 OAKTREE CAPITAL GROUP LLC 674001201	39.7500 39.7500	753,630.90 753,630.90	0.00 0.00	723,529.50 723,529.50	1.05	-30,101.40 -30,101.40
8,255.000 OAKTREE SPECIALTY LENDING CORP 67401P108	4.2300 4.2300	52,105.78 52,105.78	0.00 0.00	34,918.65 34,918.65	0.05	-17,187.13 -17,187.13
18,715.000 OCH-ZIFF CAPITAL MANAGEMENT GR 67551U105	0.9200 0.9200	51,995.28 51,995.28	0.00 0.00	17,217.80 17,217.80	0.03	-34,777.48 -34,777.48
2,359.000 PBF ENERGY INC 69318G106	32.6700 32.6700	56,821.28 56,821.28	0.00 0.00	77,068.53 77,068.53	0.11	20,247.25 20,247.25
15,963.000 PC CONNECTION INC 69318J100	29.7300 29.7300	422,767.01 422,767.01	5,108.16 5,108.16	474,579.99 474,579.99	0.69	51,812.98 51,812.98
16,807.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	25.1800 25.1800	319,979.64 319,979.64	0.00 0.00	423,200.26 423,200.26	0.61	103,220.62 103,220.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,600.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	40.3200 40.3200	160,991.67 160,991.67	0.00 0.00	145,152.00 145,152.00	 0.21	-15,839.67 -15,839.67
24,021.000 PERMIAN BASIN ROYALTY TRUST 714236106	5.9000 5.9000	152,531.13 152,531.13	1,276.38 1,276.38	141,723.90 141,723.90	 0.21	-10,807.23 -10,807.23
383.000 POPE RESOURCES A DELAWARE LP 732857107	63.7400 63.7400	25,619.34 25,619.34	0.00 0.00	24,412.42 24,412.42	 0.04	-1,206.92 -1,206.92
9,445.000 POTLATCHDELTIC CORP 737630103	31.6400 31.6400	183,293.01 183,293.01	0.00 0.00	298,839.80 298,839.80	 0.43	115,546.79 115,546.79
7,122.000 PREFORMED LINE PRODUCTS CO 740444104	54.2500 54.2500	143,361.09 143,361.09	1,424.40 1,424.40	386,368.50 386,368.50	 0.56	243,007.41 243,007.41
16,540.000 PROASSURANCE CORP 74267C106	40.5600 40.5600	702,517.12 702,517.12	13,397.40 13,397.40	670,862.40 670,862.40	 0.97	-31,654.72 -31,654.72
4,010.000 PROTECTIVE INSURANCE CORP 74368L203	16.6500 16.6500	71,846.09 71,846.09	0.00 0.00	66,766.50 66,766.50	 0.10	-5,079.59 -5,079.59
6,820.000 QUAKER CHEMICAL CORP 747316107	177.7100 177.7100	370,214.07 370,214.07	0.00 0.00	1,211,982.20 1,211,982.20	 1.76	841,768.13 841,768.13
5,785.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.6500 8.6500	55,022.29 55,022.29	0.00 0.00	50,040.25 50,040.25	 0.07	-4,982.04 -4,982.04

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,291.000 RLI CORP 749607107	68.9900 68.9900	60,496.92 60,496.92	0.00 0.00	296,036.09 296,036.09	0.43	235,539.17 235,539.17
16,970.000 RAVEN INDUSTRIES INC 754212108	36.1900 36.1900	132,168.57 132,168.57	0.00 0.00	614,144.30 614,144.30	0.89	481,975.73 481,975.73
3,577.000 REINSURANCE GROUP OF AMERICA I 759351604	140.2300 140.2300	346,660.97 346,660.97	0.00 0.00	501,602.71 501,602.71	0.73	154,941.74 154,941.74
837.000 RELIANCE STEEL & ALUMINUM CO 759509102	71.1700 71.1700	29,437.87 29,437.87	0.00 0.00	59,569.29 59,569.29	0.09	30,131.42 30,131.42
2,626.000 RESOLUTE FOREST PRODUCTS INC 76117W109	7.9300 7.9300	31,580.80 31,580.80	0.00 0.00	20,824.18 20,824.18	0.03	-10,756.62 -10,756.62
2,861.000 ROBERT HALF INTERNATIONAL INC 770323103	57.2000 57.2000	109,542.56 109,542.56	0.00 0.00	163,649.20 163,649.20	0.24	54,106.64 54,106.64
552.000 ROYAL GOLD INC 780287108	85.6500 85.6500	25,007.67 25,007.67	0.00 0.00	47,278.80 47,278.80	0.07	22,271.13 22,271.13
9,052.000 SEACOR MARINE HOLDINGS INC 78413P101	11.7600 11.7600	132,911.78 132,911.78	0.00 0.00	106,451.52 106,451.52	0.15	-26,460.26 -26,460.26
13,130.000 SJW GROUP 784305104	55.6200 55.6200	293,078.47 293,078.47	0.00 0.00	730,290.60 730,290.60	1.06	437,212.13 437,212.13

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255.000 SABINE ROYALTY TRUST 785688102	37.2800 37.2800	9,023.02 9,023.02	0.00 0.00	9,506.40 9,506.40	0.01	483.38 483.38
6,449.000 SAGA COMMUNICATIONS INC 786598300	33.2300 33.2300	211,606.68 211,606.68	3,546.95 3,546.95	214,300.27 214,300.27	0.31	2,693.59 2,693.59
12,854.000 SAN JUAN BASIN ROYALTY TRUST 798241105	4.8000 4.8000	61,701.91 61,701.91	310.49 310.49	61,699.20 61,699.20	0.09	-2.71 -2.71
5,089.000 SCHNITZER STEEL INDUSTRIES INC 806882106	21.5500 21.5500	76,917.85 76,917.85	0.00 0.00	109,667.95 109,667.95	0.16	32,750.10 32,750.10
1,112.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	25.0500 25.0500	28,064.44 28,064.44	0.00 0.00	27,855.60 27,855.60	0.04	-208.84 -208.84
773.000 SELECTIVE INSURANCE GROUP INC 816300107	60.9400 60.9400	22,076.76 22,076.76	0.00 0.00	47,106.62 47,106.62	0.07	25,029.86 25,029.86
4,364.000 SHOE CARNIVAL INC 824889109	33.5100 33.5100	102,314.89 102,314.89	0.00 0.00	146,237.64 146,237.64	0.21	43,922.75 43,922.75
7,212.000 AO SMITH CORP 831865209	42.7000 42.7000	123,403.20 123,403.20	0.00 0.00	307,952.40 307,952.40	0.45	184,549.20 184,549.20
10,508.000 SONOCO PRODUCTS CO 835495102	53.1300 53.1300	299,832.32 299,832.32	0.00 0.00	558,290.04 558,290.04	0.81	258,457.72 258,457.72

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,290.000 SOUTHERN MISSOURI BANCORP INC 843380106	33.9000 33.9000	145,397.01 145,397.01	0.00 0.00	145,431.00 145,431.00	 0.21	33.99 33.99
2,959.000 STANDARD MOTOR PRODUCTS INC 853666105	48.4300 48.4300	55,286.68 55,286.68	0.00 0.00	143,304.37 143,304.37	 0.21	88,017.69 88,017.69
1,417.000 STANDEX INTERNATIONAL CORP 854231107	67.1800 67.1800	42,209.73 42,209.73	0.00 0.00	95,194.06 95,194.06	 0.14	52,984.33 52,984.33
15,604.000 STAR GROUP LP 85512C105	9.3400 9.3400	154,934.08 154,934.08	0.00 0.00	145,741.36 145,741.36	 0.21	-9,192.72 -9,192.72
15,460.000 LS STARRETT CO/THE 855668109	5.2300 5.2300	205,818.61 205,818.61	0.00 0.00	80,855.80 80,855.80	 0.12	-124,962.81 -124,962.81
5,674.000 STATE AUTO FINANCIAL CORP 855707105	34.0400 34.0400	79,026.07 79,026.07	0.00 0.00	193,142.96 193,142.96	 0.28	114,116.89 114,116.89
1,471.000 STATE BANK FINANCIAL CORP 856190103	21.5900 21.5900	47,582.73 47,582.73	0.00 0.00	31,758.89 31,758.89	 0.05	-15,823.84 -15,823.84
860.000 STRATEGIC EDUCATION INC 86272C103	113.4200 113.4200	54,439.00 54,439.00	0.00 0.00	97,541.20 97,541.20	 0.14	43,102.20 43,102.20
5,138.000 SUN HYDRAULICS CORP 866942105	33.1900 33.1900	44,253.72 44,253.72	0.00 0.00	170,530.22 170,530.22	 0.25	126,276.50 126,276.50

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,871.000 SYSTEMAX INC 871851101	23.8900 23.8900	79,438.53 79,438.53	44,661.50 44,661.50	164,148.19 164,148.19	0.24	84,709.66 84,709.66
3,632.000 TESSCO TECHNOLOGIES INC 872386107	12.0000 12.0000	47,589.26 47,589.26	0.00 0.00	43,584.00 43,584.00	0.06	-4,005.26 -4,005.26
9,922.000 TELEPHONE & DATA SYSTEMS INC 879433829	32.5400 32.5400	214,951.79 214,951.79	0.00 0.00	322,861.88 322,861.88	0.47	107,910.09 107,910.09
10,119.000 TENNANT CO 880345103	52.1100 52.1100	243,968.52 243,968.52	0.00 0.00	527,301.09 527,301.09	0.77	283,332.57 283,332.57
655.000 TETRA TECH INC 88162G103	51.7700 51.7700	28,665.23 28,665.23	0.00 0.00	33,909.35 33,909.35	0.05	5,244.12 5,244.12
5,582.000 THOR INDUSTRIES INC 885160101	52.0000 52.0000	283,085.45 283,085.45	2,176.98 2,176.98	290,264.00 290,264.00	0.42	7,178.55 7,178.55
5,878.000 TIMBERLAND BANCORP INC/WA 887098101	22.3000 22.3000	134,349.83 134,349.83	0.00 0.00	131,079.40 131,079.40	0.19	-3,270.43 -3,270.43
22,380.000 TOOTSIE ROLL INDUSTRIES INC 890516107	33.4000 33.4000	478,868.05 478,868.05	1,816.11 1,816.11	747,492.00 747,492.00	1.09	268,623.95 268,623.95
19,087.000 TRINITY INDUSTRIES INC 896522109	20.5900 20.5900	116,457.87 116,457.87	0.00 0.00	393,001.33 393,001.33	0.57	276,543.46 276,543.46

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,338.000 TRUSTCO BANK CORP NY 898349105	6.8600 6.8600	248,631.83 248,631.83	2,377.77 2,377.77	311,018.68 311,018.68	0.45	62,386.85 62,386.85
678.000 UNIFIRST CORP/MA 904708104	143.0700 143.0700	28,284.66 28,284.66	76.28 76.28	97,001.46 97,001.46	0.14	68,716.80 68,716.80
1,878.000 UNITY BANCORP INC 913290102	20.7600 20.7600	21,749.25 21,749.25	0.00 0.00	38,987.28 38,987.28	0.06	17,238.03 17,238.03
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	37.9200 37.9200	35,914.99 35,914.99	0.00 0.00	105,569.28 105,569.28	0.15	69,654.29 69,654.29
24,620.000 VILLAGE SUPER MARKET INC 927107409	26.7400 26.7400	615,377.25 615,377.25	0.00 0.00	658,338.80 658,338.80	0.96	42,961.55 42,961.55
15,418.000 VIRTU FINANCIAL INC 928254101	25.7600 25.7600	314,897.43 314,897.43	0.00 0.00	397,167.68 397,167.68	0.58	82,270.25 82,270.25
34,154.000 VISHAY INTERTECHNOLOGY INC 928298108	18.0100 18.0100	508,836.93 508,836.93	0.00 0.00	615,113.54 615,113.54	0.89	106,276.61 106,276.61
526.000 WD-40 CO 929236107	183.2600 183.2600	22,985.31 22,985.31	0.00 0.00	96,394.76 96,394.76	0.14	73,409.45 73,409.45
3,104.000 WSFS FINANCIAL CORP 929328102	37.9100 37.9100	114,127.25 114,127.25	0.00 0.00	117,672.64 117,672.64	0.17	3,545.39 3,545.39

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,917.000 WABASH NATIONAL CORP 929566107	13.0800 13.0800	561,601.15 561,601.15	0.00 0.00	443,634.36 443,634.36	0.64	-117,966.79 -117,966.79
2,922.000 WADDELL & REED FINANCIAL INC 930059100	18.0800 18.0800	32,058.29 32,058.29	0.00 0.00	52,829.76 52,829.76	0.08	20,771.47 20,771.47
4,507.000 WERNER ENTERPRISES INC 950755108	29.5400 29.5400	136,680.30 136,680.30	405.63 405.63	133,136.78 133,136.78	0.19	-3,543.52 -3,543.52
2,934.000 WESTWOOD HOLDINGS GROUP INC 961765104	34.0000 34.0000	165,275.34 165,275.34	4,186.08 4,186.08	99,756.00 99,756.00	0.14	-65,519.34 -65,519.34
8,558.000 WEYCO GROUP INC 962149100	29.1700 29.1700	233,002.59 233,002.59	1,968.34 1,968.34	249,636.86 249,636.86	0.36	16,634.27 16,634.27
5,690.000 WOODWARD INC 980745103	74.2900 74.2900	159,898.32 159,898.32	0.00 0.00	422,710.10 422,710.10	0.61	262,811.78 262,811.78
11,370.000 WORTHINGTON INDUSTRIES INC 981811102	34.8400 34.8400	408,372.03 408,372.03	0.00 0.00	396,130.80 396,130.80	0.58	-12,241.23 -12,241.23
1,779.000 XPERI CORP 98421B100	18.3900 18.3900	52,069.50 52,069.50	0.00 0.00	32,715.81 32,715.81	0.05	-19,353.69 -19,353.69
5,058.000 YORK WATER CO/THE 987184108	32.0600 32.0600	109,642.33 109,642.33	876.55 876.55	162,159.48 162,159.48	0.24	52,517.15 52,517.15

Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		38,532,632.36	127,823.83	55,698,399.36		17,165,767.00
		38,532,632.36	127,823.83	55,698,399.36	80.88	17,165,767.00
TOTAL EQUITY U.S. DOLLAR		40,484,102.73	131,645.58	58,572,943.36		18,088,840.63
		40,484,102.73	131,645.58	58,572,943.36	85.07	18,088,840.63
TOTAL EQUITY		46,403,167.37	137,039.91	65,241,316.29	94.76	18,838,148.92
TOTAL ASSETS - BASE:		50,014,520.02	155,660.92	68,855,193.18	100.00	18,840,673.16
NET ASSETS - BASE:				69,010,854.10		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,853,951.93	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,853,951.93	5,853,951.93	2	112.56
		5,853,951.93	5,853,951.93	2	112.56
MUTUAL FUNDS - FIXED INCOME					
131,010	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	13,651,242.00	13,221,762.35	5	0.00
692,790	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	33,579,531.30	34,679,338.94	11	0.00
31,445	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	3,267,449.95	3,448,887.60	1	0.00
448,405	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	46,925,583.25	47,655,991.26	16	0.00
313,175	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	16,416,633.50	17,204,930.25	5	0.00
508,745	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	26,271,591.80	26,564,617.48	9	0.00
97,005	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	11,776,407.00	11,728,331.35	4	0.00
22,040	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	2,431,012.00	2,431,961.92	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
319,285	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	10,929,125.55	11,876,645.47	4	0.00
64,665	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	3,256,529.40	3,297,269.71	1	0.00
97,105	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	4,840,684.25	4,867,854.97	2	0.00
47,915	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	4,837,019.25	4,863,920.97	2	11,020.45
		178,182,809.25	181,841,512.27	60	11,020.45
MUTUAL FUNDS - EQUITY					
172,750	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	43,465,627.50	45,930,832.54	15	55,674.91
202,505	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	14,037,646.60	15,210,434.80	5	0.00
169,255	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	9,309,025.00	9,834,643.95	3	0.00
312,585	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	14,738,382.75	17,269,660.74	5	0.00
82,055	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	4,145,418.60	4,699,925.90	1	0.00
41,210	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	3,565,077.10	3,887,820.06	1	0.00
45,585	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,614,299.75	3,117,883.45	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93,955	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,238,008.10	2,496,384.35	1	0.00
52,640	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,390,542.40	4,036,632.77	1	0.00
26,965	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,671,290.70	1,750,182.03	1	0.00
186,140	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,905,794.00	8,171,425.86	2	0.00
40,240	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,439,751.20	2,819,370.29	1	0.00
118,520	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	5,762,442.40	6,938,291.19	2	0.00
		114,283,306.10	126,163,487.93	38	55,674.91
COMMON TRUST FUNDS - FIXED INCOME					
902,330.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	902,330.99	902,330.99	0	0.00
		902,330.99	902,330.99	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,598,413.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,598,413.85	4,598,413.85	2	19.93
		4,598,413.85	4,598,413.85	2	19.93
MUTUAL FUNDS - FIXED INCOME					
48,550	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	5,058,910.00	4,899,719.36	2	0.00
256,305	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	12,423,103.35	12,807,690.49	6	0.00
11,585	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,203,797.35	1,270,642.80	1	0.00
158,225	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	16,558,246.25	16,713,364.53	8	0.00
115,865	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	6,073,643.30	6,338,115.80	3	0.00
188,215	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	9,719,422.60	9,816,438.46	5	0.00
35,950	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	4,364,330.00	4,334,623.80	2	0.00
3,680	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	405,904.00	406,087.64	0	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2018 through 12/31/2018
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
118,320	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	4,050,093.60	4,384,405.46	2	0.00
23,965	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	1,206,877.40	1,222,275.79	1	0.00
16,290	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	812,056.50	816,454.80	0	0.00
8,025	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	810,123.75	814,617.75	0	3,796.15
		62,686,508.10	63,824,436.68	31	3,796.15
MUTUAL FUNDS - EQUITY					
211,545	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	53,226,837.45	55,886,291.36	26	65,446.62
261,720	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	18,142,430.40	19,634,196.60	9	0.00
205,195	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	11,285,725.00	12,210,810.10	6	0.00
360,695	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	17,006,769.25	19,965,873.99	8	0.00
94,680	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	4,783,233.60	5,439,722.80	2	0.00
47,550	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	4,113,550.50	4,490,613.40	2	0.00
52,600	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,016,610.00	3,611,002.04	1	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2018 through 12/31/2018
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108,415	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,582,445.30	2,880,586.55	1	0.00
60,745	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,912,585.45	4,666,737.08	2	0.00
31,115	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,928,507.70	2,014,981.02	1	0.00
214,790	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,968,709.00	9,469,157.84	4	0.00
46,430	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,815,050.90	3,270,314.78	1	0.00
136,760	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	6,649,271.20	8,050,756.29	3	0.00
		137,431,725.75	151,591,043.85	67	65,446.62
COMMON TRUST FUNDS - FIXED INCOME					
513,874.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	513,874.45	513,874.45	0	0.00
		513,874.45	513,874.45	0	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2018 through 12/31/2018
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,364,155.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,364,155.75	3,364,155.75	3	62.08
		3,364,155.75	3,364,155.75	3	62.08
MUTUAL FUNDS - FIXED INCOME					
8,075	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	841,415.00	814,909.15	1	0.00
42,515	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	2,060,702.05	2,110,354.94	2	0.00
1,900	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	197,429.00	208,392.00	0	0.00
23,675	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,477,588.75	2,483,023.02	3	0.00
19,220	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	1,007,512.40	1,054,184.78	1	0.00
27,355	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	1,412,612.20	1,423,159.93	1	0.00
5,980	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	725,972.00	719,298.20	1	0.00
1,825	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	201,297.50	201,299.34	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,675	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	673,475.25	723,873.24	1	0.00
3,985	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	200,684.60	203,308.42	0	0.00
8,045	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	401,043.25	403,414.16	0	0.00
3,970	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	400,771.50	403,061.63	0	913.10
		10,600,503.50	10,748,278.81	11	913.10
MUTUAL FUNDS - EQUITY					
131,440	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	33,071,618.40	34,683,052.83	34	40,696.66
162,615	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	11,272,471.80	12,326,334.91	12	0.00
128,020	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	7,041,100.00	7,976,075.18	7	0.00
220,175	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	10,381,251.25	12,130,954.95	11	0.00
59,140	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,987,752.80	3,399,425.39	3	0.00
29,700	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,569,347.00	2,806,735.25	3	0.00
32,855	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,884,234.25	2,263,199.91	2	0.00

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10/01/2018 through 12/31/2018
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67,720	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,613,090.40	1,799,320.40	2	0.00
37,945	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,444,037.45	2,905,388.01	2	0.00
19,435	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,204,581.30	1,256,739.52	1	0.00
134,165	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	4,977,521.50	5,914,230.96	5	0.00
29,005	CUSIP # 922042866 VANGUARD PACIFIC ETF	1,758,573.15	2,054,424.00	2	0.00
85,425	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	4,153,363.50	5,032,989.87	4	0.00
		85,358,942.80	94,548,871.18	87	40,696.66
COMMON TRUST FUNDS - FIXED INCOME					
270,026.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	270,026.95	270,026.95	0	0.00
		270,026.95	270,026.95	0	0.00



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XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,040,053.99	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,040,053.99	1,040,053.99	6	22.98
		1,040,053.99	1,040,053.99	6	22.98
MUTUAL FUNDS - FIXED INCOME					
510	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	53,142.00	51,468.88	0	0.00
2,690	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	130,384.30	133,530.85	1	0.00
125	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	12,988.75	13,710.00	0	0.00
1,740	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	182,091.00	181,109.38	1	0.00
1,215	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	63,690.30	66,653.72	0	0.00
2,035	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	105,087.40	105,628.50	1	0.00
380	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	46,132.00	45,561.07	0	0.00
435	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	47,980.50	47,983.55	0	0.00

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10/01/2018 through 12/31/2018
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,245	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	42,616.35	46,461.39	0	0.00
250	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	12,590.00	12,757.50	0	0.00
1,910	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	95,213.50	95,758.28	1	0.00
940	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	94,893.00	95,448.50	1	216.20
		886,809.10	896,071.62	5	216.20
MUTUAL FUNDS - EQUITY					
22,930	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	5,769,417.30	6,114,195.84	36	6,913.03
27,915	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,935,067.80	2,153,133.00	12	0.00
22,250	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,223,750.00	1,420,835.81	8	0.00
37,900	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,786,985.00	2,082,816.89	11	0.00
9,950	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	502,674.00	572,254.73	3	0.00
4,995	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	432,117.45	472,094.59	3	0.00
5,525	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	316,858.75	381,890.73	2	0.00

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XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,390	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	271,309.80	302,632.30	2	0.00
6,385	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	411,257.85	488,333.15	3	0.00
3,270	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	202,674.60	212,870.38	1	0.00
23,515	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	872,406.50	1,033,286.40	5	0.00
4,880	CUSIP # 922042866 VANGUARD PACIFIC ETF	295,874.40	350,486.93	2	0.00
15,150	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	736,593.00	885,110.63	5	0.00
		14,756,986.45	16,469,941.38	91	6,913.03
	COMMON TRUST FUNDS - FIXED INCOME				
39,867.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,867.73	39,867.73	0	0.00
		39,867.73	39,867.73	0	0.00



ACCOUNT STATEMENT

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10/01/2018 through 12/31/2018
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,781.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	10,781.86	10,781.86	2	0.00
		10,781.86	10,781.86	2	0.00
MUTUAL FUNDS - EQUITY					
790	CUSIP # 46432F388 ISHARES EDGE MSCI USA VALUE ETF	57,330.30	59,210.42	10	0.00
2,750	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	151,250.00	178,598.59	26	0.00
1,620	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	76,383.00	91,972.96	13	0.00
965	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	86,386.80	88,394.00	15	0.00
2,390	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	56,929.80	66,510.92	10	0.00
800	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	51,528.00	59,637.75	9	0.00
1,380	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	85,532.40	96,698.25	15	0.00
		565,340.30	641,022.89	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,823.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,823.29	1,823.29	0	0.00
		1,823.29	1,823.29	0	0.00



ACCOUNT STATEMENT

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XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,306.8	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	24,306.80	24,306.80	2	0.00
		24,306.80	24,306.80	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,599	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	300,948.38	300,452.44	25	0.00
381	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	39,871.65	39,679.89	3	0.00
2,504	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	276,191.20	276,203.62	23	0.00
3,817	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	299,901.69	297,798.06	25	0.00
		916,912.92	914,134.01	76	0.00
MUTUAL FUNDS - EQUITY					
955	CUSIP # 46432F388 ISHARES EDGE MSCI USA VALUE ETF	69,304.35	67,308.02	6	0.00
946	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	44,603.90	48,169.63	4	0.00
1,679	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	150,304.08	145,904.77	12	0.00
		264,212.33	261,382.42	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

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XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,129.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,129.35	3,129.35	0	0.00
		3,129.35	3,129.35	0	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
75,214.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	75,214.28	75,214.28	2	0.00
		75,214.28	75,214.28	2	0.00
MUTUAL FUNDS - FIXED INCOME					
12,140	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,015,146.80	1,013,473.91	25	0.00
8,446	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	931,593.80	931,599.72	23	0.00
4,710	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	370,064.70	369,193.36	9	0.00
		2,316,805.30	2,314,266.99	57	0.00
MUTUAL FUNDS - EQUITY					
6,955	CUSIP # 46432F388 ISHARES EDGE MSCI USA VALUE ETF	504,724.35	490,185.62	12	0.00
3,278	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	154,557.70	162,248.65	4	0.00
5,710	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	511,159.20	496,197.86	13	0.00
4,001	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	510,647.63	572,359.42	13	0.00
		1,681,088.88	1,720,991.55	41	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,274.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,274.57	8,274.57	0	0.00
		8,274.57	8,274.57	0	0.00



ACCOUNT STATEMENT

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XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
75,134.1	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	75,134.10	75,134.10	2	0.00
		75,134.10	75,134.10	2	0.00
MUTUAL FUNDS - FIXED INCOME					
12,441	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,040,316.42	1,038,602.05	25	0.00
8,655	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	954,646.50	954,781.21	23	0.00
10,608	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	833,470.56	831,508.08	20	0.00
		2,828,433.48	2,824,891.34	68	0.00
MUTUAL FUNDS - EQUITY					
5,215	CUSIP # 46432F388 ISHARES EDGE MSCI USA VALUE ETF	378,452.55	367,551.12	9	0.00
2,476	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	116,743.40	127,680.17	3	0.00
4,295	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	384,488.40	373,234.64	9	0.00
3,009	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	384,038.67	410,449.30	9	0.00
		1,263,723.02	1,278,915.23	30	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,792.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,792.95	14,792.95	0	0.00
		14,792.95	14,792.95	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,362,883.6	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,362,883.60	1,362,883.60	1	27.27
		1,362,883.60	1,362,883.60	1	27.27
MUTUAL FUNDS - FIXED INCOME					
33,790	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,520,918.00	3,410,176.68	3	0.00
170,865	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	8,281,826.55	8,630,450.14	7	0.00
8,150	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	846,866.50	893,892.00	1	0.00
111,025	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	11,618,766.25	11,960,289.40	9	0.00
80,960	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	4,243,923.20	4,458,021.79	3	0.00
126,175	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	6,515,677.00	6,593,410.09	5	0.00
25,020	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,037,428.00	3,038,336.03	2	0.00
102,680	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	11,325,604.00	11,331,952.47	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
82,345	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,818,669.35	3,073,560.71	2	0.00
16,680	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	840,004.80	849,980.72	1	0.00
458,215	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	22,842,017.75	23,002,724.69	18	0.00
226,050	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	22,819,747.50	22,975,927.67	18	51,991.50
		98,711,448.90	100,218,722.39	80	51,991.50
MUTUAL FUNDS - EQUITY					
35,815	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	9,011,412.15	9,702,652.35	7	10,919.05
44,285	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,069,836.20	3,344,693.74	2	0.00
33,115	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,821,325.00	2,054,148.91	1	0.00
61,155	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,883,458.25	3,327,480.12	2	0.00
16,055	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	811,098.60	908,387.65	1	0.00
8,060	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	697,270.60	755,325.66	1	0.00
8,920	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	511,562.00	611,451.40	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,380	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	437,811.60	488,356.60	0	0.00
10,300	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	663,423.00	784,661.17	1	0.00
5,275	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	326,944.50	345,368.91	0	0.00
36,415	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,350,996.50	1,580,515.65	1	0.00
7,870	CUSIP # 922042866 VANGUARD PACIFIC ETF	477,158.10	544,667.28	0	0.00
23,190	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,127,497.80	1,322,937.14	1	0.00
		23,189,794.30	25,770,646.58	19	10,919.05
COMMON TRUST FUNDS - FIXED INCOME					
323,678.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	323,678.09	323,678.09	0	0.00
		323,678.09	323,678.09	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,234.39	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	6,234.39	6,234.39	0	0.00
		6,234.39	6,234.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
561	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	20,403.57	20,309.92	1	0.00
15,169	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,486,865.38	1,493,388.89	48	0.00
2,237	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	68,675.90	67,569.13	2	0.00
		1,575,944.85	1,581,267.94	51	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,817.4	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	75,326.08	73,745.01	2	0.00
1,007,842.58	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	1,007,842.58	1,007,842.58	33	0.00
66,713.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,713.28	66,713.28	2	0.00
		1,149,881.94	1,148,300.87	37	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,883.17	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	166,943.96	137,581.14	5	0.00
4,783.02	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	111,686.39	100,525.63	4	0.00
2,621	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	50,482.76	48,488.13	2	0.00
6,347.51	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	34,563.46	36,999.96	1	0.00
		363,676.57	323,594.86	12	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,151.18	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	18,151.18	18,151.18	0	0.00
		18,151.18	18,151.18	0	0.00
MUTUAL FUNDS - FIXED INCOME					
9,189	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	334,203.93	328,039.84	3	0.00
10,982	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,076,455.64	1,081,179.30	9	0.00
33,752	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,036,186.40	1,106,179.01	9	0.00
		2,446,845.97	2,515,398.15	21	0.00
COMMON TRUST FUNDS - FIXED INCOME					
72,382.07	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,428,264.72	1,385,839.16	12	0.00
717,708.87	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	717,708.87	717,708.87	6	0.00
112,802.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	112,802.22	112,802.22	1	0.00
		2,258,775.81	2,216,350.25	19	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,689.59	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,163,899.96	2,376,991.65	27	0.00
90,723.76	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,118,454.23	1,936,534.68	18	0.00
49,672.91	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	956,743.86	857,825.64	8	0.00
120,587.21	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	656,621.48	712,387.68	6	0.00
		6,895,719.53	5,883,739.65	59	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,438.12	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,438.12	4,438.12	0	0.00
		4,438.12	4,438.12	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,334	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	121,257.58	119,064.30	3	0.00
9,588	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	294,351.60	295,911.55	8	0.00
		415,609.18	414,975.85	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					
21,923.73	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	432,605.62	423,043.32	12	0.00
72,731.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,731.32	72,731.32	2	0.00
		505,336.94	495,774.64	14	0.00
COMMON TRUST FUNDS - EQUITY					
13,641.9	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,209,361.24	980,521.84	34	0.00
34,659.23	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	809,313.82	731,241.73	23	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,993.63	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	365,833.99	337,807.76	10	0.00
46,057.28	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	250,791.10	262,537.82	7	0.00
		2,635,300.15	2,312,109.15	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,415.61	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	6,415.61	6,415.61	0	0.00
		6,415.61	6,415.61	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,128	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	222,875.36	224,997.24	3	0.00
11,120	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	341,384.00	365,177.48	5	0.00
		564,259.36	590,174.72	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,814.81	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	509,385.58	495,896.33	8	0.00
141,408.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	141,408.55	141,408.55	2	0.00
		650,794.13	637,304.88	10	0.00
COMMON TRUST FUNDS - EQUITY					
27,108.34	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,403,167.87	1,893,069.64	37	0.00
68,901.3	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,608,886.70	1,539,656.90	25	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37,748.83	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	727,075.61	661,686.47	11	0.00
91,578.42	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	498,662.81	582,237.08	8	0.00
		5,237,792.99	4,676,650.09	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,450.53	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	5,450.53	5,450.53	0	0.00
		5,450.53	5,450.53	0	0.00
MUTUAL FUNDS - FIXED INCOME					
19,699	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,930,895.98	1,988,485.53	46	0.00
		1,930,895.98	1,988,485.53	46	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,935,446.76	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	1,935,446.76	1,935,446.76	46	0.00
87,949.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	87,949.94	87,949.94	2	0.00
		2,023,396.70	2,023,396.70	49	0.00
COMMON TRUST FUNDS - EQUITY					
1,376.57	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	122,033.62	92,605.84	3	0.00
3,585.66	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	83,727.31	75,323.21	2	0.00
		205,760.93	167,929.05	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,716,726.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,716,726.89	1,716,726.89	2	0.00
		1,716,726.89	1,716,726.89	2	0.00
COMMON STOCK					
39,025	CUSIP # 031100100 AMETEK INC	2,641,992.50	2,837,508.54	3	0.00
38,678	CUSIP # 032095101 AMPHENOL CORP CL A	3,133,691.56	3,351,240.73	4	9,064.99
49,387	CUSIP # 05605H100 BWX TECHNOLOGIES INC	1,888,065.01	2,974,875.52	2	0.00
5,467	CUSIP # 09073M104 BIO-TECHNE CORP	791,184.24	842,486.81	1	0.00
17,032	CUSIP # 12503M108 CBOE HOLDINGS INC	1,666,240.56	1,717,249.19	2	0.00
39,177	CUSIP # 127055101 CABOT CORPORATION	1,682,260.38	2,341,045.95	2	0.00
12,725	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	1,440,215.50	1,479,420.21	2	0.00
43,035	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	1,575,511.35	2,351,025.88	2	0.00
51,906	CUSIP # 184496107 CLEAN HARBORS INC	2,561,561.10	2,877,507.79	3	0.00
48,189	CUSIP # 217204106 COPART INC	2,302,470.42	2,712,966.50	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,659	CUSIP # 256746108 DOLLAR TREE INC	2,498,160.88	2,454,607.73	3	0.00
136,757	CUSIP # 29362U104 ENTEGRIS INC	3,814,836.52	4,676,732.91	5	0.00
43,230	CUSIP # 302491303 FMC CORPORATION	3,197,290.80	3,647,127.29	4	17,372.00
31,804	CUSIP # 371559105 GENESEE & WYOMING INC CL A	2,354,132.08	2,515,920.55	3	0.00
42,911	CUSIP # 384109104 GRACO INC	1,795,825.35	1,952,945.60	2	0.00
118,823	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	1,738,380.49	2,036,012.67	2	0.00
45,118	CUSIP # 422806208 HEICO CORP CL A	2,842,434.00	3,002,389.87	4	0.00
32,772	CUSIP # 428291108 HEXCEL CORP	1,879,146.48	2,213,517.91	2	0.00
12,276	CUSIP # 45167R104 IDEX CORP	1,549,967.76	1,731,461.58	2	0.00
26,813	CUSIP # 457187102 INGREDION INC	2,450,708.20	2,860,856.59	3	16,853.13
72,321	CUSIP # 48238T109 KAR AUCTION SERVICES INC	3,451,158.12	4,163,705.65	4	25,793.95
29,594	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	1,837,195.52	1,741,165.61	2	0.00
73,574	CUSIP # 501889208 LKQ CORP	1,745,911.02	2,465,665.64	2	0.00
33,116	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	1,062,692.44	1,433,226.28	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
944	CUSIP # 570535104 MARKEL CORP	979,919.20	1,068,361.83	1	0.00
14,101	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,349,465.70	1,377,980.99	2	0.00
28,855	CUSIP # 806407102 HENRY SCHEIN INC	2,265,694.60	2,121,435.74	3	0.00
34,822	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	1,279,360.28	1,898,730.86	2	0.00
24,975	CUSIP # 871607107 SYNOPSIS INC	2,103,894.00	2,201,084.05	3	0.00
24,098	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	1,179,838.08	1,371,036.22	1	0.00
46,579	CUSIP # 902681105 UGI CORPORATION	2,484,989.65	2,385,077.71	3	12,340.90
5,160	CUSIP # 920253101 VALMONT INDUSTRIES INC	572,502.00	725,848.62	1	1,944.00
38,021	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	1,501,449.29	2,162,723.43	2	0.00
35,342	CUSIP # 980745103 WOODWARD INC	2,625,557.18	2,752,077.31	3	0.00
		68,243,702.26	78,445,019.76	87	83,368.97
	FOREIGN STOCK				
54,958	CUSIP # 94106B101 WASTE CONNECTIONS INC	4,080,631.50	4,113,934.61	5	0.00
16,247	CUSIP # G4388N106 HELEN OF TROY	2,131,281.46	1,804,281.79	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,926	CUSIP # G84720104 STERIS PLC	2,129,093.10	2,084,776.79	3	0.00
		8,341,006.06	8,002,993.19	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
491,085.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	491,085.19	491,085.19	1	0.00
		491,085.19	491,085.19	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
102,863.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	102,863.26	102,863.26	5	0.00
		102,863.26	102,863.26	5	0.00
INSURANCE POLICIES/ANNUITIES					
147,032.269	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	1,855,400.20	1,752,283.21	95	0.00
		1,855,400.20	1,752,283.21	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
387,331.84	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	387,331.84	387,331.84	3	41.47
		387,331.84	387,331.84	3	41.47
MUTUAL FUNDS - FIXED INCOME					
25,611	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	630,798.93	646,936.32	4	0.00
33,100	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,657,317.00	1,658,311.97	12	0.00
38,320	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,868,404.00	3,899,445.66	27	8,813.60
13,276	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	991,849.96	989,173.36	7	0.00
		7,148,369.89	7,193,867.31	50	8,813.60
MUTUAL FUNDS - EQUITY					
11,769	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	298,461.84	338,727.12	2	0.00
45,436	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,712,529.20	2,707,699.36	19	3,902.95
24,647	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,181,330.71	1,236,173.58	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,577	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	459,772.36	508,475.10	3	816.04
18,341	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	519,967.35	610,803.68	4	0.00
		5,172,061.46	5,401,878.84	36	4,718.99
COMMON TRUST FUNDS - FIXED INCOME					
1,602,220.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,602,220.75	1,602,220.75	11	0.00
		1,602,220.75	1,602,220.75	11	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
431,179.98	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	431,179.98	431,179.98	3	45.73
		431,179.98	431,179.98	3	45.73
MUTUAL FUNDS - FIXED INCOME					
25,850	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	636,685.50	652,973.49	4	0.00
28,081	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,406,015.67	1,406,860.09	9	0.00
33,710	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,403,024.50	3,430,332.09	21	7,753.30
14,646	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,094,202.66	1,091,249.60	7	0.00
		6,539,928.33	6,581,415.27	41	7,753.30
MUTUAL FUNDS - EQUITY					
31,350	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	795,036.00	902,293.75	5	0.00
59,495	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,551,851.50	3,545,527.17	22	5,110.62
38,470	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,843,867.10	1,919,624.57	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,701	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	892,056.68	981,974.61	6	1,583.30
4,873	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	114,661.69	130,815.69	1	59.45
35,506	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,006,595.10	1,178,994.48	6	0.00
		8,204,068.07	8,659,230.27	52	6,753.37
COMMON TRUST FUNDS - FIXED INCOME					
727,065.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	727,065.08	727,065.08	5	0.00
		727,065.08	727,065.08	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
304,886.3	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	304,886.30	304,886.30	3	28.94
		304,886.30	304,886.30	3	28.94
MUTUAL FUNDS - FIXED INCOME					
6,342	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	317,543.94	317,735.94	4	0.00
15,697	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,584,612.15	1,597,328.64	18	3,610.31
8,039	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	600,593.69	598,973.92	7	0.00
		2,502,749.78	2,514,038.50	28	3,610.31
MUTUAL FUNDS - EQUITY					
25,302	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	641,658.72	728,224.46	7	0.00
38,982	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,327,225.40	2,323,081.62	26	3,348.55
25,260	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,210,711.80	1,255,770.60	14	0.00
10,813	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	656,132.84	717,177.85	7	1,164.56

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,940	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	280,948.20	320,529.30	3	145.67
25,197	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	714,334.95	836,678.99	8	0.00
		5,831,011.91	6,181,462.82	66	4,658.78
COMMON TRUST FUNDS - FIXED INCOME					
151,399.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	151,399.05	151,399.05	2	0.00
		151,399.05	151,399.05	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
223,808.82	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	223,808.82	223,808.82	4	19.59
		223,808.82	223,808.82	4	19.59
MUTUAL FUNDS - FIXED INCOME					
3,030	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	151,712.10	151,804.81	3	0.00
7,569	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	764,090.55	770,223.70	13	1,740.87
5,416	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	404,629.36	403,538.91	7	0.00
		1,320,432.01	1,325,567.42	22	1,740.87
MUTUAL FUNDS - EQUITY					
20,380	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	516,836.80	586,562.90	9	0.00
27,251	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,626,884.70	1,624,903.83	27	2,340.86
19,536	CUSIP # 808524508 SCHWAB US MID CAP ETF	936,360.48	971,208.79	16	0.00
8,087	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	490,719.16	535,301.17	8	870.97

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,502	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	223,582.06	255,081.19	4	115.92
17,767	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	503,694.45	589,962.12	8	0.00
		4,298,077.65	4,563,020.00	72	3,327.75
COMMON TRUST FUNDS - FIXED INCOME					
95,931.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	95,931.77	95,931.77	2	0.00
		95,931.77	95,931.77	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,055.68	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	11,055.68	11,055.68	3	0.00
		11,055.68	11,055.68	3	0.00
COMMON STOCK					
200	CUSIP # N97284108 YANDEX NV A	5,470.00	6,079.80	1	0.00
		5,470.00	6,079.80	1	0.00
FOREIGN STOCK					
25	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	3,426.75	3,588.41	1	0.00
65	CUSIP # 045055100 ASHTREAD GROUP PLC UNSPONSORED ADR	5,450.90	6,595.55	1	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	4,064.10	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	3,693.90	4,054.89	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	4,958.80	5,801.14	1	0.00
30	CUSIP # 056752108 BAIDU INC SPONS ADR	4,758.00	5,815.45	1	0.00
1,305	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	5,846.40	6,355.35	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
225	CUSIP # 05965X109 BANCO SANTANDER CHILE ADR	6,727.50	6,832.28	2	0.00
625	CUSIP # 05969B103 BANCO SANTANDER MEXICO SA ADR	3,850.00	4,118.25	1	96.76
75	CUSIP # 063671101 BANK OF MONTREAL	4,901.25	5,641.43	1	0.00
65	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	2,070.90	2,888.51	1	0.00
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	9,147.00	10,384.74	2	0.00
165	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	4,347.75	4,981.80	1	0.00
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	4,817.15	5,570.50	1	0.00
120	CUSIP # 14365C103 CARNIVAL PLC ADR	5,847.60	6,831.60	2	0.00
165	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	3,154.80	3,134.67	1	0.00
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	3,120.95	3,051.39	1	0.00
110	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	7,669.75	7,827.38	2	0.00
300	CUSIP # 23636T100 DANONE-SPONS ADR	4,194.00	4,325.43	1	0.00
215	CUSIP # 26874R108 ENI SPA (ADR)	6,772.50	7,614.30	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
265	CUSIP # 268780103 E ON SE SPONSORED ADR	2,615.55	2,595.68	1	0.00
170	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	6,623.20	7,400.10	2	0.00
301	CUSIP # 398438408 GRIFOLS SA ADR	5,526.36	6,329.79	1	0.00
95	CUSIP # 40415F101 HDFC BANK LTD ADR	9,841.05	8,453.96	3	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	4,379.20	4,319.35	1	0.00
425	CUSIP # 456837103 ING GROEP NV ADR	4,530.50	5,444.25	1	0.00
517	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	4,725.38	4,621.39	1	2.00
229	CUSIP # 500458401 KOMATSU LTD SPONS ADR	4,932.66	6,194.35	1	0.00
100	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	5,846.00	6,113.98	2	0.00
130	CUSIP # 559222401 MAGNA INTERNATIONAL INC	5,908.50	6,498.57	2	0.00
80	CUSIP # 560877300 MAKITA CORP SPONSORED ADR	2,814.00	2,870.72	1	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	5,109.80	5,149.41	1	0.00
1,050	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	5,113.50	6,341.90	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
610	CUSIP # 607409109 MOBILE TELESYSTEMS	4,270.00	4,878.60	1	0.00
130	CUSIP # 60879B107 MOMO INC SPONSORED ADR	3,087.50	4,449.90	1	0.00
15	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	3,530.55	3,313.16	1	0.00
80	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	4,384.80	4,906.00	1	0.00
145	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	5,892.80	5,241.17	2	0.00
100	CUSIP # 686330101 ORIX CORP SPONSORED ADR	7,155.00	8,156.87	2	0.00
150	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	10,701.00	11,400.45	3	0.00
250	CUSIP # 69832A205 PANASONIC CORP SPONS ADR	2,247.50	2,637.50	1	0.00
665	CUSIP # 76026T205 REPSOL S.A. ADS	10,659.95	11,772.16	3	0.00
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	7,756.80	8,097.44	2	0.00
190	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	11,071.30	12,030.40	3	0.00
52	CUSIP # 783513203 RYANAIR HOLDINGS PLC	3,709.68	4,465.66	1	0.00
620	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	6,795.20	7,288.47	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
145	CUSIP # 83404D109 SOFTBANK CORP UNSPONSORED ADR	4,727.00	5,492.31	1	0.00
685	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	4,459.35	5,369.72	1	0.00
120	CUSIP # 866796105 SUN LIFE FINANCIAL INC	3,982.80	4,427.88	1	1.79
155	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	5,721.05	6,016.98	1	0.00
130	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	3,660.80	4,266.47	1	0.00
185	CUSIP # 89151E109 TOTAL SA SPON ADR	9,653.30	10,797.16	3	112.79
120	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	4,951.20	5,995.34	1	0.00
75	CUSIP # 98426T106 YY INC ADR	4,489.50	4,891.82	1	0.00
309	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	4,891.47	5,025.33	1	0.00
32	CUSIP # G0177J108 ALLERGAN PLC	4,277.12	5,359.50	1	0.00
110	CUSIP # G02602103 AMDOCS LTD	6,443.80	7,003.28	2	27.50
35	CUSIP # G0408V102 AON PLC	5,087.60	5,437.25	1	0.00
200	CUSIP # G45667105 HOLLYSYS AUTOMATION TECH LTD	3,502.00	3,928.00	1	0.00
45	CUSIP # G4705A100 ICON PLC	5,814.45	6,284.53	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
170	CUSIP # G47567105 IHS MARKIT LTD	8,154.90	9,008.01	2	0.00
160	CUSIP # G54050102 LAZARD LTD CL A	5,905.60	6,496.00	2	0.00
43	CUSIP # G5960L103 MEDTRONIC PLC	3,911.28	3,987.63	1	21.50
110	CUSIP # G6095L109 APTIV PLC	6,772.70	8,413.77	2	0.00
150	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	6,726.00	7,160.91	2	0.00
520	CUSIP # H42097107 UBS GROUP AG	6,437.60	7,379.84	2	0.00
155	CUSIP # N00985106 AERCAP HOLDINGS NV	6,138.00	7,956.00	2	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,405.40	5,986.15	1	0.00
		369,160.70	407,870.54	96	262.34



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
32,867.25	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	32,867.25	32,867.25	1	8.16
		32,867.25	32,867.25	1	8.16
MUTUAL FUNDS - FIXED INCOME					
14,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	716,151.21	716,582.02	28	0.00
6,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	652,338.90	657,574.23	25	1,486.26
2,423	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	181,022.33	180,535.87	7	0.00
		1,549,512.44	1,554,692.12	60	1,486.26
MUTUAL FUNDS - EQUITY					
2,155	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	54,650.80	62,023.70	2	0.00
5,044	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	301,126.80	300,590.62	12	433.28
2,574	CUSIP # 808524508 SCHWAB US MID CAP ETF	123,371.82	128,307.39	5	0.00
724	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	43,932.32	48,907.50	2	77.97

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,923	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	54,517.05	63,854.17	2	0.00
		577,598.79	603,683.38	22	511.25
COMMON TRUST FUNDS - FIXED INCOME					
432,589.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	432,589.41	432,589.41	17	0.00
		432,589.41	432,589.41	17	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
EQUITY						
U.S. DOLLAR						
UNITED STATES						
18,547.528 BANK OF NEW YORK MELLON EMPLOY	139.6400	2,555,292.94	0.00	2,589,976.81		34,683.87
06427F819 BK OF NY MELLON/AGGREGATE BD	139.6400	2,555,292.94	0.00	2,589,976.81	25.20	34,683.87
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
431,594.050 BLACKROCK LIQ TREAS TR INSTL	100.0000	431,594.05	803.84	431,594.05		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	431,594.05	803.84	431,594.05	4.20	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
478,529.709 ULLICO J FOR JOBS CIF	15.1807	7,124,249.68	0.00	7,264,411.65		140,161.97
99VVBW47	15.1807	7,124,249.68	0.00	7,264,411.65	70.69	140,161.97
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-695.02	0.00	-695.02		0.00
		-695.02	0.00	-695.02	-0.01	0.00
MSC PAYABLE - CLASS C2		-8,133.66	0.00	-8,133.66		0.00
		-8,133.66	0.00	-8,133.66	-0.08	0.00



Asset and Accrual Detail - By Asset type

12/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-18,001.17	0.00	-18,001.17		0.00
		-18,001.17	0.00	-18,001.17	-0.18	0.00
REBATE RECEIVABLE		23,558.07	0.00	23,558.07		0.00
		23,558.07	0.00	23,558.07	0.23	0.00
PAYABLE FOR CUSTODIAN FEES		-6,404.91	0.00	-6,404.91		0.00
		-6,404.91	0.00	-6,404.91	-0.06	0.00
SUBTOTAL U.S. DOLLAR		-9,676.69	0.00	-9,676.69		0.00
		-9,676.69	0.00	-9,676.69	-0.10	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-9,676.69	0.00	-9,676.69		0.00
		-9,676.69	0.00	-9,676.69	-0.10	0.00
TOTAL CASH & CASH EQUIVALENTS		-9,676.69	0.00	-9,676.69	-0.10	0.00
TOTAL ASSETS - BASE:		10,101,459.98	803.84	10,276,305.82	99.99	174,845.84
NET ASSETS - BASE:				10,277,109.66		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
129.58	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	129.58	129.58	0	9.03
		129.58	129.58	0	9.03
MUTUAL FUNDS - FIXED INCOME					
10,120	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	885,601.20	927,907.56	9	0.00
12,661	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,029,212.69	1,069,121.72	11	0.00
25,851	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,031,113.07	2,063,041.92	22	0.00
39,254	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,129,529.50	2,127,270.50	23	0.00
22,125	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,139,216.25	1,167,743.54	12	0.00
		7,214,672.71	7,355,085.24	77	0.00
MUTUAL FUNDS - EQUITY					
14,922	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	553,606.20	562,269.29	6	0.00
3,800	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	144,780.00	146,494.43	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,223	CUSIP # 922908736 VANGUARD GROWTH ETF	432,945.59	365,752.61	5	0.00
4,861	CUSIP # 922908744 VANGUARD VALUE ETF	476,134.95	421,134.17	5	0.00
996	CUSIP # 922908751 VANGUARD SMALL CAP ETF	131,462.04	120,534.62	1	0.00
		1,738,928.78	1,616,185.12	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
478,003.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	478,003.98	478,003.98	5	0.00
		478,003.98	478,003.98	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
233.5	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	233.50	233.50	0	16.08
		233.50	233.50	0	16.08
MUTUAL FUNDS - FIXED INCOME					
14,770	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,292,522.70	1,356,376.35	7	0.00
18,710	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,520,935.90	1,580,477.92	9	0.00
37,864	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,974,974.48	3,020,714.16	17	0.00
57,412	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,114,601.00	3,118,887.12	18	0.00
32,319	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,664,105.31	1,705,810.28	9	0.00
		10,567,139.39	10,782,265.83	60	0.00
MUTUAL FUNDS - EQUITY					
58,696	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,177,621.60	2,181,786.63	12	0.00
15,305	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	583,120.50	561,186.02	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,457	CUSIP # 922908736 VANGUARD GROWTH ETF	1,673,348.81	1,359,276.02	9	0.00
18,899	CUSIP # 922908744 VANGUARD VALUE ETF	1,851,157.05	1,643,502.11	10	0.00
3,846	CUSIP # 922908751 VANGUARD SMALL CAP ETF	507,633.54	463,065.64	3	0.00
		6,792,881.50	6,208,816.42	38	0.00
COMMON TRUST FUNDS - FIXED INCOME					
428,289.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	428,289.87	428,289.87	2	0.00
		428,289.87	428,289.87	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
85.32	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	85.32	85.32	0	47.74
		85.32	85.32	0	47.74
MUTUAL FUNDS - FIXED INCOME					
32,788	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,869,277.88	3,004,568.62	5	0.00
41,840	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	3,401,173.60	3,541,269.12	6	0.00
84,666	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,652,207.62	6,777,623.76	11	0.00
129,105	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	7,003,946.25	6,883,290.53	12	0.00
71,872	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,700,689.28	3,800,412.22	6	0.00
		23,627,294.63	24,007,164.25	40	0.00
MUTUAL FUNDS - EQUITY					
287,713	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	10,674,152.30	10,518,854.42	18	0.00
81,742	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,114,370.20	3,026,940.19	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61,520	CUSIP # 922908736 VANGUARD GROWTH ETF	8,263,981.60	6,384,511.31	14	0.00
96,604	CUSIP # 922908744 VANGUARD VALUE ETF	9,462,361.80	8,260,240.30	16	0.00
19,670	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,596,243.30	2,280,137.45	4	0.00
		34,111,109.20	30,470,683.67	58	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,491,288.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,491,288.82	1,491,288.82	3	0.00
		1,491,288.82	1,491,288.82	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
30.19	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	30.19	30.19	0	23.22
		30.19	30.19	0	23.22
MUTUAL FUNDS - FIXED INCOME					
13,085	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,145,068.35	1,200,019.50	4	0.00
16,347	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,328,847.63	1,377,548.95	4	0.00
31,596	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,482,497.72	2,522,600.66	8	0.00
48,063	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,607,417.75	2,589,389.54	9	0.00
28,230	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,453,562.70	1,490,174.95	5	0.00
		9,017,394.15	9,179,733.60	30	0.00
MUTUAL FUNDS - EQUITY					
174,695	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,481,184.50	6,547,612.83	21	0.00
46,991	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,790,357.10	1,699,626.78	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,122	CUSIP # 922908736 VANGUARD GROWTH ETF	5,120,928.26	4,121,777.56	17	0.00
58,628	CUSIP # 922908744 VANGUARD VALUE ETF	5,742,612.60	5,029,927.96	19	0.00
11,534	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,522,372.66	1,374,918.39	5	0.00
		20,657,455.12	18,773,863.52	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
882,078.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	882,078.51	882,078.51	3	0.00
		882,078.51	882,078.51	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22.99	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	22.99	22.99	0	26.83
		22.99	22.99	0	26.83
MUTUAL FUNDS - FIXED INCOME					
10,297	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	901,090.47	950,026.96	2	0.00
12,900	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,048,641.00	1,091,800.54	3	0.00
25,757	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,023,727.49	2,056,421.29	5	0.00
39,164	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,124,647.00	2,111,041.92	6	0.00
22,173	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,141,687.77	1,172,102.99	3	0.00
		7,239,793.73	7,381,393.70	19	0.00
MUTUAL FUNDS - EQUITY					
242,754	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	9,006,173.40	8,960,575.87	24	0.00
64,429	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,454,744.90	2,337,251.50	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53,837	CUSIP # 922908736 VANGUARD GROWTH ETF	7,231,924.21	5,662,770.84	19	0.00
82,387	CUSIP # 922908744 VANGUARD VALUE ETF	8,069,806.65	7,083,047.16	22	0.00
15,864	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,093,889.36	1,887,372.67	6	0.00
		28,856,538.52	25,931,018.04	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,176,057.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,176,057.38	1,176,057.38	3	0.00
		1,176,057.38	1,176,057.38	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10.36	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	10.36	10.36	0	20.97
		10.36	10.36	0	20.97
MUTUAL FUNDS - EQUITY					
66,505	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,467,335.50	2,532,697.80	30	0.00
17,465	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	665,416.50	653,898.98	8	0.00
14,795	CUSIP # 922908736 VANGUARD GROWTH ETF	1,987,412.35	1,575,255.13	24	0.00
22,487	CUSIP # 922908744 VANGUARD VALUE ETF	2,202,601.65	1,925,844.71	27	0.00
4,497	CUSIP # 922908751 VANGUARD SMALL CAP ETF	593,559.03	529,729.80	7	0.00
		7,916,325.03	7,217,426.42	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
259,177.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	259,177.51	259,177.51	3	0.00
		259,177.51	259,177.51	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
32.56	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	32.56	32.56	0	10.71
		32.56	32.56	0	10.71
MUTUAL FUNDS - FIXED INCOME					
4,423	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	387,056.73	408,488.68	12	0.00
5,620	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	456,849.80	475,183.62	14	0.00
11,465	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	900,805.05	915,935.39	28	0.00
17,378	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	942,756.50	940,070.32	29	0.00
9,806	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	504,910.94	518,107.80	16	0.00
		3,192,379.02	3,257,785.81	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
57,596.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	57,596.84	57,596.84	2	0.00
		57,596.84	57,596.84	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
625,704.71	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	625,704.71	625,704.71	1	20.57
		625,704.71	625,704.71	1	20.57
COMMON STOCK					
2,400	CUSIP # 02079K107 ALPHABET INC CL C	2,485,464.00	2,424,330.98	4	0.00
1,494	CUSIP # 023135106 AMAZON.COM INC	2,243,943.18	2,463,963.77	4	0.00
20,901	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	1,555,034.40	1,634,422.36	3	0.00
29,235	CUSIP # 126650100 CVS HEALTH CORP	1,915,477.20	2,053,088.81	3	0.00
13,126	CUSIP # 30303M102 FACEBOOK INC	1,720,687.34	2,123,686.47	3	0.00
50,274	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	3,609,673.20	3,852,325.95	6	0.00
142,073	CUSIP # 48251W104 KKR & CO INC-A	2,788,892.99	3,519,414.92	5	0.00
17,768	CUSIP # 57636Q104 MASTERCARD INC	3,351,933.20	2,321,257.07	6	0.00
22,472	CUSIP # 58155Q103 MCKESSON CORPORATION	2,482,481.84	3,085,370.37	4	8,764.08
19,403	CUSIP # 594918104 MICROSOFT CORPORATION	1,970,762.71	2,115,525.84	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
118,622	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	3,048,585.40	3,811,775.38	5	0.00
	CUSIP # 665859104 NORTHERN TRUST CORPORATION	0.00	0.00	0	11,064.90
38,298	CUSIP # 68389X105 ORACLE CORP	1,729,154.70	1,643,438.59	3	0.00
15,324	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	2,285,421.36	2,479,042.46	4	0.00
57,085	CUSIP # 74736K101 QORVO INC	3,466,772.05	3,586,363.67	6	0.00
10,115	CUSIP # 78409V104 S&P GLOBAL INC	1,718,943.10	1,535,307.07	3	0.00
50,336	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,373,518.72	4,527,271.51	6	0.00
26,956	CUSIP # 857477103 STATE STREET CORP	1,700,114.92	2,207,491.45	3	12,669.32
72,161	CUSIP # 880770102 TERADYNE INC	2,264,412.18	2,516,730.90	4	0.00
23,699	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,311,363.47	2,454,902.34	4	0.00
17,107	CUSIP # 92826C839 VISA INC CL A	2,257,097.58	1,374,167.73	4	0.00
		48,279,733.54	51,729,877.64	85	32,498.30
FOREIGN STOCK					
23,091	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	2,220,222.51	2,264,438.90	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2018 through 12/31/2018
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 12/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,959	CUSIP # 012688156 SWISS RE AG ORD SEDOL B545MG5 SW	2,559,074.97	2,654,990.78	5	0.00
26,518	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,369,389.52	1,698,675.70	2	11,894.40
6,201	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,350,329.76	1,368,784.52	2	0.00
		7,499,016.76	7,986,889.90	13	11,894.40
COMMON TRUST FUNDS - FIXED INCOME					
66,017.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,017.78	66,017.78	0	0.00
		66,017.78	66,017.78	0	0.00

Holdings



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05971SP14	BANCO SANTANDER				0.01	01 Feb 2019		
	2,760,000.000	Local	99.778695	2,753,891.97	99.772356	2,753,717.03	-174.94	0.48
		Base	99.778695	2,753,891.97	99.772356	2,753,717.03	-174.94	0.48
313384AD1	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/19 0.00000				0.01	04 Jan 2019		
	400,000.000	Local	99.981433	399,925.73	99.986800	399,947.20	21.47	0.07
		Base	99.981433	399,925.73	99.986800	399,947.20	21.47	0.07
313384AG4	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/19 0.00000				0.01	07 Jan 2019		
	780,000.000	Local	99.963833	779,717.90	99.966900	779,741.82	23.92	0.14
		Base	99.963833	779,717.90	99.966900	779,741.82	23.92	0.14
313384AK5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/19 0.00000				0.01	10 Jan 2019		
	940,000.000	Local	99.943250	939,466.55	99.947100	939,502.74	36.19	0.16
		Base	99.943250	939,466.55	99.947100	939,502.74	36.19	0.16
313384DH9	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/19 0.00000				0.01	21 Mar 2019		
	950,000.000	Local	99.481014	945,069.63	99.475700	945,019.15	-50.48	0.17
		Base	99.481014	945,069.63	99.475700	945,019.15	-50.48	0.17
313384DR7	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/19 0.00000				0.01	29 Mar 2019		
	560,000.000	Local	99.413959	556,718.17	99.421900	556,762.64	44.47	0.10
		Base	99.413959	556,718.17	99.421900	556,762.64	44.47	0.10
313384EJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.01	15 Apr 2019		
	290,000.000	Local	99.290779	287,943.26	99.301900	287,975.51	32.25	0.05
		Base	99.290779	287,943.26	99.301900	287,975.51	32.25	0.05
313384HY8	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/19 0.00000				0.01	10 Jul 2019		
	810,000.000	Local	98.677916	799,291.12	98.698000	799,453.80	162.68	0.14
		Base	98.677916	799,291.12	98.698000	799,453.80	162.68	0.14
46640QP13	J.P. MORGAN SECURITIES					01 Feb 2019		
	2,180,000.000	Local	99.784722	2,175,306.94	99.770044	2,174,986.96	-319.98	0.38
		Base	99.784722	2,175,306.94	99.770044	2,174,986.96	-319.98	0.38

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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
7839989D1	SSC GOVERNMENT MM GVMXX					2.2697525	31 Dec 2030		
	45,290,400.720	Local	100.000000	45,290,400.72	100.000000	45,290,400.72	0.00	7.93	
		Base	100.000000	45,290,400.72	100.000000	45,290,400.72	0.00	7.93	
912796QT9	TREASURY BILL 01/19 0.00000					0.01	17 Jan 2019		
	640,000.000	Local	99.907333	639,406.93	99.904792	639,390.67	-16.26	0.11	
		Base	99.907333	639,406.93	99.904792	639,390.67	-16.26	0.11	
912796QY8	TREASURY BILL 02/19 0.00000					0.01	21 Feb 2019		
	880,000.000	Local	99.692583	877,294.73	99.671875	877,112.50	-182.23	0.15	
		Base	99.692583	877,294.73	99.671875	877,112.50	-182.23	0.15	
US DOLLAR Total									
	56,480,400.720	Local		56,444,433.65		56,444,010.74	-422.91	9.88	
		Base		56,444,433.65		56,444,010.74	-422.91	9.88	
CASH EQUIVALENT Total									
	56,480,400.720	Base		56,444,433.65		56,444,010.74	-422.91	9.88	
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	300,000.000	Local	86.651387	259,954.16	84.506719	253,520.16	-6,434.00	0.04	
		Base	86.651387	259,954.16	84.506719	253,520.16	-6,434.00	0.04	
00206RCQ3	AT+T INC SR UNSECURED 05/46 4.75					4.75	15 May 2046		
	10,000.000	Local	91.169200	9,116.92	88.789398	8,878.94	-237.98	0.00	
		Base	91.169200	9,116.92	88.789398	8,878.94	-237.98	0.00	
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	280,000.000	Local	85.672029	239,881.68	85.570697	239,597.95	-283.73	0.04	
		Base	85.672029	239,881.68	85.570697	239,597.95	-283.73	0.04	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	206,000.000	Local	99.990267	205,979.95	98.759648	203,444.87	-2,535.08	0.04	
		Base	99.990267	205,979.95	98.759648	203,444.87	-2,535.08	0.04	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	30,000.000	Local		107.387800	32,216.34	104.393607	31,318.08	-898.26	0.01
		Base		107.387800	32,216.34	104.393607	31,318.08	-898.26	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	160,000.000	Local		106.227131	169,963.41	104.972422	167,955.88	-2,007.53	0.03
		Base		106.227131	169,963.41	104.972422	167,955.88	-2,007.53	0.03
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	210,000.000	Local		96.580662	202,819.39	95.918479	201,428.81	-1,390.58	0.04
		Base		96.580662	202,819.39	95.918479	201,428.81	-1,390.58	0.04
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		
	200,000.000	Local		96.823735	193,647.47	97.822219	195,644.44	1,996.97	0.03
		Base		96.823735	193,647.47	97.822219	195,644.44	1,996.97	0.03
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	320,000.000	Local		97.706403	312,660.49	97.622355	312,391.54	-268.95	0.05
		Base		97.706403	312,660.49	97.622355	312,391.54	-268.95	0.05
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	180,000.000	Local		96.402444	173,524.40	94.859771	170,747.59	-2,776.81	0.03
		Base		96.402444	173,524.40	94.859771	170,747.59	-2,776.81	0.03
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	10,000.000	Local		96.265500	9,626.55	94.927795	9,492.78	-133.77	0.00
		Base		96.265500	9,626.55	94.927795	9,492.78	-133.77	0.00
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875	15 Aug 2047		
	10,000.000	Local		99.690000	9,969.00	84.663594	8,466.36	-1,502.64	0.00
		Base		99.690000	9,969.00	84.663594	8,466.36	-1,502.64	0.00
01F022410	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.5	17 Jan 2034		
	800,000.000	Local		96.845424	774,763.39	97.658203	781,265.62	6,502.23	0.14
Original Face:	800,000.000	Base		96.845424	774,763.39	97.658203	781,265.62	6,502.23	0.14
01F030413	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	17 Jan 2034		
	3,800,000.000	Local		99.125000	3,766,750.00	99.751953	3,790,574.21	23,824.21	0.66
Original Face:	3,800,000.000	Base		99.125000	3,766,750.00	99.751953	3,790,574.21	23,824.21	0.66

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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	
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	14 Jan 2049			
		1,050,000.000	Local	95.893169	1,006,878.27	97.470422	1,023,439.43	16,561.16	0.18
Original Face:		1,050,000.000	Base	95.893169	1,006,878.27	97.470422	1,023,439.43	16,561.16	0.18
01F032419	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	17 Jan 2034			
		5,000,000.000	Local	100.633359	5,031,667.97	101.201172	5,060,058.60	28,390.63	0.89
Original Face:		5,000,000.000	Base	100.633359	5,031,667.97	101.201172	5,060,058.60	28,390.63	0.89
01F032617	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jan 2049			
		6,500,000.000	Local	98.118990	6,377,734.38	99.982422	6,498,857.43	121,123.05	1.14
Original Face:		6,500,000.000	Base	98.118990	6,377,734.38	99.982422	6,498,857.43	121,123.05	1.14
01F040610	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	14 Jan 2049			
		5,450,000.000	Local	100.967317	5,502,718.75	101.937500	5,555,593.75	52,875.00	0.97
Original Face:		5,450,000.000	Base	100.967317	5,502,718.75	101.937500	5,555,593.75	52,875.00	0.97
01F042616	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	14 Jan 2049			
		10,400,000.000	Local	102.959886	10,707,828.13	103.548828	10,769,078.11	61,249.98	1.88
Original Face:		10,400,000.000	Base	102.959886	10,707,828.13	103.548828	10,769,078.11	61,249.98	1.88
01F050619	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	14 Jan 2049			
		1,500,000.000	Local	104.560417	1,568,406.25	104.742188	1,571,132.82	2,726.57	0.27
Original Face:		1,500,000.000	Base	104.560417	1,568,406.25	104.742188	1,571,132.82	2,726.57	0.27
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25				9.25	06 Aug 2019			
		30,000.000	Local	103.879533	31,163.86	103.352938	31,005.88	-157.98	0.01
			Base	103.879533	31,163.86	103.352938	31,005.88	-157.98	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021			
		200,000.000	Local	102.994990	205,989.98	102.204358	204,408.72	-1,581.26	0.04
			Base	102.994990	205,989.98	102.204358	204,408.72	-1,581.26	0.04
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.85	09 Aug 2022			
		10,000.000	Local	101.953700	10,195.37	95.997643	9,599.76	-595.61	0.00
			Base	101.953700	10,195.37	95.997643	9,599.76	-595.61	0.00
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.95	05 Dec 2044			
		10,000.000	Local	117.140400	11,714.04	110.862718	11,086.27	-627.77	0.00
			Base	117.140400	11,714.04	110.862718	11,086.27	-627.77	0.00

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STATE STREET

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023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.15	22 Aug 2027			
		310,000.000	Local	95.777481	296,910.19	96.548161	299,299.30	2,389.11	0.05
			Base	95.777481	296,910.19	96.548161	299,299.30	2,389.11	0.05
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875	22 Aug 2037			
		200,000.000	Local	96.539910	193,079.82	96.575531	193,151.06	71.24	0.03
			Base	96.539910	193,079.82	96.575531	193,151.06	71.24	0.03
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125				3.125	16 Jul 2022			
		210,000.000	Local	98.053090	205,911.49	97.994727	205,788.93	-122.56	0.04
			Base	98.053090	205,911.49	97.994727	205,788.93	-122.56	0.04
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65				2.65	02 Dec 2022			
		140,000.000	Local	96.192200	134,669.08	96.740098	135,436.14	767.06	0.02
			Base	96.192200	134,669.08	96.740098	135,436.14	767.06	0.02
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625				3.625	05 Dec 2024			
		30,000.000	Local	100.805733	30,241.72	97.757554	29,327.27	-914.45	0.01
			Base	100.805733	30,241.72	97.757554	29,327.27	-914.45	0.01
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375	26 May 2020			
		20,000.000	Local	99.031300	19,806.26	98.951343	19,790.27	-15.99	0.00
			Base	99.031300	19,806.26	98.951343	19,790.27	-15.99	0.00
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025			
		20,000.000	Local	103.257650	20,651.53	95.744893	19,148.98	-1,502.55	0.00
			Base	103.257650	20,651.53	95.744893	19,148.98	-1,502.55	0.00
02R030616	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY				3.0	14 Jan 2049			
		5,100,000.000	Local	96.073989	4,899,773.45	97.446113	4,969,751.76	69,978.31	0.87
		Original Face:	5,100,000.000	Base	96.073989	4,899,773.45	97.446113	4,969,751.76	69,978.31
02R040615	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	14 Jan 2049			
		1,200,000.000	Local	101.046875	1,212,562.50	101.943359	1,223,320.31	10,757.81	0.21
		Original Face:	1,200,000.000	Base	101.046875	1,212,562.50	101.943359	1,223,320.31	10,757.81
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875				3.875	15 Nov 2021			
		300,000.000	Local	101.184477	303,553.43	101.322464	303,967.39	413.96	0.05
			Base	101.184477	303,553.43	101.322464	303,967.39	413.96	0.05

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032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	580,000.000	Local		90.677719	525,930.77	84.739981	491,491.89	-34,438.88	0.09
		Base		90.677719	525,930.77	84.739981	491,491.89	-34,438.88	0.09
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.55	15 Mar 2026		
	90,000.000	Local		107.107478	96,396.73	104.733881	94,260.49	-2,136.24	0.02
		Base		107.107478	96,396.73	104.733881	94,260.49	-2,136.24	0.02
03522AAD2	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/26 3.65					3.65	01 Feb 2026		
	70,000.000	Local		94.492043	66,144.43	94.554824	66,188.38	43.95	0.01
		Base		94.492043	66,144.43	94.554824	66,188.38	43.95	0.01
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9					4.9	01 Feb 2046		
	20,000.000	Local		95.560700	19,112.14	92.738548	18,547.71	-564.43	0.00
		Base		95.560700	19,112.14	92.738548	18,547.71	-564.43	0.00
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.5	12 Jan 2024		
	20,000.000	Local		99.565050	19,913.01	97.814545	19,562.91	-350.10	0.00
		Base		99.565050	19,913.01	97.814545	19,562.91	-350.10	0.00
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.0	13 Apr 2028		
	720,000.000	Local		97.824186	704,334.14	95.653353	688,704.14	-15,630.00	0.12
		Base		97.824186	704,334.14	95.653353	688,704.14	-15,630.00	0.12
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.6	15 Apr 2048		
	410,000.000	Local		95.467773	391,417.87	89.625980	367,466.52	-23,951.35	0.06
		Base		95.467773	391,417.87	89.625980	367,466.52	-23,951.35	0.06
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	15,000.000	Local		101.224200	15,183.63	98.339603	14,750.94	-432.69	0.00
		Base		101.224200	15,183.63	98.339603	14,750.94	-432.69	0.00
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.65	01 Dec 2027		
	360,000.000	Local		95.056011	342,201.64	95.542657	343,953.57	1,751.93	0.06
		Base		95.056011	342,201.64	95.542657	343,953.57	1,751.93	0.06
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.35	01 Dec 2024		
	20,000.000	Local		99.972400	19,994.48	97.419533	19,483.91	-510.57	0.00
		Base		99.972400	19,994.48	97.419533	19,483.91	-510.57	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.95	01 Dec 2022			
		120,000.000	Local	97.567258	117,080.71	97.523763	117,028.52	-52.19	0.02
			Base	97.567258	117,080.71	97.523763	117,028.52	-52.19	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.25	01 Feb 2042			
		110,000.000	Local	103.014991	113,316.49	92.399818	101,639.80	-11,676.69	0.02
			Base	103.014991	113,316.49	92.399818	101,639.80	-11,676.69	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.25	15 Apr 2022			
		118,000.000	Local	99.476839	117,382.67	97.942233	115,571.83	-1,810.84	0.02
			Base	99.476839	117,382.67	97.942233	115,571.83	-1,810.84	0.02
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.75	15 Apr 2043			
		440,000.000	Local	94.052466	413,830.85	85.776042	377,414.58	-36,416.27	0.07
			Base	94.052466	413,830.85	85.776042	377,414.58	-36,416.27	0.07
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044			
		570,000.000	Local	87.864323	500,826.64	80.514531	458,932.83	-41,893.81	0.08
			Base	87.864323	500,826.64	80.514531	458,932.83	-41,893.81	0.08
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.45	04 Aug 2026			
		590,000.000	Local	92.562303	546,117.59	92.423127	545,296.45	-821.14	0.10
			Base	92.562303	546,117.59	92.423127	545,296.45	-821.14	0.10
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.55	04 Aug 2021			
		50,000.000	Local	96.769600	48,384.80	96.959394	48,479.70	94.90	0.01
			Base	96.769600	48,384.80	96.959394	48,479.70	94.90	0.01
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.85	04 Aug 2046			
		130,000.000	Local	94.564331	122,933.63	92.998251	120,897.73	-2,035.90	0.02
			Base	94.564331	122,933.63	92.998251	120,897.73	-2,035.90	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.0	15 Oct 2039			
		100,000.000	Local	117.119970	117,119.97	105.360028	105,360.03	-11,759.94	0.02
			Base	117.119970	117,119.97	105.360028	105,360.03	-11,759.94	0.02
05532MAB3	BCAP LLC TRUST BCAP 2009 RR15 2A1 144A				5.5	26 Nov 2035			
		588,166.390	Local	100.992284	594,002.67	100.310200	589,990.88	-4,011.79	0.10
		Original Face: 2,080,000.000	Base	100.992284	594,002.67	100.310200	589,990.88	-4,011.79	0.10

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055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	360,000.000	Local	111.034869	399,725.53	109.248988	393,296.36	-6,429.17	0.07	
		Base	111.034869	399,725.53	109.248988	393,296.36	-6,429.17	0.07	
056059AA6	BX TRUST BX 2018 IND A 144A					3.0565	15 Nov 2035		
	1,477,794.860	Local	100.000000	1,477,794.86	99.374890	1,468,557.02	-9,237.84	0.26	
Original Face:	1,480,000.000	Base	100.000000	1,477,794.86	99.374890	1,468,557.02	-9,237.84	0.26	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379	12 Apr 2028		
	400,000.000	Local	95.777695	383,110.78	93.372551	373,490.20	-9,620.58	0.07	
		Base	95.777695	383,110.78	93.372551	373,490.20	-9,620.58	0.07	
05970AAB8	BANCO NACIONAL COM EXT SUBORDINATED 144A 08/26 VAR					3.8	11 Aug 2026		
	240,000.000	Local	98.142550	235,542.12	95.501000	229,202.40	-6,339.72	0.04	
		Base	98.142550	235,542.12	95.501000	229,202.40	-6,339.72	0.04	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	90,000.000	Local	101.656211	91,490.59	98.485904	88,637.31	-2,853.28	0.02	
		Base	101.656211	91,490.59	98.485904	88,637.31	-2,853.28	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	540,000.000	Local	105.099181	567,535.58	103.487047	558,830.05	-8,705.53	0.10	
		Base	105.099181	567,535.58	103.487047	558,830.05	-8,705.53	0.10	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	700,000.000	Local	99.535924	696,751.47	97.259852	680,818.96	-15,932.51	0.12	
		Base	99.535924	696,751.47	97.259852	680,818.96	-15,932.51	0.12	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local	102.294000	10,229.40	98.859523	9,885.95	-343.45	0.00	
		Base	102.294000	10,229.40	98.859523	9,885.95	-343.45	0.00	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	110,000.000	Local	100.058300	110,064.13	94.831918	104,315.11	-5,749.02	0.02	
		Base	100.058300	110,064.13	94.831918	104,315.11	-5,749.02	0.02	
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946	23 Jan 2049		
	190,000.000	Local	94.234347	179,045.26	89.070991	169,234.88	-9,810.38	0.03	
		Base	94.234347	179,045.26	89.070991	169,234.88	-9,810.38	0.03	

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06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004	20 Dec 2023		
	810,000.000	Local	96.877442	784,707.28	97.200842	787,326.82	2,619.54	0.14	
		Base	96.877442	784,707.28	97.200842	787,326.82	2,619.54	0.14	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419	20 Dec 2028		
	650,000.000	Local	92.685237	602,454.04	93.414951	607,197.18	4,743.14	0.11	
		Base	92.685237	602,454.04	93.414951	607,197.18	4,743.14	0.11	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	98.790618	29,637.19	-362.81	0.01	
		Base	100.000000	30,000.00	98.790618	29,637.19	-362.81	0.01	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271	23 Jul 2029		
	150,000.000	Local	101.180667	151,771.00	99.530652	149,295.98	-2,475.02	0.03	
		Base	101.180667	151,771.00	99.530652	149,295.98	-2,475.02	0.03	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705	15 Sep 2048		
	30,000.000	Local	100.537867	30,161.36	101.069490	30,320.85	159.49	0.01	
	Original Face: 30,000.000	Base	100.537867	30,161.36	101.069490	30,320.85	159.49	0.01	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972	16 May 2029		
	200,000.000	Local	100.431795	200,863.59	96.417758	192,835.52	-8,028.07	0.03	
		Base	100.431795	200,863.59	96.417758	192,835.52	-8,028.07	0.03	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	20,000.000	Local	107.919700	21,583.94	99.995928	19,999.19	-1,584.75	0.00	
		Base	107.919700	21,583.94	99.995928	19,999.19	-1,584.75	0.00	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	280,000.000	Local	110.501875	309,405.25	106.648483	298,615.75	-10,789.50	0.05	
		Base	110.501875	309,405.25	106.648483	298,615.75	-10,789.50	0.05	
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1					4.423874	25 Aug 2034		
	151,744.270	Local	101.210234	153,580.73	102.399400	155,385.22	1,804.49	0.03	
	Original Face: 3,490,000.000	Base	101.210234	153,580.73	102.399400	155,385.22	1,804.49	0.03	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	5,000.000	Local	105.047600	5,252.38	96.599559	4,829.98	-422.40	0.00	
		Base	105.047600	5,252.38	96.599559	4,829.98	-422.40	0.00	

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075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	10,000.000	Local	109.236500	10,923.65	93.596371	9,359.64	-1,564.01	0.00	
		Base	109.236500	10,923.65	93.596371	9,359.64	-1,564.01	0.00	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363	06 Jun 2024		
	420,000.000	Local	96.654648	405,949.52	96.047702	403,400.35	-2,549.17	0.07	
		Base	96.654648	405,949.52	96.047702	403,400.35	-2,549.17	0.07	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	320,000.000	Local	102.296075	327,347.44	102.146983	326,870.35	-477.09	0.06	
		Base	102.296075	327,347.44	102.146983	326,870.35	-477.09	0.06	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	470,000.000	Local	95.064260	446,802.02	94.033060	441,955.38	-4,846.64	0.08	
		Base	95.064260	446,802.02	94.033060	441,955.38	-4,846.64	0.08	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	220,000.000	Local	98.514691	216,732.32	98.556986	216,825.37	93.05	0.04	
		Base	98.514691	216,732.32	98.556986	216,825.37	93.05	0.04	
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.97551	13 Nov 2050		
	1,060,244.860	Local	5.903924	62,596.05	5.833900	61,853.62	-742.43	0.01	
Original Face:	1,070,000.000	Base	5.903924	62,596.05	5.833900	61,853.62	-742.43	0.01	
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349	10 May 2050		
	24,000.000	Local	102.851625	24,684.39	96.572830	23,177.48	-1,506.91	0.00	
Original Face:	24,000.000	Base	102.851625	24,684.39	96.572830	23,177.48	-1,506.91	0.00	
12572QAJ4	CME GROUP INC SR UNSECURED 06/28 3.75					3.75	15 Jun 2028		
	300,000.000	Local	99.547420	298,642.26	101.342034	304,026.10	5,383.84	0.05	
		Base	99.547420	298,642.26	101.342034	304,026.10	5,383.84	0.05	
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.4216	15 Nov 2051		
	1,170,000.000	Local	102.991677	1,205,002.62	105.276890	1,231,739.61	26,736.99	0.22	
Original Face:	1,170,000.000	Base	102.991677	1,205,002.62	105.276890	1,231,739.61	26,736.99	0.22	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
	740,000.000	Local	95.589461	707,362.01	96.852900	716,711.46	9,349.45	0.13	
		Base	95.589461	707,362.01	96.852900	716,711.46	9,349.45	0.13	

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12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.645447	10 Oct 2048		
	57,000.000	Local		103.092719	58,762.85	99.778510	56,873.75	-1,889.10	0.01
Original Face:	57,000.000	Base		103.092719	58,762.85	99.778510	56,873.75	-1,889.10	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	50,000.000	Local		104.683500	52,341.75	97.450024	48,725.01	-3,616.74	0.01
		Base		104.683500	52,341.75	97.450024	48,725.01	-3,616.74	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	10,000.000	Local		115.797900	11,579.79	97.340908	9,734.09	-1,845.70	0.00
		Base		115.797900	11,579.79	97.340908	9,734.09	-1,845.70	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.7	09 Mar 2023		
	440,000.000	Local		99.120580	436,130.55	98.929513	435,289.86	-840.69	0.08
		Base		99.120580	436,130.55	98.929513	435,289.86	-840.69	0.08
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.1	25 Mar 2025		
	520,000.000	Local		99.245425	516,076.21	99.002233	514,811.61	-1,264.60	0.09
		Base		99.245425	516,076.21	99.002233	514,811.61	-1,264.60	0.09
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.3	25 Mar 2028		
	1,050,000.000	Local		98.711914	1,036,475.10	97.760906	1,026,489.51	-9,985.59	0.18
		Base		98.711914	1,036,475.10	97.760906	1,026,489.51	-9,985.59	0.18
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.05	25 Mar 2048		
	180,000.000	Local		104.285361	187,713.65	97.260985	175,069.77	-12,643.88	0.03
		Base		104.285361	187,713.65	97.260985	175,069.77	-12,643.88	0.03
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.35	09 Mar 2021		
	60,000.000	Local		100.447517	60,268.51	99.714497	59,828.70	-439.81	0.01
		Base		100.447517	60,268.51	99.714497	59,828.70	-439.81	0.01
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.63513	15 Jul 2035		
	57,982.740	Local		95.200779	55,200.02	96.348660	55,865.59	665.57	0.01
Original Face:	2,010,000.000	Base		95.200779	55,200.02	96.348660	55,865.59	665.57	0.01
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	10,000.000	Local		100.000000	10,000.00	96.333549	9,633.35	-366.65	0.00
		Base		100.000000	10,000.00	96.333549	9,633.35	-366.65	0.00

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151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	420,000.000	Local		97.837202	410,916.25	96.266243	404,318.22	-6,598.03	0.07
		Base		97.837202	410,916.25	96.266243	404,318.22	-6,598.03	0.07
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	100,000.000	Local		96.362280	96,362.28	92.468277	92,468.28	-3,894.00	0.02
		Base		96.362280	96,362.28	92.468277	92,468.28	-3,894.00	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.25	15 Aug 2021		
	10,000.000	Local		97.238700	9,723.87	96.946706	9,694.67	-29.20	0.00
		Base		97.238700	9,723.87	96.946706	9,694.67	-29.20	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.85	25 Sep 2034		
	1,410,931.800	Local		100.988985	1,424,885.71	100.818370	1,422,478.44	-2,407.27	0.25
	Original Face: 2,960,000.000	Base		100.988985	1,424,885.71	100.818370	1,422,478.44	-2,407.27	0.25
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	20,000.000	Local		100.186400	20,037.28	99.892188	19,978.44	-58.84	0.00
		Base		100.186400	20,037.28	99.892188	19,978.44	-58.84	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	680,000.000	Local		94.929994	645,523.96	94.200103	640,560.70	-4,963.26	0.11
		Base		94.929994	645,523.96	94.200103	640,560.70	-4,963.26	0.11
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	370,000.000	Local		95.405903	353,001.84	93.102283	344,478.45	-8,523.39	0.06
		Base		95.405903	353,001.84	93.102283	344,478.45	-8,523.39	0.06
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	40,000.000	Local		99.787175	39,914.87	96.267576	38,507.03	-1,407.84	0.01
		Base		99.787175	39,914.87	96.267576	38,507.03	-1,407.84	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.9	15 May 2027		
	520,000.000	Local		94.738104	492,638.14	92.794034	482,528.98	-10,109.16	0.08
		Base		94.738104	492,638.14	92.794034	482,528.98	-10,109.16	0.08
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	110,000.000	Local		98.259164	108,085.08	98.364589	108,201.05	115.97	0.02
		Base		98.259164	108,085.08	98.364589	108,201.05	115.97	0.02

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	140,000.000	Local		98.309014	137,632.62	97.666048	136,732.47	-900.15	0.02
		Base		98.309014	137,632.62	97.666048	136,732.47	-900.15	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	80,000.000	Local		145.103113	116,082.49	138.735052	110,988.04	-5,094.45	0.02
		Base		145.103113	116,082.49	138.735052	110,988.04	-5,094.45	0.02
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	200,000.000	Local		105.407565	210,815.13	104.938854	209,877.71	-937.42	0.04
		Base		105.407565	210,815.13	104.938854	209,877.71	-937.42	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local		109.826286	38,439.20	97.403318	34,091.16	-4,348.04	0.01
		Base		109.826286	38,439.20	97.403318	34,091.16	-4,348.04	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	700,000.000	Local		100.766974	705,368.82	96.381683	674,671.78	-30,697.04	0.12
		Base		100.766974	705,368.82	96.381683	674,671.78	-30,697.04	0.12
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.52	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	93.259070	46,629.54	-3,370.46	0.01
		Base		100.000000	50,000.00	93.259070	46,629.54	-3,370.46	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075	23 Apr 2029		
	710,000.000	Local		97.262746	690,565.50	97.295053	690,794.88	229.38	0.12
		Base		97.262746	690,565.50	97.295053	690,794.88	229.38	0.12
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.65	23 Jul 2048		
	460,000.000	Local		99.384913	457,170.60	97.731553	449,565.14	-7,605.46	0.08
		Base		99.384913	457,170.60	97.731553	449,565.14	-7,605.46	0.08
17313CAC3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 WFH3 A3					2.75625	25 Jun 2037		
	1,484,651.590	Local		99.380143	1,475,448.87	99.519270	1,477,514.42	2,065.55	0.26
Original Face:	1,660,000.000	Base		99.380143	1,475,448.87	99.519270	1,477,514.42	2,065.55	0.26
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	690,000.000	Local		107.443441	741,359.74	103.100000	711,390.00	-29,969.74	0.12
		Base		107.443441	741,359.74	103.100000	711,390.00	-29,969.74	0.12

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20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local		130.407100	13,040.71	124.231651	12,423.17	-617.54	0.00
		Base		130.407100	13,040.71	124.231651	12,423.17	-617.54	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local		122.793200	12,279.32	109.628164	10,962.82	-1,316.50	0.00
		Base		122.793200	12,279.32	109.628164	10,962.82	-1,316.50	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.15	01 Mar 2026		
	10,000.000	Local		95.088900	9,508.89	95.681431	9,568.14	59.25	0.00
		Base		95.088900	9,508.89	95.681431	9,568.14	59.25	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.35	15 Jan 2027		
	60,000.000	Local		94.430450	56,658.27	89.389117	53,633.47	-3,024.80	0.01
		Base		94.430450	56,658.27	89.389117	53,633.47	-3,024.80	0.01
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.7	15 Oct 2048		
	80,000.000	Local		98.429875	78,743.90	101.088055	80,870.44	2,126.54	0.01
		Base		98.429875	78,743.90	101.088055	80,870.44	2,126.54	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.7	15 Apr 2024		
	50,000.000	Local		99.733040	49,866.52	100.610492	50,305.25	438.73	0.01
		Base		99.733040	49,866.52	100.610492	50,305.25	438.73	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.95	15 Oct 2025		
	310,000.000	Local		99.876652	309,617.62	101.183737	313,669.58	4,051.96	0.05
		Base		99.876652	309,617.62	101.183737	313,669.58	4,051.96	0.05
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.15	15 Oct 2028		
	750,000.000	Local		99.817339	748,630.04	101.543256	761,574.42	12,944.38	0.13
		Base		99.817339	748,630.04	101.543256	761,574.42	12,944.38	0.13
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.25	15 Oct 2030		
	260,000.000	Local		99.314381	258,217.39	101.130762	262,939.98	4,722.59	0.05
		Base		99.314381	258,217.39	101.130762	262,939.98	4,722.59	0.05
200447AF7	COMISION FEDERAL DE ELEC SR UNSECURED 144A 02/27 4.75					4.75	23 Feb 2027		
	290,000.000	Local		98.529986	285,736.96	94.125000	272,962.50	-12,774.46	0.05
		Base		98.529986	285,736.96	94.125000	272,962.50	-12,774.46	0.05

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20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.3	15 Aug 2028		
	430,000.000	Local		99.072023	426,009.70	97.820117	420,626.50	-5,383.20	0.07
		Base		99.072023	426,009.70	97.820117	420,626.50	-5,383.20	0.07
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local		99.412400	9,941.24	98.362502	9,836.25	-104.99	0.00
		Base		99.412400	9,941.24	98.362502	9,836.25	-104.99	0.00
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.8	01 Jun 2024		
	70,000.000	Local		98.652100	69,056.47	94.666933	66,266.85	-2,789.62	0.01
		Base		98.652100	69,056.47	94.666933	66,266.85	-2,789.62	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375	15 Jan 2028		
	20,000.000	Local		96.158100	19,231.62	94.076174	18,815.23	-416.39	0.00
		Base		96.158100	19,231.62	94.076174	18,815.23	-416.39	0.00
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	750,000.000	Local		103.028080	772,710.60	101.393014	760,447.61	-12,262.99	0.13
		Base		103.028080	772,710.60	101.393014	760,447.61	-12,262.99	0.13
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625	01 Aug 2027		
	440,000.000	Local		93.740211	412,456.93	95.235000	419,034.00	6,577.07	0.07
		Base		93.740211	412,456.93	95.235000	419,034.00	6,577.07	0.07
21H032613	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	23 Jan 2049		
	2,300,000.000	Local		99.705503	2,293,226.57	100.617187	2,314,195.30	20,968.73	0.41
Original Face:	2,300,000.000	Base		99.705503	2,293,226.57	100.617187	2,314,195.30	20,968.73	0.41
21H042612	GNMA II TBA 30 YR 4.5 JUMBOS					4.5	23 Jan 2049		
	4,780,000.000	Local		103.162840	4,931,183.77	103.474609	4,946,086.31	14,902.54	0.87
Original Face:	4,780,000.000	Base		103.162840	4,931,183.77	103.474609	4,946,086.31	14,902.54	0.87
21H050615	GNMA II TBA 30 YR 5 JUMBOS					5.0	23 Jan 2049		
	5,800,000.000	Local		103.817888	6,021,437.50	104.074220	6,036,304.76	14,867.26	1.06
Original Face:	5,800,000.000	Base		103.817888	6,021,437.50	104.074220	6,036,304.76	14,867.26	1.06
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.79513	25 Feb 2032		
	232,970.300	Local		96.580427	225,003.71	96.808490	225,535.03	531.32	0.04
Original Face:	16,100,000.000	Base		96.580427	225,003.71	96.808490	225,535.03	531.32	0.04

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225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	500,000.000	Local	101.813912	509,069.56	98.690996	493,454.98	-15,614.58	0.09	
		Base	101.813912	509,069.56	98.690996	493,454.98	-15,614.58	0.09	
23330JAB7	DP WORLD LTD SR UNSECURED 144A 09/48 5.625					5.625	25 Sep 2048		
	520,000.000	Local	97.257256	505,737.73	94.000000	488,800.00	-16,937.73	0.09	
		Base	97.257256	505,737.73	94.000000	488,800.00	-16,937.73	0.09	
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
	200,000.000	Local	98.711975	197,423.95	98.695206	197,390.41	-33.54	0.03	
		Base	98.711975	197,423.95	98.695206	197,390.41	-33.54	0.03	
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	8,877.930	Local	111.930033	9,937.07	107.370000	9,532.23	-404.84	0.00	
Original Face:	20,000.000	Base	111.930033	9,937.07	107.370000	9,532.23	-404.84	0.00	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	170,000.000	Local	97.784124	166,233.01	88.090122	149,753.21	-16,479.80	0.03	
		Base	97.784124	166,233.01	88.090122	149,753.21	-16,479.80	0.03	
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	330,000.000	Local	109.445809	361,171.17	106.063366	350,009.11	-11,162.06	0.06	
		Base	109.445809	361,171.17	106.063366	350,009.11	-11,162.06	0.06	
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875	11 May 2022		
	10,000.000	Local	102.851500	10,285.15	99.025314	9,902.53	-382.62	0.00	
		Base	102.851500	10,285.15	99.025314	9,902.53	-382.62	0.00	
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.26	20 Dec 2038		
	1,320,000.000	Local	99.988698	1,319,850.82	101.608264	1,341,229.08	21,378.26	0.23	
Original Face:	1,320,000.000	Base	99.988698	1,319,850.82	101.608264	1,341,229.08	21,378.26	0.23	
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
	110,000.000	Local	100.754709	110,830.18	100.271422	110,298.56	-531.62	0.02	
		Base	100.754709	110,830.18	100.271422	110,298.56	-531.62	0.02	
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	10,000.000	Local	98.115000	9,811.50	90.913537	9,091.35	-720.15	0.00	
		Base	98.115000	9,811.50	90.913537	9,091.35	-720.15	0.00	

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26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	10,000.000	Local		95.221200	9,522.12	86.455426	8,645.54	-876.58	0.00
		Base		95.221200	9,522.12	86.455426	8,645.54	-876.58	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.4	15 Aug 2022		
	330,000.000	Local		96.328070	317,882.63	96.073070	317,041.13	-841.50	0.06
		Base		96.328070	317,882.63	96.073070	317,041.13	-841.50	0.06
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.15	15 Aug 2027		
	250,000.000	Local		93.996600	234,991.50	93.351604	233,379.01	-1,612.49	0.04
		Base		93.996600	234,991.50	93.351604	233,379.01	-1,612.49	0.04
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	50,000.000	Local		102.589300	51,294.65	102.637381	51,318.69	24.04	0.01
		Base		102.589300	51,294.65	102.637381	51,318.69	24.04	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	170,000.000	Local		97.600324	165,920.55	97.259316	165,340.84	-579.71	0.03
		Base		97.600324	165,920.55	97.259316	165,340.84	-579.71	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	160,000.000	Local		95.965369	153,544.59	93.877811	150,204.50	-3,340.09	0.03
		Base		95.965369	153,544.59	93.877811	150,204.50	-3,340.09	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	960,000.000	Local		97.628950	937,237.92	94.422000	906,451.20	-30,786.72	0.16
		Base		97.628950	937,237.92	94.422000	906,451.20	-30,786.72	0.16
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375	15 Jun 2032		
	100,000.000	Local		126.010280	126,010.28	120.721951	120,721.95	-5,288.33	0.02
		Base		126.010280	126,010.28	120.721951	120,721.95	-5,288.33	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.5	11 Oct 2022		
	740,000.000	Local		96.242065	712,191.28	97.024000	717,977.60	5,786.32	0.13
		Base		96.242065	712,191.28	97.024000	717,977.60	5,786.32	0.13
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.95	15 Jun 2028		
	80,000.000	Local		102.583763	82,067.01	97.841324	78,273.06	-3,793.95	0.01
		Base		102.583763	82,067.01	97.841324	78,273.06	-3,793.95	0.01

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29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7				5.7	15 Feb 2042		
		70,000.000	Local 114.515657	80,160.96	106.360943	74,452.66	-5,708.30	0.01
			Base 114.515657	80,160.96	106.360943	74,452.66	-5,708.30	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.15	16 Oct 2028		
		80,000.000	Local 99.669238	79,735.39	99.496125	79,596.90	-138.49	0.01
			Base 99.669238	79,735.39	99.496125	79,596.90	-138.49	0.01
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4				3.778	10 Sep 2058		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.25	03 Nov 2026		
		260,000.000	Local 97.700600	254,021.56	96.709000	251,443.40	-2,578.16	0.04
			Base 97.700600	254,021.56	96.709000	251,443.40	-2,578.16	0.04
294751DD1	EQUITY ONE ABS INC EQABS 2003 4 AV1				3.16625	25 Oct 2034		
		870,249.110	Local 98.517708	857,349.48	98.569750	857,802.37	452.89	0.15
Original Face:		12,365,000.000	Base 98.517708	857,349.48	98.569750	857,802.37	452.89	0.15
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375	05 Aug 2026		
		230,000.000	Local 91.202743	209,766.31	91.385700	210,187.11	420.80	0.04
			Base 91.202743	209,766.31	91.385700	210,187.11	420.80	0.04
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026		
		270,000.000	Local 96.839396	261,466.37	97.556665	263,403.00	1,936.63	0.05
			Base 96.839396	261,466.37	97.556665	263,403.00	1,936.63	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
		110,000.000	Local 100.083455	110,091.80	101.515016	111,666.52	1,574.72	0.02
			Base 100.083455	110,091.80	101.515016	111,666.52	1,574.72	0.02
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.0	01 Jul 2047		
		84,380.120	Local 105.386198	88,925.00	102.089713	86,143.42	-2,781.58	0.02
Original Face:		100,000.010	Base 105.386198	88,925.00	102.089713	86,143.42	-2,781.58	0.02
3128MJ4A5	FED HM LN PC POOL G08816 FG 06/48 FIXED 3.5				3.5	01 Jun 2048		
		376,794.960	Local 96.775233	364,644.20	99.975740	376,703.55	12,059.35	0.07
Original Face:		387,576.000	Base 96.775233	364,644.20	99.975740	376,703.55	12,059.35	0.07

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5						5.0	01 Jul 2048		
		200,000.470	Local	104.336105	208,672.70	104.742860		209,486.21	813.51	0.04
Original Face:		213,488.000	Base	104.336105	208,672.70	104.742860		209,486.21	813.51	0.04
3128MJ4W7	FED HM LN PC POOL G08836 FG 09/48 FIXED 4						4.0	01 Sep 2048		
		392,848.260	Local	100.362949	394,274.10	101.968465		400,581.34	6,307.24	0.07
Original Face:		400,000.000	Base	100.362949	394,274.10	101.968465		400,581.34	6,307.24	0.07
3128MJ4Y3	FED HM LN PC POOL G08838 FG 09/48 FIXED 5						5.0	01 Sep 2048		
		999,999.940	Local	104.336146	1,043,361.40	104.812337		1,048,123.31	4,761.91	0.18
Original Face:		1,037,393.000	Base	104.336146	1,043,361.40	104.812337		1,048,123.31	4,761.91	0.18
3128MJ5B2	FED HM LN PC POOL G08841 FG 10/48 FIXED 3.5						3.5	01 Oct 2048		
		494,343.230	Local	99.118299	489,984.60	99.972555		494,207.56	4,222.96	0.09
Original Face:		500,000.000	Base	99.118299	489,984.60	99.972555		494,207.56	4,222.96	0.09
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5						5.0	01 Jan 2049		
		2,400,000.000	Local	104.819768	2,515,674.43	104.769530		2,514,468.72	-1,205.71	0.44
Original Face:		2,400,000.000	Base	104.819768	2,515,674.43	104.769530		2,514,468.72	-1,205.71	0.44
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4						4.0	01 Apr 2047		
		0.000	Local	0.000000	0.87	0.000000		0.00	-0.87	0.00
			Base	0.000000	0.87	0.000000		0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.0	01 Apr 2038		
		284,310.510	Local	97.846196	278,187.02	98.485047		280,003.34	1,816.32	0.05
Original Face:		300,000.000	Base	97.846196	278,187.02	98.485047		280,003.34	1,816.32	0.05
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.0	01 Feb 2038		
		283,621.080	Local	97.846479	277,513.24	98.405200		279,097.89	1,584.65	0.05
Original Face:		300,000.000	Base	97.846479	277,513.24	98.405200		279,097.89	1,584.65	0.05
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375						1.375	15 Nov 2019		
		90,000.000	Local	99.992311	89,993.08	98.917400		89,025.66	-967.42	0.02
			Base	99.992311	89,993.08	98.917400		89,025.66	-967.42	0.02
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125						2.125	11 Feb 2020		
		10,000.000	Local	99.897700	9,989.77	99.531600		9,953.16	-36.61	0.00
			Base	99.897700	9,989.77	99.531600		9,953.16	-36.61	0.00

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.5	01 Dec 2045		
	71,419.200	Local	106.574675	76,114.78	103.634217	74,014.73		-2,100.05	0.01
Original Face:	162,728.000	Base	106.574675	76,114.78	103.634217	74,014.73		-2,100.05	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.0	01 Jan 2047		
	86,939.670	Local	99.861237	86,819.03	97.720746	84,958.09		-1,860.94	0.01
Original Face:	100,000.000	Base	99.861237	86,819.03	97.720746	84,958.09		-1,860.94	0.01
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.5	01 Feb 2047		
	90,979.820	Local	106.600793	96,985.21	103.771007	94,410.68		-2,574.53	0.02
Original Face:	225,631.000	Base	106.600793	96,985.21	103.771007	94,410.68		-2,574.53	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.0	01 Oct 2046		
	2,531,451.040	Local	97.335938	2,464,011.61	97.721954	2,473,783.42		9,771.81	0.43
Original Face:	3,100,000.000	Base	97.335938	2,464,011.61	97.721954	2,473,783.42		9,771.81	0.43
3132XSBQ2	FED HM LN PC POOL Q50046 FG 08/47 FIXED 3.5					3.5	01 Aug 2047		
	36,987.130	Local	96.775392	35,794.44	100.041265	37,002.39		1,207.95	0.01
Original Face:	39,413.000	Base	96.775392	35,794.44	100.041265	37,002.39		1,207.95	0.01
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5					3.5	01 Jan 2048		
	342,002.170	Local	96.775313	330,973.67	99.978319	341,928.02		10,954.35	0.06
Original Face:	348,522.000	Base	96.775313	330,973.67	99.978319	341,928.02		10,954.35	0.06
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5					3.5	01 Jan 2048		
	621,010.240	Local	96.775314	600,984.61	99.968689	620,815.80		19,831.19	0.11
Original Face:	665,075.000	Base	96.775314	600,984.61	99.968689	620,815.80		19,831.19	0.11
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.0	01 May 2048		
	192,366.820	Local	101.337777	194,940.26	101.978595	196,172.98		1,232.72	0.03
Original Face:	200,000.000	Base	101.337777	194,940.26	101.978595	196,172.98		1,232.72	0.03
3132Y05C0	FED HM LN PC POOL Q57142 FG 07/48 FIXED 4					4.0	01 Jul 2048		
	485,639.750	Local	101.906881	494,900.32	101.971909	495,216.12		315.80	0.09
Original Face:	500,000.000	Base	101.906881	494,900.32	101.971909	495,216.12		315.80	0.09
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.0	01 Jul 2048		
	97,068.730	Local	102.033755	99,042.87	101.973548	98,984.43		-58.44	0.02
Original Face:	100,000.000	Base	102.033755	99,042.87	101.973548	98,984.43		-58.44	0.02

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3132Y1YR3	FED HM LN PC POOL Q57919 FG 08/48 FIXED 3.5					3.5	01 Aug 2048		
	34,412.680	Local	96.775171	33,302.93	99.973523	34,403.57	1,100.64	0.01	
Original Face:	34,855.000	Base	96.775171	33,302.93	99.973523	34,403.57	1,100.64	0.01	
3132Y1Z92	FED HM LN PC POOL Q57967 FG 08/48 FIXED 3.5					3.5	01 Aug 2048		
	588,791.490	Local	96.775201	569,804.15	99.966764	588,595.80	18,791.65	0.10	
Original Face:	592,455.000	Base	96.775201	569,804.15	99.966764	588,595.80	18,791.65	0.10	
3132Y2RM0	FED HM LN PC POOL Q58591 FG 09/48 FIXED 5					5.0	01 Sep 2048		
	776,561.730	Local	104.584737	812,165.04	104.994070	815,343.77	3,178.73	0.14	
Original Face:	800,000.000	Base	104.584737	812,165.04	104.994070	815,343.77	3,178.73	0.14	
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5					5.0	01 Nov 2048		
	697,515.830	Local	104.258197	727,217.43	105.001299	732,400.68	5,183.25	0.13	
Original Face:	700,000.000	Base	104.258197	727,217.43	105.001299	732,400.68	5,183.25	0.13	
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.0	01 Oct 2048		
	394,389.010	Local	104.503133	412,148.87	104.823287	413,411.52	1,262.65	0.07	
Original Face:	400,000.000	Base	104.503133	412,148.87	104.823287	413,411.52	1,262.65	0.07	
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.0	01 Nov 2048		
	5,049,376.270	Local	99.688044	5,033,624.44	101.965887	5,148,641.30	115,016.86	0.90	
Original Face:	5,100,000.000	Base	99.688044	5,033,624.44	101.965887	5,148,641.30	115,016.86	0.90	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.0	01 May 2047		
	1,213,380.800	Local	97.000000	1,176,979.38	97.627760	1,184,596.50	7,617.12	0.21	
Original Face:	1,400,000.000	Base	97.000000	1,176,979.38	97.627760	1,184,596.50	7,617.12	0.21	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.0	01 Sep 2047		
	98,815.050	Local	95.521644	94,389.76	97.581795	96,425.50	2,035.74	0.02	
Original Face:	100,000.000	Base	95.521644	94,389.76	97.581795	96,425.50	2,035.74	0.02	
3136A5LM6	FANNIE MAE FNR 2012 35 SC					3.99375	25 Apr 2042		
	25,677.890	Local	16.273728	4,178.75	17.180230	4,411.52	232.77	0.00	
Original Face:	100,000.000	Base	16.273728	4,178.75	17.180230	4,411.52	232.77	0.00	
3136AETS6	FANNIE MAE FNR 2013 54 BS					3.64375	25 Jun 2043		
	168,970.610	Local	18.319156	30,953.99	18.208320	30,766.71	-187.28	0.01	
Original Face:	300,000.000	Base	18.319156	30,953.99	18.208320	30,766.71	-187.28	0.01	

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3136AHGQ7	FANNIE MAE FNR 2013 124 SB				3.44375	25 Dec 2043			
		123,709.470	Local	17.411941	21,540.22	17.586870	21,756.62	216.40	0.00
Original Face:		200,000.000	Base	17.411941	21,540.22	17.586870	21,756.62	216.40	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB				3.59375	25 Oct 2057			
		80,457.340	Local	15.365024	12,362.29	17.189980	13,830.60	1,468.31	0.00
Original Face:		100,000.000	Base	15.365024	12,362.29	17.189980	13,830.60	1,468.31	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2				3.085854	25 Dec 2027			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3136B0YM2	FANNIEMAE ACES FNA 2018 M2 A2				2.902	25 Jan 2028			
		50,000.000	Local	97.291440	48,645.72	96.035400	48,017.70	-628.02	0.01
Original Face:		50,000.000	Base	97.291440	48,645.72	96.035400	48,017.70	-628.02	0.01
3137AJYN8	FREDDIE MAC FHR 3973 SA				4.03487	15 Dec 2041			
		95,796.980	Local	15.208872	14,569.64	18.022920	17,265.41	2,695.77	0.00
Original Face:		300,000.000	Base	15.208872	14,569.64	18.022920	17,265.41	2,695.77	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.0	15 Aug 2048			
		96,294.540	Local	96.148577	92,585.83	97.269570	93,665.28	1,079.45	0.02
Original Face:		100,000.000	Base	96.148577	92,585.83	97.269570	93,665.28	1,079.45	0.02
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.40625	25 Dec 2027			
		270,000.000	Local	110.198856	297,536.91	107.956120	291,481.52	-6,055.39	0.05
Original Face:		270,000.000	Base	110.198856	297,536.91	107.956120	291,481.52	-6,055.39	0.05
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.0	01 Aug 2046			
		89,995.590	Local	95.365851	85,825.06	97.496240	87,742.32	1,917.26	0.02
Original Face:		100,000.000	Base	95.365851	85,825.06	97.496240	87,742.32	1,917.26	0.02
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.0	01 May 2047			
		87,769.680	Local	105.736639	92,804.71	102.185465	89,687.86	-3,116.85	0.02
Original Face:		100,000.000	Base	105.736639	92,804.71	102.185465	89,687.86	-3,116.85	0.02
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5				4.5	01 May 2047			
		78,886.360	Local	104.555667	82,480.16	103.634292	81,753.32	-726.84	0.01
Original Face:		100,000.000	Base	104.555667	82,480.16	103.634292	81,753.32	-726.84	0.01

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3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.0	01 May 2046		
	88,612.820	Local		95.397201	84,534.15	97.496240	86,394.17	1,860.02	0.02
Original Face:	100,000.000	Base		95.397201	84,534.15	97.496240	86,394.17	1,860.02	0.02
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.0	01 Jan 2047		
	85,260.510	Local		99.740712	85,039.44	97.650120	83,256.99	-1,782.45	0.01
Original Face:	100,000.000	Base		99.740712	85,039.44	97.650120	83,256.99	-1,782.45	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.0	01 Feb 2032		
	290,759.340	Local		99.764396	290,074.30	99.801183	290,181.26	106.96	0.05
Original Face:	400,000.000	Base		99.764396	290,074.30	99.801183	290,181.26	106.96	0.05
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.0	01 Feb 2056		
	80,348.320	Local		102.134593	82,063.43	102.329398	82,219.95	156.52	0.01
Original Face:	100,000.000	Base		102.134593	82,063.43	102.329398	82,219.95	156.52	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.0	01 Aug 2056		
	159,607.880	Local		105.318785	168,097.08	102.017053	162,827.26	-5,269.82	0.03
Original Face:	200,000.000	Base		105.318785	168,097.08	102.017053	162,827.26	-5,269.82	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	166,672.890	Local		103.573539	172,629.01	99.665720	166,115.74	-6,513.27	0.03
Original Face:	200,000.000	Base		103.573539	172,629.01	99.665720	166,115.74	-6,513.27	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.0	01 Jun 2057		
	89,123.910	Local		101.998801	90,905.32	102.021874	90,925.88	20.56	0.02
Original Face:	100,000.000	Base		101.998801	90,905.32	102.021874	90,925.88	20.56	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	70,962.370	Local		109.015637	77,360.08	105.608201	74,942.08	-2,418.00	0.01
Original Face:	100,000.000	Base		109.015637	77,360.08	105.608201	74,942.08	-2,418.00	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.5	01 Sep 2057		
	93,245.290	Local		104.823729	97,743.19	103.872029	96,855.77	-887.42	0.02
Original Face:	100,000.000	Base		104.823729	97,743.19	103.872029	96,855.77	-887.42	0.02
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.0	01 Aug 2047		
	526,016.000	Local		105.477333	554,827.65	101.967394	536,364.81	-18,462.84	0.09
Original Face:	600,000.000	Base		105.477333	554,827.65	101.967394	536,364.81	-18,462.84	0.09

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3140GSRN4	FNMA POOL BH4092 FN 10/47 FIXED 4.5						4.5	01 Oct 2047		
	170,269.350	Local		107.177915	182,491.14	103.627115		176,445.22	-6,045.92	0.03
Original Face:	200,000.000	Base		107.177915	182,491.14	103.627115		176,445.22	-6,045.92	0.03
3140GSRX2	FNMA POOL BH4101 FN 10/47 FIXED 3.5						3.5	01 Oct 2047		
	370,350.720	Local		99.550375	368,685.53	100.027169		370,451.34	1,765.81	0.06
Original Face:	400,000.000	Base		99.550375	368,685.53	100.027169		370,451.34	1,765.81	0.06
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3						3.0	01 Dec 2037		
	279,758.240	Local		97.846784	273,734.44	98.923679		276,747.14	3,012.70	0.05
Original Face:	300,000.000	Base		97.846784	273,734.44	98.923679		276,747.14	3,012.70	0.05
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4						4.0	01 Apr 2048		
	190,954.950	Local		102.363468	195,468.11	101.958843		194,695.46	-772.65	0.03
Original Face:	200,000.000	Base		102.363468	195,468.11	101.958843		194,695.46	-772.65	0.03
3140HSHW4	FNMA POOL BL1144 FN 01/29 FIXED 3.82						3.82	01 Jan 2029		
	490,000.000	Local		102.538369	502,438.01	103.391533		506,618.51	4,180.50	0.09
Original Face:	490,000.000	Base		102.538369	502,438.01	103.391533		506,618.51	4,180.50	0.09
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR						3.0	01 Apr 2047		
	709,235.930	Local		97.015625	688,069.67	97.664798		692,673.84	4,604.17	0.12
Original Face:	800,000.000	Base		97.015625	688,069.67	97.664798		692,673.84	4,604.17	0.12
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR						3.5	01 Nov 2047		
	195,124.180	Local		98.465080	192,129.18	100.027263		195,177.38	3,048.20	0.03
Original Face:	200,000.000	Base		98.465080	192,129.18	100.027263		195,177.38	3,048.20	0.03
3140J8D67	FNMA POOL BM3724 FN 03/48 FIXED VAR						3.5	01 Mar 2048		
	94,413.300	Local		99.984759	94,398.91	100.207633		94,609.33	210.42	0.02
Original Face:	100,000.000	Base		99.984759	94,398.91	100.207633		94,609.33	210.42	0.02
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR						3.0	01 Apr 2047		
	297,953.400	Local		95.526012	284,623.00	97.527650		290,586.95	5,963.95	0.05
Original Face:	300,000.000	Base		95.526012	284,623.00	97.527650		290,586.95	5,963.95	0.05
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR						4.0	01 Nov 2048		
	4,985,098.490	Local		100.584918	5,014,257.25	101.959139		5,082,763.50	68,506.25	0.89
Original Face:	5,000,000.000	Base		100.584918	5,014,257.25	101.959139		5,082,763.50	68,506.25	0.89

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3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR					3.0	01 Nov 2048		
	1,299,870.390	Local	94.037739	1,222,368.72	97.509300	1,267,494.52	45,125.80	0.22	
Original Face:	1,305,928.000	Base	94.037739	1,222,368.72	97.509300	1,267,494.52	45,125.80	0.22	
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.0	01 Nov 2048		
	3,931,250.320	Local	104.602352	4,112,180.29	105.017823	4,128,513.50	16,333.21	0.72	
Original Face:	4,000,000.000	Base	104.602352	4,112,180.29	105.017823	4,128,513.50	16,333.21	0.72	
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.0	01 Oct 2048		
	293,875.460	Local	104.997443	308,561.72	104.785853	307,939.91	-621.81	0.05	
Original Face:	300,000.000	Base	104.997443	308,561.72	104.785853	307,939.91	-621.81	0.05	
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.0	01 Nov 2046		
	338,621.890	Local	95.511793	323,423.84	97.528244	330,251.98	6,828.14	0.06	
Original Face:	400,000.000	Base	95.511793	323,423.84	97.528244	330,251.98	6,828.14	0.06	
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.5	01 Dec 2047		
	392,694.600	Local	99.423965	390,432.54	100.007182	392,722.80	2,290.26	0.07	
Original Face:	422,711.000	Base	99.423965	390,432.54	100.007182	392,722.80	2,290.26	0.07	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	470,000.000	Local	128.252898	602,788.62	126.354928	593,868.16	-8,920.46	0.10	
		Base	128.252898	602,788.62	126.354928	593,868.16	-8,920.46	0.10	
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.25	15 Mar 2023		
	200,000.000	Local	101.373050	202,746.10	101.599896	203,199.79	453.69	0.04	
		Base	101.373050	202,746.10	101.599896	203,199.79	453.69	0.04	
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	470,000.000	Local	97.929277	460,267.60	96.920861	455,528.05	-4,739.55	0.08	
		Base	97.929277	460,267.60	96.920861	455,528.05	-4,739.55	0.08	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.85	15 Jul 2047		
	110,000.000	Local	104.673136	115,140.45	99.841146	109,825.26	-5,315.19	0.02	
		Base	104.673136	115,140.45	99.841146	109,825.26	-5,315.19	0.02	
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	10,000.000	Local	100.652000	10,065.20	77.118522	7,711.85	-2,353.35	0.00	
		Base	100.652000	10,065.20	77.118522	7,711.85	-2,353.35	0.00	

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36164QMS4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342				2.342	15 Nov 2020			
		220,000.000	Local 97.759732	215,071.41	96.505532	212,312.17	-2,759.24		0.04
			Base 97.759732	215,071.41	96.505532	212,312.17	-2,759.24		0.04
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5				3.5	20 Jun 2044			
		791,794.100	Local 99.032602	784,134.30	101.035789	799,995.42	15,861.12		0.14
Original Face:		2,200,000.000	Base 99.032602	784,134.30	101.035789	799,995.42	15,861.12		0.14
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4				4.0	20 Aug 2047			
		82,362.640	Local 103.882112	85,560.05	102.460740	84,389.37	-1,170.68		0.01
Original Face:		100,000.000	Base 103.882112	85,560.05	102.460740	84,389.37	-1,170.68		0.01
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.0	20 Sep 2047			
		6,083,747.370	Local 95.344673	5,800,529.05	98.514230	5,993,356.88	192,827.83		1.05
Original Face:		6,621,760.000	Base 95.344673	5,800,529.05	98.514230	5,993,356.88	192,827.83		1.05
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.0	20 Nov 2047			
		465,738.910	Local 97.979093	456,326.76	98.504583	458,774.17	2,447.41		0.08
Original Face:		500,000.010	Base 97.979093	456,326.76	98.504583	458,774.17	2,447.41		0.08
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.0	20 Mar 2048			
		1,674,518.610	Local 97.020937	1,624,633.65	98.498862	1,649,381.77	24,748.12		0.29
Original Face:		1,746,993.000	Base 97.020937	1,624,633.65	98.498862	1,649,381.77	24,748.12		0.29
36179TUD5	GNMA II POOL MA5080 G2 03/48 FIXED 5				5.0	20 Mar 2048			
		0.000	Local 0.000000	0.44	0.000000	0.00	-0.44		0.00
			Base 0.000000	0.44	0.000000	0.00	-0.44		0.00
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.5	20 Jun 2048			
		1,075,927.790	Local 103.382633	1,112,322.48	103.578542	1,114,430.32	2,107.84		0.20
Original Face:		1,100,000.000	Base 103.382633	1,112,322.48	103.578542	1,114,430.32	2,107.84		0.20
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5				5.0	20 Nov 2048			
		49,909.760	Local 104.151613	51,981.82	104.183590	51,997.78	15.96		0.01
Original Face:		50,000.000	Base 104.151613	51,981.82	104.183590	51,997.78	15.96		0.01
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.5	20 Sep 2048			
		98,569.020	Local 102.491990	101,025.35	103.564043	102,082.06	1,056.71		0.02
Original Face:		100,000.000	Base 102.491990	101,025.35	103.564043	102,082.06	1,056.71		0.02

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3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.5	15 Jun 2048		
	1,720,599.300	Local		99.115652	1,705,383.22	101.123202	1,739,925.11	34,541.89	0.30
Original Face:	1,800,000.000	Base		99.115652	1,705,383.22	101.123202	1,739,925.11	34,541.89	0.30
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.65915	10 Nov 2047		
	0.000	Local		0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764	10 Jul 2048		
	80,000.000	Local		105.781900	84,625.52	101.460270	81,168.22	-3,457.30	0.01
Original Face:	80,000.000	Base		105.781900	84,625.52	101.460270	81,168.22	-3,457.30	0.01
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.85	10 Oct 2049		
	390,000.000	Local		94.725687	369,430.18	94.933500	370,240.65	810.47	0.06
Original Face:	390,000.000	Base		94.725687	369,430.18	94.933500	370,240.65	810.47	0.06
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	20,000.000	Local		111.505250	22,301.05	81.557892	16,311.58	-5,989.47	0.00
		Base		111.505250	22,301.05	81.557892	16,311.58	-5,989.47	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	790,000.000	Local		125.248556	989,463.59	104.550446	825,948.52	-163,515.07	0.14
		Base		125.248556	989,463.59	104.550446	825,948.52	-163,515.07	0.14
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	20,000.000	Local		107.705350	21,541.07	100.299939	20,059.99	-1,481.08	0.00
		Base		107.705350	21,541.07	100.299939	20,059.99	-1,481.08	0.00
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	110,000.000	Local		98.933073	108,826.38	93.734290	103,107.72	-5,718.66	0.02
		Base		98.933073	108,826.38	93.734290	103,107.72	-5,718.66	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		100.616200	10,061.62	96.706095	9,670.61	-391.01	0.00
		Base		100.616200	10,061.62	96.706095	9,670.61	-391.01	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	10,000.000	Local		102.030000	10,203.00	99.832925	9,983.29	-219.71	0.00
		Base		102.030000	10,203.00	99.832925	9,983.29	-219.71	0.00

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375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.55	01 Sep 2020		
	10,000.000	Local		99.296200	9,929.62	99.191249	9,919.12	-10.50	0.00
		Base		99.296200	9,929.62	99.191249	9,919.12	-10.50	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	110,000.000	Local		102.147827	112,362.61	99.209196	109,130.12	-3,232.49	0.02
		Base		102.147827	112,362.61	99.209196	109,130.12	-3,232.49	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.65	01 Mar 2026		
	360,000.000	Local		97.960947	352,659.41	98.020128	352,872.46	213.05	0.06
		Base		97.960947	352,659.41	98.020128	352,872.46	213.05	0.06
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
	10,000.000	Local		99.987300	9,998.73	99.105896	9,910.59	-88.14	0.00
		Base		99.987300	9,998.73	99.105896	9,910.59	-88.14	0.00
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	250,000.000	Local		98.119460	245,298.65	98.787370	246,968.43	1,669.78	0.04
		Base		98.119460	245,298.65	98.787370	246,968.43	1,669.78	0.04
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	40,000.000	Local		103.864525	41,545.81	102.236072	40,894.43	-651.38	0.01
		Base		103.864525	41,545.81	102.236072	40,894.43	-651.38	0.01
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.25	27 Jul 2021		
	110,000.000	Local		104.746664	115,221.33	103.809254	114,190.18	-1,031.15	0.02
		Base		104.746664	115,221.33	103.809254	114,190.18	-1,031.15	0.02
38141GGS7	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75					5.75	24 Jan 2022		
	400,000.000	Local		105.711080	422,844.32	104.703436	418,813.74	-4,030.58	0.07
		Base		105.711080	422,844.32	104.703436	418,813.74	-4,030.58	0.07
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	30,000.000	Local		103.748667	31,124.60	95.762366	28,728.71	-2,395.89	0.01
		Base		103.748667	31,124.60	95.762366	28,728.71	-2,395.89	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	500,000.000	Local		98.626348	493,131.74	95.146621	475,733.11	-17,398.63	0.08
		Base		98.626348	493,131.74	95.146621	475,733.11	-17,398.63	0.08

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38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691	05 Jun 2028		
	40,000.000	Local		101.066300	40,426.52	92.937046	37,174.82	-3,251.70	0.01
		Base		101.066300	40,426.52	92.937046	37,174.82	-3,251.70	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814	23 Apr 2029		
	40,000.000	Local		98.369775	39,347.91	93.362520	37,345.01	-2,002.90	0.01
		Base		98.369775	39,347.91	93.362520	37,345.01	-2,002.90	0.01
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223	01 May 2029		
	1,240,000.000	Local		97.540881	1,209,506.92	96.238833	1,193,361.53	-16,145.39	0.21
		Base		97.540881	1,209,506.92	96.238833	1,193,361.53	-16,145.39	0.21
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local		98.714713	78,971.77	92.365096	73,892.08	-5,079.69	0.01
		Base		98.714713	78,971.77	92.365096	73,892.08	-5,079.69	0.01
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	240,000.000	Local		106.258342	255,020.02	93.513963	224,433.51	-30,586.51	0.04
		Base		106.258342	255,020.02	93.513963	224,433.51	-30,586.51	0.04
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876	31 Oct 2022		
	90,000.000	Local		100.000000	90,000.00	97.120851	87,408.77	-2,591.23	0.02
		Base		100.000000	90,000.00	97.120851	87,408.77	-2,591.23	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.74356	20 Oct 2064		
	1,265,635.460	Local		100.031225	1,266,030.66	100.104890	1,266,962.99	932.33	0.22
	Original Face:		2,000,000.000	Base	100.031225	1,266,030.66	100.104890	1,266,962.99	932.33
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.5	20 Apr 2043		
	83,088.740	Local		10.410725	8,650.14	14.538110	12,079.53	3,429.39	0.00
	Original Face:		200,000.000	Base	10.410725	8,650.14	14.538110	12,079.53	3,429.39
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.25	16 May 2059		
	109,667.770	Local		98.241361	107,739.11	99.273510	108,871.04	1,131.93	0.02
	Original Face:		110,000.000	Base	98.241361	107,739.11	99.273510	108,871.04	1,131.93
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.1	16 May 2059		
	538,338.900	Local		97.857552	526,805.27	98.665210	531,153.21	4,347.94	0.09
	Original Face:		540,000.000	Base	97.857552	526,805.27	98.665210	531,153.21	4,347.94

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404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	350,000.000	Local		99.741300	349,094.55	99.740482	349,091.69	-2.86	0.06
		Base		99.741300	349,094.55	99.740482	349,091.69	-2.86	0.06
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	900,000.000	Local		99.934414	899,409.73	99.123819	892,114.37	-7,295.36	0.16
		Base		99.934414	899,409.73	99.123819	892,114.37	-7,295.36	0.16
40430HFM5	HSI ASSET SECURITIZATION CORPO HASC 2006 OPT3 3A4					2.77625	25 Feb 2036		
	1,445,000.000	Local		98.825809	1,428,032.94	99.308470	1,435,007.39	6,974.45	0.25
	Original Face: 1,445,000.000	Base		98.825809	1,428,032.94	99.308470	1,435,007.39	6,974.45	0.25
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	230,000.000	Local		98.855717	227,368.15	96.898878	222,867.42	-4,500.73	0.04
		Base		98.855717	227,368.15	96.898878	222,867.42	-4,500.73	0.04
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.0	15 Nov 2045		
	100,000.000	Local		104.480630	104,480.63	98.183665	98,183.67	-6,296.96	0.02
		Base		104.480630	104,480.63	98.183665	98,183.67	-6,296.96	0.02
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					2.67088	20 Jun 2035		
	80,255.760	Local		97.222617	78,026.75	99.457750	79,820.57	1,793.82	0.01
	Original Face: 1,220,000.000	Base		97.222617	78,026.75	99.457750	79,820.57	1,793.82	0.01
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854	27 Apr 2035		
	200,000.000	Local		102.067875	204,135.75	99.212526	198,425.05	-5,710.70	0.03
		Base		102.067875	204,135.75	99.212526	198,425.05	-5,710.70	0.03
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local		110.490600	11,049.06	102.867284	10,286.73	-762.33	0.00
		Base		110.490600	11,049.06	102.867284	10,286.73	-762.33	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	100,000.000	Local		102.786810	102,786.81	102.719123	102,719.12	-67.69	0.02
		Base		102.786810	102,786.81	102.719123	102,719.12	-67.69	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	250,000.000	Local		98.790588	246,976.47	97.698398	244,246.00	-2,730.47	0.04
		Base		98.790588	246,976.47	97.698398	244,246.00	-2,730.47	0.04

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Holdings

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45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1				2.66625	25 Jul 2037			
		58,967.300	Local	95.323476	56,209.68	95.212880	56,144.46	-65.22	0.01
Original Face:		710,000.000	Base	95.323476	56,209.68	95.212880	56,144.46	-65.22	0.01
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75				3.75	21 Sep 2028			
		110,000.000	Local	100.354645	110,390.11	99.549970	109,504.97	-885.14	0.02
			Base	100.354645	110,390.11	99.549970	109,504.97	-885.14	0.02
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022			
		430,000.000	Local	112.692409	484,577.36	111.175515	478,054.71	-6,522.65	0.08
			Base	112.692409	484,577.36	111.175515	478,054.71	-6,522.65	0.08
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25				4.25	15 Oct 2020			
		30,000.000	Local	103.807400	31,142.22	101.801941	30,540.58	-601.64	0.01
			Base	103.807400	31,142.22	101.801941	30,540.58	-601.64	0.01
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125				4.125	15 Dec 2026			
		60,000.000	Local	103.097567	61,858.54	97.568060	58,540.84	-3,317.70	0.01
			Base	103.097567	61,858.54	97.568060	58,540.84	-3,317.70	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		120,000.000	Local	103.721192	124,465.43	101.413701	121,696.44	-2,768.99	0.02
			Base	103.721192	124,465.43	101.413701	121,696.44	-2,768.99	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027			
		500,000.000	Local	98.540974	492,704.87	98.440894	492,204.47	-500.40	0.09
			Base	98.540974	492,704.87	98.440894	492,204.47	-500.40	0.09
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027			
		80,000.000	Local	99.882863	79,906.29	93.056772	74,445.42	-5,460.87	0.01
			Base	99.882863	79,906.29	93.056772	74,445.42	-5,460.87	0.01
46637WAH6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX C				5.1909	15 Jun 2045			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4				3.2274	15 Oct 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509	23 Jan 2029			
		10,000.000	Local	100.000000	10,000.00	94.690404	9,469.04	-530.96	0.00
			Base	100.000000	10,000.00	94.690404	9,469.04	-530.96	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203	23 Jul 2029			
		570,000.000	Local	99.247491	565,710.70	99.696004	568,267.22	2,556.52	0.10
			Base	99.247491	565,710.70	99.696004	568,267.22	2,556.52	0.10
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452	05 Dec 2029			
		120,000.000	Local	100.516825	120,620.19	101.714476	122,057.37	1,437.18	0.02
			Base	100.516825	120,620.19	101.714476	122,057.37	1,437.18	0.02
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023	05 Dec 2024			
		390,000.000	Local	100.000000	390,000.00	100.795669	393,103.11	3,103.11	0.07
			Base	100.000000	390,000.00	100.795669	393,103.11	3,103.11	0.07
47788NAD0	JOHN DEERE OWNER TRUST JDOT 2016 B A4				1.49	15 May 2023			
		750,000.000	Local	98.540611	739,054.58	98.849440	741,370.80	2,316.22	0.13
		Original Face:	Base	98.540611	739,054.58	98.849440	741,370.80	2,316.22	0.13
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.7	01 Mar 2046			
		210,000.000	Local	94.035557	197,474.67	94.980689	199,459.45	1,984.78	0.03
			Base	94.035557	197,474.67	94.980689	199,459.45	1,984.78	0.03
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625	03 Mar 2037			
		30,000.000	Local	98.947633	29,684.29	96.190176	28,857.05	-827.24	0.01
			Base	98.947633	29,684.29	96.190176	28,857.05	-827.24	0.01
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875	14 Oct 2044			
		480,000.000	Local	100.119517	480,573.68	99.440000	477,312.00	-3,261.68	0.08
			Base	100.119517	480,573.68	99.440000	477,312.00	-3,261.68	0.08
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375	24 Apr 2030			
		640,000.000	Local	101.282739	648,209.53	98.152400	628,175.36	-20,034.17	0.11
			Base	101.282739	648,209.53	98.152400	628,175.36	-20,034.17	0.11
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875	15 Sep 2031			
		260,000.000	Local	125.129450	325,336.57	119.754950	311,362.87	-13,973.70	0.05
			Base	125.129450	325,336.57	119.754950	311,362.87	-13,973.70	0.05

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492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024			
		70,000.000	Local	113.523143	79,466.20	111.486071	78,040.25	-1,425.95	0.01
			Base	113.523143	79,466.20	111.486071	78,040.25	-1,425.95	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.5	01 Mar 2021			
		110,000.000	Local	99.975936	109,973.53	99.692414	109,661.66	-311.87	0.02
			Base	99.975936	109,973.53	99.692414	109,661.66	-311.87	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.25	01 Sep 2024			
		30,000.000	Local	102.168433	30,650.53	99.400898	29,820.27	-830.26	0.01
			Base	102.168433	30,650.53	99.400898	29,820.27	-830.26	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.3	01 Mar 2028			
		110,000.000	Local	99.420891	109,362.98	97.873728	107,661.10	-1,701.88	0.02
			Base	99.420891	109,362.98	97.873728	107,661.10	-1,701.88	0.02
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375	01 Jun 2046			
		110,000.000	Local	89.540382	98,494.42	82.382633	90,620.90	-7,873.52	0.02
			Base	89.540382	98,494.42	82.382633	90,620.90	-7,873.52	0.02
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.0	01 Jun 2026			
		210,000.000	Local	90.507071	190,064.85	89.208300	187,337.43	-2,727.42	0.03
			Base	90.507071	190,064.85	89.208300	187,337.43	-2,727.42	0.03
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5				3.5	15 Jul 2022			
		10,000.000	Local	99.150200	9,915.02	98.549254	9,854.93	-60.09	0.00
			Base	99.150200	9,915.02	98.549254	9,854.93	-60.09	0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.95	15 Jul 2025			
		10,000.000	Local	105.270400	10,527.04	96.775512	9,677.55	-849.49	0.00
			Base	105.270400	10,527.04	96.775512	9,677.55	-849.49	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.5	20 Mar 2027			
		300,000.000	Local	97.307823	291,923.47	99.434400	298,303.20	6,379.73	0.05
			Base	97.307823	291,923.47	99.434400	298,303.20	6,379.73	0.05
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1				3.1	15 May 2027			
		210,000.000	Local	96.275533	202,178.62	96.819593	203,321.15	1,142.53	0.04
			Base	96.275533	202,178.62	96.819593	203,321.15	1,142.53	0.04

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539439AP4	LLOYDS BANKING GROUP PLC SR UNSECURED 11/23 VAR					2.907	07 Nov 2023		
	200,000.000	Local		100.000000	200,000.00	94.693322	189,386.64	-10,613.36	0.03
		Base		100.000000	200,000.00	94.693322	189,386.64	-10,613.36	0.03
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375	22 Mar 2028		
	500,000.000	Local		97.763940	488,819.70	94.868797	474,343.99	-14,475.71	0.08
		Base		97.763940	488,819.70	94.868797	474,343.99	-14,475.71	0.08
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	220,000.000	Local		98.736114	217,219.45	99.229101	218,304.02	1,084.57	0.04
		Base		98.736114	217,219.45	99.229101	218,304.02	1,084.57	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	100,000.000	Local		94.803940	94,803.94	87.334710	87,334.71	-7,469.23	0.02
		Base		94.803940	94,803.94	87.334710	87,334.71	-7,469.23	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.7	15 Apr 2048		
	280,000.000	Local		92.267125	258,347.95	86.850519	243,181.45	-15,166.50	0.04
		Base		92.267125	258,347.95	86.850519	243,181.45	-15,166.50	0.04
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		
	230,000.000	Local		96.121426	221,079.28	93.725068	215,567.66	-5,511.62	0.04
		Base		96.121426	221,079.28	93.725068	215,567.66	-5,511.62	0.04
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.8	15 Feb 2029		
	10,000.000	Local		100.436800	10,043.68	99.753660	9,975.37	-68.31	0.00
		Base		100.436800	10,043.68	99.753660	9,975.37	-68.31	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.5	15 Feb 2049		
	90,000.000	Local		98.676578	88,808.92	97.271336	87,544.20	-1,264.72	0.02
		Base		98.676578	88,808.92	97.271336	87,544.20	-1,264.72	0.02
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		104.859700	10,485.97	100.624143	10,062.41	-423.56	0.00
		Base		104.859700	10,485.97	100.624143	10,062.41	-423.56	0.00
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	210,000.000	Local		98.761243	207,398.61	98.029052	205,861.01	-1,537.60	0.04
		Base		98.761243	207,398.61	98.029052	205,861.01	-1,537.60	0.04

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58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	110,000.000	Local		103.278509	113,606.36	100.664465	110,730.91	-2,875.45	0.02
		Base		103.278509	113,606.36	100.664465	110,730.91	-2,875.45	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.5	01 Mar 2027		
	30,000.000	Local		100.090067	30,027.02	97.120994	29,136.30	-890.72	0.01
		Base		100.090067	30,027.02	97.120994	29,136.30	-890.72	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.8	01 Apr 2028		
	80,000.000	Local		99.934163	79,947.33	98.177871	78,542.30	-1,405.03	0.01
		Base		99.934163	79,947.33	98.177871	78,542.30	-1,405.03	0.01
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	110,000.000	Local		99.149745	109,064.72	99.604921	109,565.41	500.69	0.02
		Base		99.149745	109,064.72	99.604921	109,565.41	500.69	0.02
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	110,000.000	Local		104.812473	115,293.72	104.844204	115,328.62	34.90	0.02
		Base		104.812473	115,293.72	104.844204	115,328.62	34.90	0.02
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	30,000.000	Local		100.378933	30,113.68	97.948014	29,384.40	-729.28	0.01
		Base		100.378933	30,113.68	97.948014	29,384.40	-729.28	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					3.14625	25 Jan 2029		
	510,086.560	Local		98.989142	504,930.31	98.485520	502,361.40	-2,568.91	0.09
	Original Face: 20,000,000.000	Base		98.989142	504,930.31	98.485520	502,361.40	-2,568.91	0.09
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.90013	25 Aug 2036		
	150,000.000	Local		94.433960	141,650.94	98.350990	147,526.49	5,875.55	0.03
	Original Face: 150,000.000	Base		94.433960	141,650.94	98.350990	147,526.49	5,875.55	0.03
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	200,000.000	Local		106.080280	212,160.56	101.586000	203,172.00	-8,988.56	0.04
		Base		106.080280	212,160.56	101.586000	203,172.00	-8,988.56	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	10,000.000	Local		97.940000	9,794.00	96.989758	9,698.98	-95.02	0.00
		Base		97.940000	9,794.00	96.989758	9,698.98	-95.02	0.00

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594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125	03 Nov 2025		
	340,000.000	Local		97.580556	331,773.89	98.904517	336,275.36	4,501.47	0.06
		Base		97.580556	331,773.89	98.904517	336,275.36	4,501.47	0.06
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.55	08 Aug 2021		
	20,000.000	Local		96.932500	19,386.50	97.146680	19,429.34	42.84	0.00
		Base		96.932500	19,386.50	97.146680	19,429.34	42.84	0.00
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	540,000.000	Local		92.385346	498,880.87	93.234730	503,467.54	4,586.67	0.09
		Base		92.385346	498,880.87	93.234730	503,467.54	4,586.67	0.09
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	130,000.000	Local		98.192715	127,650.53	95.798333	124,537.83	-3,112.70	0.02
		Base		98.192715	127,650.53	95.798333	124,537.83	-3,112.70	0.02
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.4	06 Feb 2022		
	30,000.000	Local		98.430400	29,529.12	98.847878	29,654.36	125.24	0.01
		Base		98.430400	29,529.12	98.847878	29,654.36	125.24	0.01
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	220,000.000	Local		97.674364	214,883.60	99.057301	217,926.06	3,042.46	0.04
		Base		97.674364	214,883.60	99.057301	217,926.06	3,042.46	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	120,000.000	Local		99.524500	119,429.40	99.050214	118,860.26	-569.14	0.02
		Base		99.524500	119,429.40	99.050214	118,860.26	-569.14	0.02
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					3.37625	25 Nov 2034		
	407,669.270	Local		97.379336	396,985.63	99.109900	404,040.61	7,054.98	0.07
	Original Face:	420,000.000	Base	97.379336	396,985.63	99.109900	404,040.61	7,054.98	0.07
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772	24 Jan 2029		
	400,000.000	Local		96.024153	384,096.61	95.677480	382,709.92	-1,386.69	0.07
		Base		96.024153	384,096.61	95.677480	382,709.92	-1,386.69	0.07
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244	15 Mar 2045		
	70,000.000	Local		103.813171	72,669.22	99.775310	69,842.72	-2,826.50	0.01
	Original Face:	70,000.000	Base	103.813171	72,669.22	99.775310	69,842.72	-2,826.50	0.01

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STATE STREET

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635	15 Oct 2048		
	80,000.000	Local	100.556000	80,444.80	100.541930	80,433.54		-11.26	0.01
Original Face:	80,000.000	Base	100.556000	80,444.80	100.541930	80,433.54		-11.26	0.01
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026		
	80,000.000	Local	98.259238	78,607.39	97.731924	78,185.54		-421.85	0.01
		Base	98.259238	78,607.39	97.731924	78,185.54		-421.85	0.01
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	110,000.000	Local	104.020818	114,422.90	100.469620	110,516.58		-3,906.32	0.02
		Base	104.020818	114,422.90	100.469620	110,516.58		-3,906.32	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047		
	280,000.000	Local	95.693296	267,941.23	86.520045	242,256.13		-25,685.10	0.04
		Base	95.693296	267,941.23	86.520045	242,256.13		-25,685.10	0.04
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.85	15 Jan 2028		
	420,000.000	Local	93.957317	394,620.73	90.412428	379,732.20		-14,888.53	0.07
		Base	93.957317	394,620.73	90.412428	379,732.20		-14,888.53	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.93	15 Jan 2025		
	330,000.000	Local	95.546888	315,304.73	94.888494	313,132.03		-2,172.70	0.05
		Base	95.546888	315,304.73	94.888494	313,132.03		-2,172.70	0.05
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.25	15 Jan 2028		
	110,000.000	Local	94.126445	103,539.09	93.300129	102,630.14		-908.95	0.02
		Base	94.126445	103,539.09	93.300129	102,630.14		-908.95	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.55	15 Oct 2022		
	230,000.000	Local	96.852883	222,761.63	96.765288	222,560.16		-201.47	0.04
		Base	96.852883	222,761.63	96.765288	222,560.16		-201.47	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	200,000.000	Local	95.239160	190,478.32	95.762000	191,524.00		1,045.68	0.03
		Base	95.239160	190,478.32	95.762000	191,524.00		1,045.68	0.03
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		
	150,000.000	Local	99.022853	148,534.28	97.839207	146,758.81		-1,775.47	0.03
		Base	99.022853	148,534.28	97.839207	146,758.81		-1,775.47	0.03

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674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	10,000.000	Local		99.022600	9,902.26	97.294882	9,729.49	-172.77	0.00
		Base		99.022600	9,902.26	97.294882	9,729.49	-172.77	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	10,000.000	Local		100.016500	10,001.65	93.285430	9,328.54	-673.11	0.00
		Base		100.016500	10,001.65	93.285430	9,328.54	-673.11	0.00
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	220,000.000	Local		95.057059	209,125.53	94.912059	208,806.53	-319.00	0.04
		Base		95.057059	209,125.53	94.912059	208,806.53	-319.00	0.04
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.2	15 Mar 2048		
	190,000.000	Local		97.302516	184,874.78	95.574342	181,591.25	-3,283.53	0.03
		Base		97.302516	184,874.78	95.574342	181,591.25	-3,283.53	0.03
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.0	03 May 2042		
	210,000.000	Local		98.376571	206,590.80	99.517200	208,986.12	2,395.32	0.04
		Base		98.376571	206,590.80	99.517200	208,986.12	2,395.32	0.04
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	230,000.000	Local		112.372491	258,456.73	92.655703	213,108.12	-45,348.61	0.04
		Base		112.372491	258,456.73	92.655703	213,108.12	-45,348.61	0.04
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	20,000.000	Local		116.001050	23,200.21	92.675874	18,535.17	-4,665.04	0.00
		Base		116.001050	23,200.21	92.675874	18,535.17	-4,665.04	0.00
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.3	01 Dec 2027		
	100,000.000	Local		91.742880	91,742.88	81.604876	81,604.88	-10,138.00	0.01
		Base		91.742880	91,742.88	81.604876	81,604.88	-10,138.00	0.01
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.7	26 Jan 2036		
	700,000.000	Local		122.157623	855,103.36	122.000000	854,000.00	-1,103.36	0.15
	Original Face:	700,000.000	Base	122.157623	855,103.36	122.000000	854,000.00	-1,103.36	0.15
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	620,000.000	Local		124.550215	772,211.33	126.250000	782,750.00	10,538.67	0.14
	Original Face:	620,000.000	Base	124.550215	772,211.33	126.250000	782,750.00	10,538.67	0.14

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71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.15	21 May 2048		
	820,000.000	Local		100.004987	820,040.89	100.505483	824,144.96	4,104.07	0.14
		Base		100.004987	820,040.89	100.505483	824,144.96	4,104.07	0.14
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625	23 Jan 2046		
	1,010,000.000	Local		84.462027	853,066.47	75.689000	764,458.90	-88,607.57	0.13
		Base		84.462027	853,066.47	75.689000	764,458.90	-88,607.57	0.13
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.75	19 Jun 2032		
	800,000.000	Local		94.507748	756,061.98	96.000000	768,000.00	11,938.02	0.13
		Base		94.507748	756,061.98	96.000000	768,000.00	11,938.02	0.13
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	80,000.000	Local		100.197225	80,157.78	94.960096	75,968.08	-4,189.70	0.01
		Base		100.197225	80,157.78	94.960096	75,968.08	-4,189.70	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		101.376700	10,137.67	96.362659	9,636.27	-501.40	0.00
		Base		101.376700	10,137.67	96.362659	9,636.27	-501.40	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875	01 Nov 2019		
	20,000.000	Local		99.917150	19,983.43	98.796922	19,759.38	-224.05	0.00
		Base		99.917150	19,983.43	98.796922	19,759.38	-224.05	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.5	02 Nov 2022		
	450,000.000	Local		96.795504	435,579.77	96.110180	432,495.81	-3,083.96	0.08
		Base		96.795504	435,579.77	96.110180	432,495.81	-3,083.96	0.08
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	470,000.000	Local		99.336806	466,882.99	98.150000	461,305.00	-5,577.99	0.08
Original Face:	470,000.000	Base		99.336806	466,882.99	98.150000	461,305.00	-5,577.99	0.08
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	130,000.000	Local		115.811962	150,555.55	97.460707	126,698.92	-23,856.63	0.02
		Base		115.811962	150,555.55	97.460707	126,698.92	-23,856.63	0.02
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	10,000.000	Local		123.751600	12,375.16	92.902970	9,290.30	-3,084.86	0.00
		Base		123.751600	12,375.16	92.902970	9,290.30	-3,084.86	0.00

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780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519	25 Jun 2024			
		600,000.000	Local	99.491213	596,947.28	98.123004	588,738.02	-8,209.26	0.10
			Base	99.491213	596,947.28	98.123004	588,738.02	-8,209.26	0.10
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.15	26 Oct 2020			
		10,000.000	Local	98.504400	9,850.44	98.463985	9,846.40	-4.04	0.00
			Base	98.504400	9,850.44	98.463985	9,846.40	-4.04	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.2	30 Apr 2021			
		320,000.000	Local	99.820716	319,426.29	99.989731	319,967.14	540.85	0.06
			Base	99.820716	319,426.29	99.989731	319,967.14	540.85	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				2.50063	15 Sep 2039			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
78442GRH1	SLM STUDENT LOAN TRUST SLMA 2005 10 A5				2.61988	26 Jul 2021			
		175,045.770	Local	99.078847	173,433.33	99.107120	173,482.82	49.49	0.03
		Original Face: 240,000.000	Base	99.078847	173,433.33	99.107120	173,482.82	49.49	0.03
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				2.63988	25 Mar 2044			
		250,000.000	Local	96.690716	241,726.79	97.253060	243,132.65	1,405.86	0.04
		Original Face: 250,000.000	Base	96.690716	241,726.79	97.253060	243,132.65	1,405.86	0.04
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				3.11819	15 Jun 2039			
		218,878.430	Local	95.096767	208,146.31	98.248130	215,043.96	6,897.65	0.04
		Original Face: 230,000.000	Base	95.096767	208,146.31	98.248130	215,043.96	6,897.65	0.04
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				3.98988	25 Apr 2023			
		1,034,488.200	Local	101.521307	1,050,225.94	100.522000	1,039,888.23	-10,337.71	0.18
		Original Face: 4,000,000.000	Base	101.521307	1,050,225.94	100.522000	1,039,888.23	-10,337.71	0.18
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.25	11 Apr 2023			
		140,000.000	Local	99.249357	138,949.10	100.513770	140,719.28	1,770.18	0.02
			Base	99.249357	138,949.10	100.513770	140,719.28	1,770.18	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.7	11 Apr 2028			
		440,000.000	Local	98.342057	432,705.05	100.528456	442,325.21	9,620.16	0.08
			Base	98.342057	432,705.05	100.528456	442,325.21	9,620.16	0.08

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80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125					5.125	08 Aug 2025		
	240,000.000	Local		99.605258	239,052.62	99.025000	237,660.00	-1,392.62	0.04
		Base		99.605258	239,052.62	99.025000	237,660.00	-1,392.62	0.04
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375	16 Mar 2020		
	10,000.000	Local		99.133300	9,913.33	98.907923	9,890.79	-22.54	0.00
		Base		99.133300	9,913.33	98.907923	9,890.79	-22.54	0.00
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					3.27513	25 Aug 2034		
	663,821.130	Local		99.876300	662,999.98	99.388100	659,759.21	-3,240.77	0.12
Original Face:	29,871,000.000	Base		99.876300	662,999.98	99.388100	659,759.21	-3,240.77	0.12
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375					4.375	25 Mar 2020		
	30,000.000	Local		103.219067	30,965.72	101.724907	30,517.47	-448.25	0.01
		Base		103.219067	30,965.72	101.724907	30,517.47	-448.25	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	390,000.000	Local		96.125300	374,888.67	96.566311	376,608.61	1,719.94	0.07
		Base		96.125300	374,888.67	96.566311	376,608.61	1,719.94	0.07
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875	10 May 2026		
	320,000.000	Local		96.575081	309,040.26	95.915680	306,930.18	-2,110.08	0.05
		Base		96.575081	309,040.26	95.915680	306,930.18	-2,110.08	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375	10 Apr 2024		
	200,000.000	Local		100.927495	201,854.99	102.096100	204,192.20	2,337.21	0.04
		Base		100.927495	201,854.99	102.096100	204,192.20	2,337.21	0.04
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	122,793.650	Local		100.000000	122,793.65	98.590600	121,063.00	-1,730.65	0.02
Original Face:	130,000.000	Base		100.000000	122,793.65	98.590600	121,063.00	-1,730.65	0.02
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	690,000.000	Local		99.275819	685,003.15	95.041710	655,787.80	-29,215.35	0.11
		Base		99.275819	685,003.15	95.041710	655,787.80	-29,215.35	0.11
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	900,000.000	Local		101.977553	917,797.98	102.300400	920,703.60	2,905.62	0.16
		Base		101.977553	917,797.98	102.300400	920,703.60	2,905.62	0.16

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local	97.140300	9,714.03	90.728683	9,072.87	-641.16	0.00	
		Base	97.140300	9,714.03	90.728683	9,072.87	-641.16	0.00	
87938WAM5	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134					5.134	27 Apr 2020		
	50,000.000	Local	102.806000	51,403.00	102.063862	51,031.93	-371.07	0.01	
		Base	102.806000	51,403.00	102.063862	51,031.93	-371.07	0.01	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	150,000.000	Local	103.301193	154,951.79	91.539808	137,309.71	-17,642.08	0.02	
		Base	103.301193	154,951.79	91.539808	137,309.71	-17,642.08	0.02	
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595	19 Jan 2028		
	370,000.000	Local	92.878138	343,649.11	93.956222	347,638.02	3,988.91	0.06	
		Base	92.878138	343,649.11	93.956222	347,638.02	3,988.91	0.06	
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.15	15 May 2048		
	210,000.000	Local	100.421319	210,884.77	99.782971	209,544.24	-1,340.53	0.04	
		Base	100.421319	210,884.77	99.782971	209,544.24	-1,340.53	0.04	
887317AK1	WARNER MEDIA LLC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	120,000.000	Local	103.154575	123,785.49	102.521811	123,026.17	-759.32	0.02	
		Base	103.154575	123,785.49	102.521811	123,026.17	-759.32	0.02	
887317BB0	WARNER MEDIA LLC COMPANY GUAR 02/27 3.8					3.8	15 Feb 2027		
	100,000.000	Local	94.911750	94,911.75	93.830333	93,830.33	-1,081.42	0.02	
		Base	94.911750	94,911.75	93.830333	93,830.33	-1,081.42	0.02	
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local	102.794650	20,558.93	100.409612	20,081.92	-477.01	0.00	
		Base	102.794650	20,558.93	100.409612	20,081.92	-477.01	0.00	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	20,000.000	Local	108.862900	21,772.58	95.505554	19,101.11	-2,671.47	0.00	
		Base	108.862900	21,772.58	95.505554	19,101.11	-2,671.47	0.00	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.25	11 Jun 2021		
	160,000.000	Local	99.932363	159,891.78	100.409650	160,655.44	763.66	0.03	
		Base	99.932363	159,891.78	100.409650	160,655.44	763.66	0.03	

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	130,000.000	Local		97.472415	126,714.14	92.060700	119,678.91	-7,035.23	0.02
		Base		97.472415	126,714.14	92.060700	119,678.91	-7,035.23	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	400,000.000	Local		121.061748	484,246.99	120.888652	483,554.61	-692.38	0.08
		Base		121.061748	484,246.99	120.888652	483,554.61	-692.38	0.08
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	110,000.000	Local		99.804264	109,784.69	100.948915	111,043.81	1,259.12	0.02
		Base		99.804264	109,784.69	100.948915	111,043.81	1,259.12	0.02
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	240,000.000	Local		100.170167	240,408.40	98.604624	236,651.10	-3,757.30	0.04
		Base		100.170167	240,408.40	98.604624	236,651.10	-3,757.30	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.95	10 Sep 2028		
	320,000.000	Local		100.131509	320,420.83	99.863636	319,563.64	-857.19	0.06
		Base		100.131509	320,420.83	99.863636	319,563.64	-857.19	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	2,540,000.000	Local		94.321811	2,395,774.00	90.900000	2,308,860.00	-86,914.00	0.40
		Base		94.321811	2,395,774.00	90.900000	2,308,860.00	-86,914.00	0.40
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125	15 Jan 2021		
	10,000.000	Local		103.082600	10,308.26	100.819407	10,081.94	-226.32	0.00
		Base		103.082600	10,308.26	100.819407	10,081.94	-226.32	0.00
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.05	15 Nov 2027		
	310,000.000	Local		95.034787	294,607.84	95.248462	295,270.23	662.39	0.05
		Base		95.034787	294,607.84	95.248462	295,270.23	662.39	0.05
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
	240,000.000	Local		114.350467	274,441.12	112.941406	271,059.37	-3,381.75	0.05
		Base		114.350467	274,441.12	112.941406	271,059.37	-3,381.75	0.05
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375	15 Feb 2044		
	1,171,810.800	Local		105.928518	1,241,281.82	103.234375	1,209,711.56	-31,570.26	0.21
	Original Face:		Base	105.928518	1,241,281.82	103.234375	1,209,711.56	-31,570.26	0.21

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912810RG5	US TREASURY N/B 05/44 3.375					3.375	15 May 2044		
	4,950,000.000	Local		103.884492	5,142,282.33	106.507812	5,272,136.69	129,854.36	0.92
		Base		103.884492	5,142,282.33	106.507812	5,272,136.69	129,854.36	0.92
912810RK6	US TREASURY N/B 02/45 2.5					2.5	15 Feb 2045		
	90,000.000	Local		91.511744	82,360.57	90.625000	81,562.50	-798.07	0.01
		Base		91.511744	82,360.57	90.625000	81,562.50	-798.07	0.01
912810RM2	US TREASURY N/B 05/45 3					3.0	15 May 2045		
	3,600,000.000	Local		97.452507	3,508,290.26	99.808594	3,593,109.38	84,819.12	0.63
		Base		97.452507	3,508,290.26	99.808594	3,593,109.38	84,819.12	0.63
912810RN0	US TREASURY N/B 08/45 2.875					2.875	15 Aug 2045		
	340,000.000	Local		97.749121	332,347.01	97.398438	331,154.69	-1,192.32	0.06
		Base		97.749121	332,347.01	97.398438	331,154.69	-1,192.32	0.06
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	1,480,000.000	Local		100.921084	1,493,632.05	99.570312	1,473,640.62	-19,991.43	0.26
		Base		100.921084	1,493,632.05	99.570312	1,473,640.62	-19,991.43	0.26
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		
	320,000.000	Local		98.423163	314,954.12	94.707031	303,062.50	-11,891.62	0.05
		Base		98.423163	314,954.12	94.707031	303,062.50	-11,891.62	0.05
912810RZ3	US TREASURY N/B 11/47 2.75					2.75	15 Nov 2047		
	400,000.000	Local		98.324630	393,298.52	94.621094	378,484.38	-14,814.14	0.07
		Base		98.324630	393,298.52	94.621094	378,484.38	-14,814.14	0.07
912810SA7	US TREASURY N/B 02/48 3					3.0	15 Feb 2048		
	140,000.000	Local		97.780971	136,893.36	99.464844	139,250.78	2,357.42	0.02
		Base		97.780971	136,893.36	99.464844	139,250.78	2,357.42	0.02
912810SC3	US TREASURY N/B 05/48 3.125					3.125	15 May 2048		
	8,720,000.000	Local		96.504268	8,415,172.21	101.898438	8,885,543.79	470,371.58	1.56
		Base		96.504268	8,415,172.21	101.898438	8,885,543.79	470,371.58	1.56
912810SD1	US TREASURY N/B 08/48 3					3.0	15 Aug 2048		
	3,670,000.000	Local		96.739045	3,550,322.96	99.527344	3,652,653.52	102,330.56	0.64
		Base		96.739045	3,550,322.96	99.527344	3,652,653.52	102,330.56	0.64

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912810SE9	US TREASURY N/B 11/48 3.375	3,190,000.000	Local	101.828143	3,248,317.75	106.937500	3,411,306.25	162,988.50	0.60
			Base	101.828143	3,248,317.75	106.937500	3,411,306.25	162,988.50	0.60
9128282N9	US TREASURY N/B 07/24 2.125	170,000.000	Local	99.994741	169,991.06	97.824219	166,301.17	-3,689.89	0.03
			Base	99.994741	169,991.06	97.824219	166,301.17	-3,689.89	0.03
9128283J7	US TREASURY N/B 11/24 2.125	1,190,000.000	Local	99.338908	1,182,133.00	97.605469	1,161,505.08	-20,627.92	0.20
			Base	99.338908	1,182,133.00	97.605469	1,161,505.08	-20,627.92	0.20
9128283W8	US TREASURY N/B 02/28 2.75	4,000.000	Local	99.361000	3,974.44	100.515625	4,020.63	46.19	0.00
			Base	99.361000	3,974.44	100.515625	4,020.63	46.19	0.00
9128284H0	TSY INFL IX N/B 04/23 0.625	3,135,532.400	Local	97.896621	3,069,580.26	98.338542	3,083,436.85	13,856.59	0.54
			Original Face: Base	97.896621	3,069,580.26	98.338542	3,083,436.85	13,856.59	0.54
9128284N7	US TREASURY N/B 05/28 2.875	2,000.000	Local	100.119500	2,002.39	101.535156	2,030.70	28.31	0.00
			Base	100.119500	2,002.39	101.535156	2,030.70	28.31	0.00
9128284R8	US TREASURY N/B 05/25 2.875	2,110,000.000	Local	100.294493	2,116,213.81	101.722656	2,146,348.04	30,134.23	0.38
			Base	100.294493	2,116,213.81	101.722656	2,146,348.04	30,134.23	0.38
9128284Z0	US TREASURY N/B 08/25 2.75	770,000.000	Local	99.433368	765,636.93	100.976562	777,519.53	11,882.60	0.14
			Base	99.433368	765,636.93	100.976562	777,519.53	11,882.60	0.14
9128285C0	US TREASURY N/B 09/25 3	440,000.000	Local	99.793934	439,093.31	102.566406	451,292.19	12,198.88	0.08
			Base	99.793934	439,093.31	102.566406	451,292.19	12,198.88	0.08
9128285F3	US TREASURY N/B 10/21 2.875	1,030,000.000	Local	99.697547	1,026,884.73	101.054688	1,040,863.29	13,978.56	0.18
			Base	99.697547	1,026,884.73	101.054688	1,040,863.29	13,978.56	0.18

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9128285M8	US TREASURY N/B 11/28 3.125					3.125	15 Nov 2028		
	930,000.000	Local		100.753495	937,007.50	103.726562	964,657.03	27,649.53	0.17
		Base		100.753495	937,007.50	103.726562	964,657.03	27,649.53	0.17
9128285N6	US TREASURY N/B 11/25 2.875					2.875	30 Nov 2025		
	4,090,000.000	Local		100.287088	4,101,741.88	101.792969	4,163,332.43	61,590.55	0.73
		Base		100.287088	4,101,741.88	101.792969	4,163,332.43	61,590.55	0.73
9128285P1	US TREASURY N/B 11/23 2.875					2.875	30 Nov 2023		
	7,930,000.000	Local		100.150737	7,941,953.41	101.742188	8,068,155.51	126,202.10	1.41
		Base		100.150737	7,941,953.41	101.742188	8,068,155.51	126,202.10	1.41
9128285T3	US TREASURY N/B 12/25 2.625					2.625	31 Dec 2025		
	3,090,000.000	Local		99.651069	3,079,218.03	100.234375	3,097,242.19	18,024.16	0.54
		Base		99.651069	3,079,218.03	100.234375	3,097,242.19	18,024.16	0.54
912828J27	US TREASURY N/B 02/25 2					2.0	15 Feb 2025		
	440,000.000	Local		94.226295	414,595.70	96.730469	425,614.06	11,018.36	0.07
		Base		94.226295	414,595.70	96.730469	425,614.06	11,018.36	0.07
912828L24	US TREASURY N/B 08/22 1.875					1.875	31 Aug 2022		
	700,000.000	Local		96.292260	674,045.82	97.859375	685,015.63	10,969.81	0.12
		Base		96.292260	674,045.82	97.859375	685,015.63	10,969.81	0.12
912828XX3	US TREASURY N/B 06/24 2					2.0	30 Jun 2024		
	320,000.000	Local		98.988297	316,762.55	97.242188	311,175.00	-5,587.55	0.05
		Base		98.988297	316,762.55	97.242188	311,175.00	-5,587.55	0.05
912828Y79	US TREASURY N/B 07/25 2.875					2.875	31 Jul 2025		
	430,000.000	Local		99.672967	428,593.76	101.750000	437,525.00	8,931.24	0.08
		Base		99.672967	428,593.76	101.750000	437,525.00	8,931.24	0.08
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		
	320,000.000	Local		99.625778	318,802.49	99.070121	317,024.39	-1,778.10	0.06
		Base		99.625778	318,802.49	99.070121	317,024.39	-1,778.10	0.06
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95					3.95	16 Aug 2025		
	330,000.000	Local		99.369542	327,919.49	99.225547	327,444.31	-475.18	0.06
		Base		99.369542	327,919.49	99.225547	327,444.31	-475.18	0.06

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91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.7	15 Oct 2040		
	100,000.000	Local		117.901720	117,901.72	118.180443	118,180.44	278.72	0.02
		Base		117.901720	117,901.72	118.180443	118,180.44	278.72	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875	15 Dec 2021		
	110,000.000	Local		99.116991	109,028.69	99.676789	109,644.47	615.78	0.02
		Base		99.116991	109,028.69	99.676789	109,644.47	615.78	0.02
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.7	15 Jul 2020		
	10,000.000	Local		99.701400	9,970.14	99.642586	9,964.26	-5.88	0.00
		Base		99.701400	9,970.14	99.642586	9,964.26	-5.88	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	130,000.000	Local		102.147392	132,791.61	101.226648	131,594.64	-1,196.97	0.02
		Base		102.147392	132,791.61	101.226648	131,594.64	-1,196.97	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	390,000.000	Local		111.470831	434,736.24	115.500000	450,450.00	15,713.76	0.08
		Base		111.470831	434,736.24	115.500000	450,450.00	15,713.76	0.08
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	800,000.000	Local		108.563210	868,505.68	108.000000	864,000.00	-4,505.68	0.15
		Base		108.563210	868,505.68	108.000000	864,000.00	-4,505.68	0.15
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	30,000.000	Local		87.522833	26,256.85	86.207696	25,862.31	-394.54	0.00
		Base		87.522833	26,256.85	86.207696	25,862.31	-394.54	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	10,000.000	Local		103.431300	10,343.13	98.277020	9,827.70	-515.43	0.00
		Base		103.431300	10,343.13	98.277020	9,827.70	-515.43	0.00
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625	15 Aug 2026		
	50,000.000	Local		90.753980	45,376.99	90.663135	45,331.57	-45.42	0.01
		Base		90.753980	45,376.99	90.663135	45,331.57	-45.42	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	30,000.000	Local		103.955500	31,186.65	104.166652	31,250.00	63.35	0.01
		Base		103.955500	31,186.65	104.166652	31,250.00	63.35	0.01

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	100,000.000	Local		110.867940	110,867.94	106.341558	106,341.56	-4,526.38	0.02
		Base		110.867940	110,867.94	106.341558	106,341.56	-4,526.38	0.02
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125	16 Mar 2027		
	730,000.000	Local		99.414321	725,724.54	100.077168	730,563.33	4,838.79	0.13
		Base		99.414321	725,724.54	100.077168	730,563.33	4,838.79	0.13
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376	15 Feb 2025		
	500,000.000	Local		96.738706	483,693.53	97.040882	485,204.41	1,510.88	0.08
		Base		96.738706	483,693.53	97.040882	485,204.41	1,510.88	0.08
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	550,000.000	Local		97.016576	533,591.17	98.269030	540,479.67	6,888.50	0.09
		Base		97.016576	533,591.17	98.269030	540,479.67	6,888.50	0.09
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	10,000.000	Local		110.910500	11,091.05	103.348244	10,334.82	-756.23	0.00
		Base		110.910500	11,091.05	103.348244	10,334.82	-756.23	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375	30 May 2028		
	660,000.000	Local		97.274671	642,012.83	97.006860	640,245.28	-1,767.55	0.11
		Base		97.274671	642,012.83	97.006860	640,245.28	-1,767.55	0.11
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	140,000.000	Local		102.951350	144,131.89	93.883619	131,437.07	-12,694.82	0.02
		Base		102.951350	144,131.89	93.883619	131,437.07	-12,694.82	0.02
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	60,000.000	Local		100.097433	60,058.46	90.450000	54,270.00	-5,788.46	0.01
		Base		100.097433	60,058.46	90.450000	54,270.00	-5,788.46	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.7	26 Jun 2028		
	420,000.000	Local		99.848452	419,363.50	101.493339	426,272.02	6,908.52	0.07
		Base		99.848452	419,363.50	101.493339	426,272.02	6,908.52	0.07
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	10,000.000	Local		101.917500	10,191.75	94.088769	9,408.88	-782.87	0.00
		Base		101.917500	10,191.75	94.088769	9,408.88	-782.87	0.00

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.875	29 Dec 2049		
	130,000.000	Local		104.772469	136,204.21	98.845000	128,498.50	-7,705.71	0.02
		Base		104.772469	136,204.21	98.845000	128,498.50	-7,705.71	0.02
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local		101.965500	61,179.30	97.901785	58,741.07	-2,438.23	0.01
		Base		101.965500	61,179.30	97.901785	58,741.07	-2,438.23	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	690,000.000	Local		100.366713	692,530.32	98.366504	678,728.88	-13,801.44	0.12
		Base		100.366713	692,530.32	98.366504	678,728.88	-13,801.44	0.12
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local		100.203120	50,101.56	91.731199	45,865.60	-4,235.96	0.01
		Base		100.203120	50,101.56	91.731199	45,865.60	-4,235.96	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	580,000.000	Local		98.377338	570,588.56	96.284969	558,452.82	-12,135.74	0.10
		Base		98.377338	570,588.56	96.284969	558,452.82	-12,135.74	0.10
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405	15 Dec 2047		
	120,000.000	Local		102.557358	123,068.83	100.089530	120,107.44	-2,961.39	0.02
Original Face:	120,000.000	Base		102.557358	123,068.83	100.089530	120,107.44	-2,961.39	0.02
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931	15 Jul 2048		
	100,000.000	Local		98.254840	98,254.84	95.692450	95,692.45	-2,562.39	0.02
Original Face:	100,000.000	Base		98.254840	98,254.84	95.692450	95,692.45	-2,562.39	0.02
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584	22 May 2028		
	900,000.000	Local		95.511804	859,606.24	96.007604	864,068.44	4,462.20	0.15
		Base		95.511804	859,606.24	96.007604	864,068.44	4,462.20	0.15
95000XAF4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A5					3.418	15 Sep 2050		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	140,000.000	Local		98.819064	138,346.69	98.724278	138,213.99	-132.70	0.02
		Base		98.819064	138,346.69	98.724278	138,213.99	-132.70	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	100,000.000	Local		120.923750	120,923.75	119.371445	119,371.45	-1,552.30	0.02
		Base		120.923750	120,923.75	119.371445	119,371.45	-1,552.30	0.02
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.25	15 Mar 2020		
	10,000.000	Local		102.370000	10,237.00	101.988135	10,198.81	-38.19	0.00
		Base		102.370000	10,237.00	101.988135	10,198.81	-38.19	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	200,000.000	Local		119.516345	239,032.69	119.926520	239,853.04	820.35	0.04
		Base		119.516345	239,032.69	119.926520	239,853.04	820.35	0.04
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875	23 Apr 2023		
	610,000.000	Local		100.443303	612,704.15	101.133000	616,911.30	4,207.15	0.11
		Base		100.443303	612,704.15	101.133000	616,911.30	4,207.15	0.11
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875	16 Sep 2043		
	1,200,000.000	Local		106.426433	1,277,117.20	105.260200	1,263,122.40	-13,994.80	0.22
		Base		106.426433	1,277,117.20	105.260200	1,263,122.40	-13,994.80	0.22
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375	17 Oct 2023		
	1,360,000.000	Local		106.199890	1,444,318.51	104.424400	1,420,171.84	-24,146.67	0.25
		Base		106.199890	1,444,318.51	104.424400	1,420,171.84	-24,146.67	0.25
US DOLLAR Total									
	254,236,906.500	Local			252,731,947.82		253,615,402.22	883,454.40	44.39
Original Face:	221,136,528.020	Base			252,731,947.82		253,615,402.22	883,454.40	44.39
FIXED INCOME Total									
	254,236,906.500	Base			252,731,947.82		253,615,402.22	883,454.40	44.39
Original Face:	221,136,528.020								

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI16PTJ7	US 10YR FUT OPTN MAR19C 126 FEB19 126 CALL					22 Feb 2019				
135,000.000		135.000	Local	0.032980	4,452.30	0.078125	10,546.88	6,094.58	0.00	
			Base	0.032980	4,452.30	0.078125	10,546.88	6,094.58	0.00	
ADI16THZ6	US 10YR FUT OPTN FEB19C 121.5 JAN19 121.5 CALL					25 Jan 2019				
23,000.000		23.000	Local	0.392355	9,024.17	0.812500	18,687.50	9,663.33	0.00	
			Base	0.392355	9,024.17	0.812500	18,687.50	9,663.33	0.00	
ADI16WKG7	US 5YR FUTR OPTN MAR19C 120.7 FEB19 120.75 CALL					22 Feb 2019				
119,000.000		119.000	Local	0.009543	1,135.62	0.007813	929.75	-205.87	0.00	
			Base	0.009543	1,135.62	0.007813	929.75	-205.87	0.00	
ADI16XGG0	US 10YR FUT OPTN MAR19C 133 FEB19 133 CALL					22 Feb 2019				
70,000.000		70.000	Local	0.017355	1,214.85	0.015625	1,093.75	-121.10	0.00	
			Base	0.017355	1,214.85	0.015625	1,093.75	-121.10	0.00	
ADI173TB2	US LONG BND W1 OP JAN19C 146 JAN19 146 CALL					04 Jan 2019				
12,000.000		12.000	Local	0.586366	7,036.39	0.546875	6,562.50	-473.89	0.00	
			Base	0.586366	7,036.39	0.546875	6,562.50	-473.89	0.00	
ADI173TS5	US 10Y NOTE W1 OP JAN19C 121.2 JAN19 121.25 CALL					04 Jan 2019				
30,000.000		30.000	Local	0.400168	12,005.03	0.796875	23,906.25	11,901.22	0.00	
			Base	0.400168	12,005.03	0.796875	23,906.25	11,901.22	0.00	
ADI177YY7	US 10YR FUT OPTN FEB19C 121.7 JAN19 121.75 CALL					25 Jan 2019				
56,000.000		56.000	Local	0.392355	21,971.88	0.656250	36,750.00	14,778.12	0.01	
			Base	0.392355	21,971.88	0.656250	36,750.00	14,778.12	0.01	
AEI242370	9WR018822 SWAPTION RECEIVER 80 190220 80 CALL					20 Feb 2019				
2,580,000.000		2,580,000.000	Local	0.200300	5,167.74	0.116299	3,000.51	-2,167.23	0.00	
			Base	0.200300	5,167.74	0.116299	3,000.51	-2,167.23	0.00	
US DOLLAR Total										
3,025,000.000		2,580,445.000	Local		62,007.98		101,477.14	39,469.16	0.02	
			Base		62,007.98		101,477.14	39,469.16	0.02	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS Total

3,025,000.000	2,580,445.000	Base		62,007.98		101,477.14	39,469.16	0.02
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI16GFL7	US 5YR FUTR OPTN MAR19P 103.5 FEB19 103.5 PUT					22 Feb 2019		
44,000.000		44.000	Local 0.009543	419.89	0.001000	44.00	-375.89	0.00
			Base 0.009543	419.89	0.001000	44.00	-375.89	0.00

ADI16KJD2	US 2YR FUTR OPTN MAR19P 103.5 FEB19 103.5 PUT					22 Feb 2019		
500,000.000		250.000	Local 0.008678	4,339.00	0.000500	250.00	-4,089.00	0.00
			Base 0.008678	4,339.00	0.000500	250.00	-4,089.00	0.00

ADI16YNX3	US BOND FUTR OPTN FEB19P 142 JAN19 142 PUT					25 Jan 2019		
8,000.000		8.000	Local 1.017355	8,138.84	0.156250	1,250.00	-6,888.84	0.00
			Base 1.017355	8,138.84	0.156250	1,250.00	-6,888.84	0.00

ADI17B7Q5	US 10Y NOTE W1 OP JAN19P 121.5 JAN19 121.5 PUT					04 Jan 2019		
16,000.000		16.000	Local 0.203879	3,262.06	0.062500	1,000.00	-2,262.06	0.00
			Base 0.203879	3,262.06	0.062500	1,000.00	-2,262.06	0.00

US DOLLAR Total								
568,000.000		318.000	Local	16,159.79		2,544.00	-13,615.79	0.00
			Base	16,159.79		2,544.00	-13,615.79	0.00

OPTIONS PURCHASED - PUTS Total								
568,000.000		318.000	Base	16,159.79		2,544.00	-13,615.79	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI16KM89	US BOND FUTR OPTN FEB19C 143 JAN19 143 CALL					25 Jan 2019				
-7,000.000		-7.000	Local	0.560770	-3,925.39	3.250000	-22,750.00	-18,824.61	0.00	
			Base	0.560770	-3,925.39	3.250000	-22,750.00	-18,824.61	0.00	
ADI16KMB2	US 5YR FUTR OPTN FEB19C 114 JAN19 114 CALL					25 Jan 2019				
-62,000.000		-62.000	Local	0.177958	-11,033.40	0.781250	-48,437.50	-37,404.10	0.01	
			Base	0.177958	-11,033.40	0.781250	-48,437.50	-37,404.10	0.01	
ADI16KMK2	US BOND FUTR OPTN FEB19C 144 JAN19 144 CALL					25 Jan 2019				
-15,000.000		-15.000	Local	0.435770	-6,536.55	2.437500	-36,562.50	-30,025.95	0.01	
			Base	0.435770	-6,536.55	2.437500	-36,562.50	-30,025.95	0.01	
ADI16NJR5	US 10YR FUT OPTN FEB19C 121 JAN19 121 CALL					25 Jan 2019				
-30,000.000		-30.000	Local	0.170145	-5,104.35	1.187500	-35,625.00	-30,520.65	0.01	
			Base	0.170145	-5,104.35	1.187500	-35,625.00	-30,520.65	0.01	
ADI16NRQ8	US 10YR FUT OPTN FEB19C 120.5 JAN19 120.5 CALL					25 Jan 2019				
-36,000.000		-36.000	Local	0.275614	-9,922.09	1.609375	-57,937.50	-48,015.41	0.01	
			Base	0.275614	-9,922.09	1.609375	-57,937.50	-48,015.41	0.01	
ADI16WSS3	US 10YR FUT OPTN FEB19C 122.5 JAN19 122.5 CALL					25 Jan 2019				
-27,000.000		-27.000	Local	0.218177	-5,890.79	0.328125	-8,859.38	-2,968.59	0.00	
			Base	0.218177	-5,890.79	0.328125	-8,859.38	-2,968.59	0.00	
ADI16WTB9	US 10YR FUT OPTN FEB19C 122 JAN19 122 CALL					25 Jan 2019				
-44,000.000		-44.000	Local	0.194293	-8,548.88	0.531250	-23,375.00	-14,826.12	0.00	
			Base	0.194293	-8,548.88	0.531250	-23,375.00	-14,826.12	0.00	
ADI16XHC8	US 10YR FUT OPTN FEB19C 123 JAN19 123 CALL					25 Jan 2019				
-62,000.000		-62.000	Local	0.138895	-8,611.49	0.187500	-11,625.00	-3,013.51	0.00	
			Base	0.138895	-8,611.49	0.187500	-11,625.00	-3,013.51	0.00	
ADI170VD1	US 5YR FUTR OPTN FEB19C 114.2 JAN19 114.25 CALL					25 Jan 2019				
-15,000.000		-15.000	Local	0.192020	-2,880.30	0.593750	-8,906.25	-6,025.95	0.00	
			Base	0.192020	-2,880.30	0.593750	-8,906.25	-6,025.95	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI171T18	US 10YR FUT OPTN MAR19C 123 FEB19 123 CALL					22 Feb 2019		
-53,000.000		-53.000	Local 0.188423	-9,986.44	0.406250	-21,531.25	-11,544.81	0.00
			Base 0.188423	-9,986.44	0.406250	-21,531.25	-11,544.81	0.00
ADI172TN8	US 5YR NOTE W1 OP JAN19C 114.2 JAN19 114.25 CALL					04 Jan 2019		
-38,000.000		-38.000	Local 0.115458	-4,387.40	0.460938	-17,515.64	-13,128.24	0.00
			Base 0.115458	-4,387.40	0.460938	-17,515.64	-13,128.24	0.00
ADI176WV7	US 5YR FUTR OPTN MAR19C 115.5 FEB19 115.5 CALL					22 Feb 2019		
-30,000.000		-30.000	Local 0.107645	-3,229.35	0.210938	-6,328.14	-3,098.79	0.00
			Base 0.107645	-3,229.35	0.210938	-6,328.14	-3,098.79	0.00
ADI176WX3	US BOND FUTR OPTN FEB19C 149 JAN19 149 CALL					25 Jan 2019		
-32,000.000		-32.000	Local 0.424051	-13,569.64	0.265625	-8,500.00	5,069.64	0.00
			Base 0.424051	-13,569.64	0.265625	-8,500.00	5,069.64	0.00
ADI176X79	US 10YR FUT OPTN MAR19C 123.5 FEB19 123.5 CALL					22 Feb 2019		
-23,000.000		-23.000	Local 0.170145	-3,913.34	0.281250	-6,468.75	-2,555.41	0.00
			Base 0.170145	-3,913.34	0.281250	-6,468.75	-2,555.41	0.00
ADI177ZF7	US LONG BND W1 OP JAN19C 147 JAN19 147 CALL					04 Jan 2019		
-16,000.000		-16.000	Local 0.459208	-7,347.32	0.187500	-3,000.00	4,347.32	0.00
			Base 0.459208	-7,347.32	0.187500	-3,000.00	4,347.32	0.00
ADI177ZM2	US 10YR FUT OPTN FEB19C 122.2 JAN19 122.25 CALL					25 Jan 2019		
-40,000.000		-40.000	Local 0.299833	-11,993.30	0.421875	-16,875.00	-4,881.70	0.00
			Base 0.299833	-11,993.30	0.421875	-16,875.00	-4,881.70	0.00
ADI179F65	US 5YR FUTR OPTN FEB19C 115 JAN19 115 CALL					25 Jan 2019		
-16,000.000		-16.000	Local 0.138895	-2,222.32	0.203125	-3,250.00	-1,027.68	0.00
			Base 0.138895	-2,222.32	0.203125	-3,250.00	-1,027.68	0.00
US DOLLAR Total								
-546,000.000		-546.000	Local	-119,102.35		-337,546.91	-218,444.56	0.06
			Base	-119,102.35		-337,546.91	-218,444.56	0.06
OPTIONS WRITTEN - CALLS Total								
-546,000.000		-546.000	Base	-119,102.35		-337,546.91	-218,444.56	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
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

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 ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI16L7L5	US 10YR FUT OPTN FEB19P 119 JAN19 119 PUT					25 Jan 2019				
-12,000.000		-12.000	Local	0.170145	-2,041.74	0.031250	-375.00	1,666.74	0.00	
			Base	0.170145	-2,041.74	0.031250	-375.00	1,666.74	0.00	
ADI16N905	US 10YR FUT OPTN FEB19P 120 JAN19 120 PUT					25 Jan 2019				
-8,000.000		-8.000	Local	0.201395	-1,611.16	0.046875	-375.00	1,236.16	0.00	
			Base	0.201395	-1,611.16	0.046875	-375.00	1,236.16	0.00	
ADI16N921	US 10YR FUT OPTN FEB19P 120.5 JAN19 120.5 PUT					25 Jan 2019				
-20,000.000		-20.000	Local	0.217020	-4,340.40	0.093750	-1,875.00	2,465.40	0.00	
			Base	0.217020	-4,340.40	0.093750	-1,875.00	2,465.40	0.00	
ADI16QSZ0	US 10YR FUT OPTN FEB19P 119.5 JAN19 119.5 PUT					25 Jan 2019				
-16,000.000		-16.000	Local	0.138895	-2,222.32	0.031250	-500.00	1,722.32	0.00	
			Base	0.138895	-2,222.32	0.031250	-500.00	1,722.32	0.00	
ADI16VS14	US 10YR FUT OPTN FEB19P 121 JAN19 121 PUT					25 Jan 2019				
-16,000.000		-16.000	Local	0.482645	-7,722.32	0.171875	-2,750.00	4,972.32	0.00	
			Base	0.482645	-7,722.32	0.171875	-2,750.00	4,972.32	0.00	
ADI16WC84	US BOND FUTR OPTN FEB19P 141 JAN19 141 PUT					25 Jan 2019				
-32,000.000		-32.000	Local	0.252176	-8,069.64	0.093750	-3,000.00	5,069.64	0.00	
			Base	0.252176	-8,069.64	0.093750	-3,000.00	5,069.64	0.00	
ADI173213	US 10YR FUT OPTN MAR19P 119.5 FEB19 119.5 PUT					22 Feb 2019				
-24,000.000		-24.000	Local	0.137593	-3,302.23	0.109375	-2,625.00	677.23	0.00	
			Base	0.137593	-3,302.23	0.109375	-2,625.00	677.23	0.00	
ADI173L46	US BOND FUTR OPTN FEB19P 143 JAN19 143 PUT					25 Jan 2019				
-11,000.000		-11.000	Local	0.435770	-4,793.47	0.250000	-2,750.00	2,043.47	0.00	
			Base	0.435770	-4,793.47	0.250000	-2,750.00	2,043.47	0.00	
ADI175BN0	US 5YR FUTR OPTN FEB19P 113.5 JAN19 113.5 PUT					25 Jan 2019				
-16,000.000		-16.000	Local	0.076395	-1,222.32	0.039063	-625.01	597.31	0.00	
			Base	0.076395	-1,222.32	0.039063	-625.01	597.31	0.00	

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

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
ADI177YJ0	US LONG BND W1 OP JAN19P 143 JAN19 143 PUT						04 Jan 2019		
-16,000.000	-16.000	Local	0.232645	-3,722.32	0.015625	-250.00	3,472.32		0.00
		Base	0.232645	-3,722.32	0.015625	-250.00	3,472.32		0.00
ADI177Z59	US 10YR FUT OPTN FEB19P 120.7 JAN19 120.75 PUT						25 Jan 2019		
-24,000.000	-24.000	Local	0.248270	-5,958.48	0.125000	-3,000.00	2,958.48		0.00
		Base	0.248270	-5,958.48	0.125000	-3,000.00	2,958.48		0.00
ADI177ZB6	US 10YR FUT OPTN FEB19P 120.2 JAN19 120.25 PUT						25 Jan 2019		
-24,000.000	-24.000	Local	0.232645	-5,583.48	0.062500	-1,500.00	4,083.48		0.00
		Base	0.232645	-5,583.48	0.062500	-1,500.00	4,083.48		0.00
AEI242362	9WP026405 SWAPTION PAYER 100 190220 100 PUT						20 Feb 2019		
-2,580,000.000	-2,580,000.000	Local	0.202500	-5,224.50	0.213844	-5,517.18	-292.68		0.00
		Base	0.202500	-5,224.50	0.213844	-5,517.18	-292.68		0.00
US DOLLAR Total									
-2,799,000.000	-2,580,219.000	Local		-55,814.38		-25,142.19	30,672.19		0.00
		Base		-55,814.38		-25,142.19	30,672.19		0.00
OPTIONS WRITTEN - PUTS Total									
-2,799,000.000	-2,580,219.000	Base		-55,814.38		-25,142.19	30,672.19		0.00
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85		31 Aug 2022		
	14,438,000.000	Local	99.131523	14,312,609.33	100.977627	14,579,149.79	266,540.46		2.55
		Base	99.131523	14,312,609.33	100.977627	14,579,149.79	266,540.46		2.55
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.70663		31 Aug 2022		
	-14,438,000.000	Local	100.000000	-14,438,000.00	100.000000	-14,438,000.00	0.00		2.53
		Base	100.000000	-14,438,000.00	100.000000	-14,438,000.00	0.00		2.53
99S14K4R9	SWS028647 CDS USD R F 1.00000 2 CCPCDX				1.0		20 Dec 2023		
	45,060,000.000	Local	101.338231	45,663,006.79	100.555100	45,310,128.06	-352,878.73		7.93
		Base	101.338231	45,663,006.79	100.555100	45,310,128.06	-352,878.73		7.93

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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: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S14K4S7	SWS028647 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2023		
		-45,060,000.00	Local 100.000000	-45,060,000.00	100.000000	-45,060,000.00	0.00	7.89
			Base 100.000000	-45,060,000.00	100.000000	-45,060,000.00	0.00	7.89
99S156GF2	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.57414	15 Feb 2044		
		3,525,000.00	Local 99.996319	3,524,870.23	99.957734	3,523,510.12	-1,360.11	0.62
			Base 99.996319	3,524,870.23	99.957734	3,523,510.12	-1,360.11	0.62
99S156GG0	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.33	15 Feb 2044		
		-3,525,000.00	Local 100.000000	-3,525,000.00	100.000000	-3,525,000.00	0.00	0.62
			Base 100.000000	-3,525,000.00	100.000000	-3,525,000.00	0.00	0.62
99S15DAC0	SWS029249 IRS USD R F 3.23000 2 CCPVANILLA				3.23	18 Dec 2021		
		25,031,000.00	Local 100.156102	25,070,073.78	100.287242	25,102,899.55	32,825.77	4.39
			Base 100.156102	25,070,073.78	100.287242	25,102,899.55	32,825.77	4.39
99S15DAD8	SWS029249 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	18 Dec 2021		
		-25,031,000.00	Local 100.000000	-25,031,000.00	100.000000	-25,031,000.00	0.00	4.38
			Base 100.000000	-25,031,000.00	100.000000	-25,031,000.00	0.00	4.38
99S15DAF3	BWS029264 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	18 Dec 2029		
		5,526,000.00	Local 99.488117	5,497,713.37	100.000000	5,526,000.00	28,286.63	0.97
			Base 99.488117	5,497,713.37	100.000000	5,526,000.00	28,286.63	0.97
99S15DAG1	BWS029264 IRS USD P F 3.30000 2 CCPVANILLA				3.3	18 Dec 2029		
		-5,526,000.00	Local 100.000000	-5,526,000.00	104.626333	-5,781,651.16	-255,651.16	1.01
			Base 100.000000	-5,526,000.00	104.626333	-5,781,651.16	-255,651.16	1.01
99S15TYF2	BWS029389 IRS USD R V 12MFEDL FEDL01 CCP CME				1.0	20 Mar 2024		
		27,915,000.00	Local 100.003071	27,915,857.34	100.000000	27,915,000.00	-857.34	4.89
			Base 100.003071	27,915,857.34	100.000000	27,915,000.00	-857.34	4.89
99S15TYG0	BWS029389 IRS USD P V 03MLIBOR US0003M CCP CME				1.0	20 Mar 2024		
		-27,915,000.00	Local 100.000000	-27,915,000.00	100.000000	-27,915,000.00	0.00	4.89
			Base 100.000000	-27,915,000.00	100.000000	-27,915,000.00	0.00	4.89
99S15UUF3	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	15 May 2044		
		3,552,000.00	Local 100.077332	3,554,746.85	100.090939	3,555,230.15	483.30	0.62
			Base 100.077332	3,554,746.85	100.090939	3,555,230.15	483.30	0.62

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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: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S15UUG1	BWS029405 IRS USD P F	3.00000 2	CCPVANILLA		3.0	15 May 2044			
		-3,552,000.000	Local	100.000000	-3,552,000.00	100.000000	-3,552,000.00	0.00	0.62
			Base	100.000000	-3,552,000.00	100.000000	-3,552,000.00	0.00	0.62
99S15UUI7	SWS029421 IRS USD R F	3.00000 2	CCPVANILLA		3.0	15 Feb 2036			
		4,847,000.000	Local	100.057625	4,849,793.07	99.392747	4,817,566.45	-32,226.62	0.84
			Base	100.057625	4,849,793.07	99.392747	4,817,566.45	-32,226.62	0.84
99S15UUJ5	SWS029421 IRS USD P V	03MLIBOR 1	CCPVANILLA		1.0	15 Feb 2036			
		-4,847,000.000	Local	100.000000	-4,847,000.00	100.000000	-4,847,000.00	0.00	0.85
			Base	100.000000	-4,847,000.00	100.000000	-4,847,000.00	0.00	0.85
US DOLLAR Total			Local		494,670.76		179,832.96	-314,837.80	45.59
			Base		494,670.76		179,832.96	-314,837.80	45.59
SWAPS FIXED INCOME Total		0.000	Base		494,670.76		179,832.96	-314,837.80	45.59

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
248,000.000		310,717,305.220	Base	309,574,303.27		309,980,577.96	406,274.69	99.94
Original Face:		221,136,528.020						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
410.000	102,500,000.000	Local	99,783,750.00	99,214,374.30	97.350000	569,375.70		559,125.70	10,250.00	
		Base	99,783,750.00		97.350000	569,375.70		559,125.70	10,250.00	0.00
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
153.000	38,250,000.000	Local	37,295,662.50	37,055,862.90	97.505000	239,799.60		230,237.10	9,562.50	
		Base	37,295,662.50		97.505000	239,799.60		230,237.10	9,562.50	0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
3.000	750,000.000	Local	731,700.00	730,767.90	97.560000	932.10		594.60	337.50	
		Base	731,700.00		97.560000	932.10		594.60	337.50	0.00
ADI13ZR92	US 2YR NOTE (CBT) MAR19 XCBT 20190329						29 Mar 2019			
514.000	102,800,000.000	Local	109,128,625.00	108,384,326.90	106.156250	744,298.10		672,017.36	72,280.74	
		Base	109,128,625.00		106.156250	744,298.10		672,017.36	72,280.74	0.01
ADI13ZWS4	US ULTRA BOND CBT MAR19 XCBT 20190320						20 Mar 2019			
11.000	1,100,000.000	Local	1,767,218.75	1,737,675.28	160.656250	29,543.47		23,012.22	6,531.25	
		Base	1,767,218.75		160.656250	29,543.47		23,012.22	6,531.25	0.00
ADI14GYC8	US 10YR ULTRA FUT MAR19 XCBT 20190320						20 Mar 2019			
1.000	100,000.000	Local	130,078.13	125,933.66	130.078125	4,144.47		3,675.72	468.75	
		Base	130,078.13		130.078125	4,144.47		3,675.72	468.75	0.00
US DOLLAR Total										
1,092.000	245,500,000.000	Local	248,837,034.38	247,248,940.94		1,588,093.44		1,488,662.70	99,430.74	
		Base				1,588,093.44		1,488,662.70	99,430.74	0.02
FUTURES LONG Total										
1,092.000	245,500,000.000	Base				1,588,093.44		1,488,662.70	99,430.74	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

99XO64265	90DAY EUR FUTR MAR19 XCME 20190318						18 Mar 2019			
-20.000	-5,000,000.000	Local	-4,864,500.00	-4,864,061.20	97.290000	-438.80		-438.80	0.00	
		Base	-4,864,500.00		97.290000	-438.80		-438.80	0.00	0.00

ADI13ZR68	US 5YR NOTE (CBT) MAR19 XCBT 20190329						29 Mar 2019			
-91.000	-9,100,000.000	Local	-10,436,562.50	-10,333,262.10	114.687500	-103,300.40		-80,550.40	-22,750.00	
		Base	-10,436,562.50		114.687500	-103,300.40		-80,550.40	-22,750.00	0.00

ADI142TL5	US 10YR NOTE (CBT)MAR19 XCBT 20190320						20 Mar 2019			
-370.000	-37,000,000.000	Local	-45,145,781.25	-44,250,088.17	122.015625	-895,693.08		-751,161.83	-144,531.25	
		Base	-45,145,781.25		122.015625	-895,693.08		-751,161.83	-144,531.25	0.03

ADI142TM3	US LONG BOND(CBT) MAR19 XCBT 20190320						20 Mar 2019			
-129.000	-12,900,000.000	Local	-18,834,000.00	-18,149,798.73	146.000000	-684,201.27		-623,732.52	-60,468.75	
		Base	-18,834,000.00		146.000000	-684,201.27		-623,732.52	-60,468.75	0.01

US DOLLAR Total										
-610.000	-64,000,000.000	Local	-79,280,843.75	-77,597,210.20		-1,683,633.55		-1,455,883.55	-227,750.00	
		Base				-1,683,633.55		-1,455,883.55	-227,750.00	0.04

FUTURES SHORT Total

-610.000	-64,000,000.000	Base				-1,683,633.55		-1,455,883.55	-227,750.00	0.04
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& Issue has redenominated but Local is not converted
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Books Open

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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
482.000	181,500,000.000	Base				-95,540.11	32,779.15	-128,319.26	0.06



As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO Exchange Rate: 37.660000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,668,983.280	Local	1.000000	2,668,983.28	1.000000	2,668,983.28	0.00	23.23
			Base	0.027329	72,941.14	0.026553	70,870.51	-2,070.63	0.01

ARGENTINE PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,668,983.280	Local	1.000000	2,668,983.28	1.000000	2,668,983.28	0.00	23.23
			Base	0.027329	72,941.14	0.026553	70,870.51	-2,070.63	0.01

AUSTRALIAN DOLLAR Exchange Rate: 1.419749

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		57,622.470	Local	1.000000	57,622.47	1.000000	57,622.47	0.00	95.31
			Base	0.722760	41,647.19	0.704350	40,586.38	-1,060.81	0.00

AUSTRALIAN DOLLAR Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		57,622.470	Local	1.000000	57,622.47	1.000000	57,622.47	0.00	95.31
			Base	0.722760	41,647.19	0.704350	40,586.38	-1,060.81	0.00

BRAZILIAN REAL Exchange Rate: 3.875750

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,086,300.980	Local	1.000000	1,086,300.98	1.000000	1,086,300.98	0.00	0.77
			Base	0.263672	286,426.89	0.258015	280,281.49	-6,145.40	0.03

BRAZILIAN REAL Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,086,300.980	Local	1.000000	1,086,300.98	1.000000	1,086,300.98	0.00	0.77
			Base	0.263672	286,426.89	0.258015	280,281.49	-6,145.40	0.03

EURO CURRENCY Exchange Rate: 0.872791

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,436,130.670	Local	1.000000	1,436,130.67	1.000000	1,436,130.67	0.00	61.50

Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.144822	1,644,113.86	1.145750	1,645,446.24	1,332.38	0.16	
INTERNATIONAL Total		1,436,130.670		1,436,130.67		1,436,130.67	0.00	61.50	
		Base		1,644,113.86		1,645,446.24	1,332.38	0.16	
EURO CURRENCY Total		1,436,130.670		1,436,130.67		1,436,130.67	0.00	61.50	
		Base		1,644,113.86		1,645,446.24	1,332.38	0.16	
JAPANESE YEN							Exchange Rate:	109.605000	
JPY	JAPANESE YEN								
		16,688,323.000	Local	1.000000	16,688,323.00	1.000000	16,688,323.00	0.00	3.64
			Base	0.008984	149,935.30	0.009124	152,258.77	2,323.47	0.01
JAPANESE YEN Total		16,688,323.000	Local		16,688,323.00		16,688,323.00	0.00	3.64
			Base		149,935.30		152,258.77	2,323.47	0.01
MEXICAN PESO							Exchange Rate:	19.651750	
MXN	MEXICAN PESO (NEW)								
		36,715,256.330	Local	1.000000	36,715,256.33	1.000000	36,715,256.33	0.00	3.50
			Base	0.050058	1,837,882.87	0.050886	1,868,294.49	30,411.62	0.18
MEXICAN PESO Total		36,715,256.330	Local		36,715,256.33		36,715,256.33	0.00	3.50
			Base		1,837,882.87		1,868,294.49	30,411.62	0.18
POUND STERLING							Exchange Rate:	0.784560	
GBP	POUND STERLING								
		60,917.460	Local	1.000000	60,917.46	1.000000	60,917.46	0.00	0.13
			Base	1.284173	78,228.58	1.274600	77,645.38	-583.20	0.01
POUND STERLING Total		60,917.460	Local		60,917.46		60,917.46	0.00	0.13

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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		78,228.58		77,645.38	-583.20	0.01

RUSSIAN RUBLE

Exchange Rate: 69.675000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUB	RUSSIAN RUBLE							
		10,087,059.360	Local 1.000000	10,087,059.36	1.000000	10,087,059.36	0.00	4.24
			Base 0.015206	153,385.88	0.014352	144,773.01	-8,612.87	0.01

RUSSIAN RUBLE Total

		10,087,059.360	Local	10,087,059.36		10,087,059.36	0.00	4.24
			Base	153,385.88		144,773.01	-8,612.87	0.01

CASH Total

		68,800,593.550	Base	4,264,561.71		4,280,156.27	15,594.56	0.42
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05571CQ79	BPCE				0.01	07 Mar 2019		
		2,610,000.000	Local 99.494444	2,596,805.00	99.528833	2,597,702.54	897.54	0.30
			Base 99.494444	2,596,805.00	99.528833	2,597,702.54	897.54	0.26

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
313384EJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.01	15 Apr 2019		
		440,000.000	Local 99.290777	436,879.42	99.301900	436,928.36	48.94	0.05
			Base 99.290777	436,879.42	99.301900	436,928.36	48.94	0.04

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				2.2697525	31 Dec 2030		
		13,677,454.020	Local 100.000000	13,677,454.02	100.000000	13,677,454.02	0.00	1.60
			Base 100.000000	13,677,454.02	100.000000	13,677,454.02	0.00	1.34

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86564FNV1	SUMITOMO MITSUI TRUST NY				2.81	25 Mar 2019		
		3,070,000.000	Local 100.000000	3,070,000.00	99.997386	3,069,919.75	-80.25	0.36
			Base 100.000000	3,070,000.00	99.997386	3,069,919.75	-80.25	0.30

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796QT9	TREASURY BILL 01/19 0.00000				0.01	17 Jan 2019		
		8,510,000.000	Local 99.907333	8,502,114.06	99.904792	8,501,897.80	-216.26	0.99
			Base 99.907333	8,502,114.06	99.904792	8,501,897.80	-216.26	0.84

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
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US DOLLAR Total

28,307,454.020	Local			28,283,252.50		28,283,902.47	649.97	3.30
	Base			28,283,252.50		28,283,902.47	649.97	2.78

CASH EQUIVALENT Total

28,307,454.020	Base			28,283,252.50		28,283,902.47	649.97	2.78
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EQUITY

EURO CURRENCY

Exchange Rate: 0.872791

UNITED STATES OF AMERICA (THE)

962FWM901	CCPC GOLDMAN SACHS COC CCPC CASH COLLATERAL EUR							
6.940	Local		1.000000	6.94	1.000000	6.94	0.00	0.00
	Base		1.167147	8.10	1.145750	7.95	-0.15	0.00

UNITED STATES OF AMERICA (THE) Total

6.940	Local			6.94		6.94	0.00	0.00
	Base			8.10		7.95	-0.15	0.00

EURO CURRENCY Total

6.940	Local			6.94		6.94	0.00	0.00
	Base			8.10		7.95	-0.15	0.00

JAPANESE YEN

Exchange Rate: 109.605000

930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY							
8,238.000	Local		1.000000	8,238.00	1.000000	8,238.00	0.00	0.00
	Base		0.009026	74.36	0.009124	75.16	0.80	0.00

JAPANESE YEN Total

8,238.000	Local			8,238.00		8,238.00	0.00	0.00
	Base			74.36		75.16	0.80	0.00

MEXICAN PESO

Exchange Rate: 19.651750

931KYN904	CCPC GOLDMAN SACHS COC CCPC CASH COLLATERAL MXN							
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WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	428,508.220	Local		1.000000	428,508.22	1.000000	428,508.22	0.00	0.04
		Base		0.051553	22,090.90	0.050886	21,805.09	-285.81	0.00
MEXICAN PESO Total									
	428,508.220	Local			428,508.22		428,508.22	0.00	0.04
		Base			22,090.90		21,805.09	-285.81	0.00
POUND STERLING								Exchange Rate:	0.784560
976XXL907	SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL GBP								
	-0.860	Local		1.000000	-0.86	1.000000	-0.86	0.00	0.00
		Base		1.267442	-1.09	1.274600	-1.10	-0.01	0.00
POUND STERLING Total									
	-0.860	Local			-0.86		-0.86	0.00	0.00
		Base			-1.09		-1.10	-0.01	0.00
US DOLLAR								Exchange Rate:	1.000000
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
	4,575.000	Local		27.345408	125,105.24	26.430000	120,917.25	-4,187.99	0.01
		Base		27.345408	125,105.24	26.430000	120,917.25	-4,187.99	0.01
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
	5,957.000	Local		24.800000	147,733.60	25.350000	151,009.95	3,276.35	0.02
		Base		24.800000	147,733.60	25.350000	151,009.95	3,276.35	0.01
US DOLLAR Total									
	10,532.000	Local			272,838.84		271,927.20	-911.64	0.03
		Base			272,838.84		271,927.20	-911.64	0.03
EQUITY Total									
	447,284.300	Base			295,011.11		293,814.30	-1,196.81	0.03

FIXED INCOME

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Holdings

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



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ARGENTINE PESO							Exchange Rate:	37.660000
ACIOQ5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
		9,830,000.000	Local 106.676427	10,486,292.75	81.000000	7,962,300.00	-2,523,992.75	69.30
			Base 6.928620	681,083.37	2.150823	211,425.92	-469,657.45	0.02
ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				42.81915	21 Jun 2020		
		780,000.000	Local 103.000573	803,404.47	110.000000	858,000.00	54,595.53	7.47
			Base 5.988835	46,712.91	2.920871	22,782.79	-23,930.12	0.00
ARGENTINE PESO Total		10,610,000.000	Local	11,289,697.22		8,820,300.00	-2,469,397.22	76.77
			Base	727,796.28		234,208.71	-493,587.57	0.02
BRAZILIAN REAL							Exchange Rate:	3.875750
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		10,485,000.000	Local 97.311200	10,203,079.34	104.600300	10,967,341.46	764,262.12	7.74
			Base 30.360290	3,183,276.39	26.988402	2,829,733.98	-353,542.41	0.28
ACIO1RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
		7,023,000.000	Local 94.852878	6,661,517.59	104.731500	7,355,293.25	693,775.66	5.19
			Base 28.274790	1,985,738.47	27.022254	1,897,772.88	-87,965.59	0.19
ACIOK3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
		664,000.000	Local 98.717288	655,482.79	104.619600	694,674.14	39,191.35	0.49
			Base 29.753117	197,560.70	26.993382	179,236.05	-18,324.65	0.02
BRAZILIAN REAL Total		18,172,000.000	Local	17,520,079.72		19,017,308.85	1,497,229.13	13.42
			Base	5,366,575.56		4,906,742.91	-459,832.65	0.48
MEXICAN PESO							Exchange Rate:	19.651750
ACIO1LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
		21,353,000.000	Local 102.127797	21,807,348.40	93.848000	20,039,363.44	-1,767,984.96	1.91
			Base 7.339568	1,567,217.94	4.775554	1,019,724.12	-547,493.82	0.10

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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					7.75	13 Nov 2042		
	94,566,300.000	Local		108.359287	102,471,368.50	88.298000	83,500,151.57	-18,971,216.93	7.96
		Base		6.497817	6,144,745.46	4.493137	4,248,993.17	-1,895,752.29	0.42
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.0	07 Nov 2047		
	64,100,000.000	Local		96.599289	61,920,144.49	90.315000	57,891,915.00	-4,028,229.49	5.52
		Base		4.958575	3,178,446.45	4.595774	2,945,891.08	-232,555.37	0.29
MEXICAN PESO Total									
	180,019,300.000	Local			186,198,861.39		161,431,430.01	-24,767,431.38	15.40
		Base			10,890,409.85		8,214,608.37	-2,675,801.48	0.81
RUSSIAN RUBLE								Exchange Rate:	69.675000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15					8.15	03 Feb 2027		
	53,660,000.000	Local		99.627596	53,460,167.86	98.000000	52,586,800.00	-873,367.86	22.09
		Base		1.570485	842,722.37	1.406530	754,744.17	-87,978.20	0.07
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.05	19 Jan 2028		
	148,713,000.000	Local		93.106879	138,462,033.02	90.950000	135,254,473.50	-3,207,559.52	56.83
		Base		1.484304	2,207,353.51	1.305346	1,941,219.57	-266,133.94	0.19
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7					7.0	25 Jan 2023		
	19,200,000.000	Local		100.681984	19,330,941.02	96.001000	18,432,192.00	-898,749.02	7.74
		Base		1.636969	314,298.14	1.377840	264,545.27	-49,752.87	0.03
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7					7.0	16 Aug 2023		
	22,740,000.000	Local		100.579524	22,871,783.67	95.197000	21,647,797.80	-1,223,985.87	9.10
		Base		1.623932	369,282.04	1.366301	310,696.78	-58,585.26	0.03
RUSSIAN RUBLE Total									
	244,313,000.000	Local			234,124,925.57		227,921,263.30	-6,203,662.27	95.76
		Base			3,733,656.06		3,271,205.79	-462,450.27	0.32
US DOLLAR								Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.75	28 Jul 2025		
	320,000.000	Local		99.809991	319,391.97	99.494200	318,381.44	-1,010.53	0.04

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.809991	319,391.97	99.494200	318,381.44	-1,010.53	0.03
00130HBW4	AES CORP/THE SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	194,000.000	Local	97.758134	189,650.78	99.250000	192,545.00	2,894.22	0.02
		Base	97.758134	189,650.78	99.250000	192,545.00	2,894.22	0.02
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
	30,000.000	Local	103.823833	31,147.15	102.166077	30,649.82	-497.33	0.00
		Base	103.823833	31,147.15	102.166077	30,649.82	-497.33	0.00
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	110,000.000	Local	85.906582	94,497.24	84.506719	92,957.39	-1,539.85	0.01
		Base	85.906582	94,497.24	84.506719	92,957.39	-1,539.85	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	490,000.000	Local	99.948624	489,748.26	94.165285	461,409.90	-28,338.36	0.05
		Base	99.948624	489,748.26	94.165285	461,409.90	-28,338.36	0.05
00206RCQ3	AT+T INC SR UNSECURED 05/46 4.75				4.75	15 May 2046		
	60,000.000	Local	91.169200	54,701.52	88.789398	53,273.64	-1,427.88	0.01
		Base	91.169200	54,701.52	88.789398	53,273.64	-1,427.88	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
	434,000.000	Local	97.506622	423,178.74	85.570697	371,376.82	-51,801.92	0.04
		Base	97.506622	423,178.74	85.570697	371,376.82	-51,801.92	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.75	30 Nov 2026		
	215,000.000	Local	99.663935	214,277.46	98.759648	212,333.24	-1,944.22	0.02
		Base	99.663935	214,277.46	98.759648	212,333.24	-1,944.22	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.75	30 Nov 2036		
	220,000.000	Local	100.032014	220,070.43	104.393607	229,665.94	9,595.51	0.03
		Base	100.032014	220,070.43	104.393607	229,665.94	9,595.51	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.9	06 Nov 2022		
	80,000.000	Local	99.616225	79,692.98	97.302970	77,842.38	-1,850.60	0.01
		Base	99.616225	79,692.98	97.302970	77,842.38	-1,850.60	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	364,005.570	Local	99.727361	363,013.15	66.500000	242,063.70	-120,949.45	0.03

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 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



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		Base	99.727361	363,013.15	66.500000	242,063.70	-120,949.45	0.02
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				1.42742	25 Jan 2023		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3				2.3	03 Nov 2020		
		120,000.000 Local	99.978683	119,974.42	98.569864	118,283.84	-1,690.58	0.01
		Base	99.978683	119,974.42	98.569864	118,283.84	-1,690.58	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.35	03 May 2026		
		80,000.000 Local	100.246688	80,197.35	97.822219	78,257.78	-1,939.57	0.01
		Base	100.246688	80,197.35	97.822219	78,257.78	-1,939.57	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8				3.8	15 Mar 2025		
		340,000.000 Local	100.992188	343,373.44	97.622355	331,916.01	-11,457.43	0.04
		Base	100.992188	343,373.44	97.622355	331,916.01	-11,457.43	0.03
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		130,000.000 Local	95.487177	124,133.33	94.859771	123,317.70	-815.63	0.01
		Base	95.487177	124,133.33	94.859771	123,317.70	-815.63	0.01
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		30,000.000 Local	96.265533	28,879.66	94.927795	28,478.34	-401.32	0.00
		Base	96.265533	28,879.66	94.927795	28,478.34	-401.32	0.00
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75				3.75	15 May 2019		
		640,000.000 Local	99.982353	639,887.06	99.992460	639,951.74	64.68	0.07
		Base	99.982353	639,887.06	99.992460	639,951.74	64.68	0.06
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021		
		150,000.000 Local	103.392867	155,089.30	101.572323	152,358.48	-2,730.82	0.02
		Base	103.392867	155,089.30	101.572323	152,358.48	-2,730.82	0.01
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.8	15 Jun 2023		
		90,000.000 Local	99.965022	89,968.52	95.100811	85,590.73	-4,377.79	0.01
		Base	99.965022	89,968.52	95.100811	85,590.73	-4,377.79	0.01
009503AA1	AIRSPED LTD AIRSP 2007 1A G1 144A				2.72513	15 Jun 2032		
		583,310.270 Local	86.300754	503,401.16	95.860990	559,167.00	55,765.84	0.07

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	2,710,000.000	Base	86.300754	503,401.16	95.860990	559,167.00	55,765.84	0.05	
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
	72,461.930	Local	98.843558	71,623.95	95.100000	68,911.30	-2,712.65	0.01	
		Base	98.843558	71,623.95	95.100000	68,911.30	-2,712.65	0.01	
01310TAV1	ALBERTSONS LLC TERM B 7					17 Nov 2025			
	120,995.140	Local	100.286127	121,341.34	94.125000	113,886.68	-7,454.66	0.01	
		Base	100.286127	121,341.34	94.125000	113,886.68	-7,454.66	0.01	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.75	30 Sep 2024			
	210,000.000	Local	107.323648	225,379.66	101.500000	213,150.00	-12,229.66	0.02	
		Base	107.323648	225,379.66	101.500000	213,150.00	-12,229.66	0.02	
019736AD9	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/24 5				5.0	01 Oct 2024			
	60,000.000	Local	99.406917	59,644.15	96.000000	57,600.00	-2,044.15	0.01	
		Base	99.406917	59,644.15	96.000000	57,600.00	-2,044.15	0.01	
019736AE7	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75				4.75	01 Oct 2027			
	90,000.000	Local	94.202967	84,782.67	89.000000	80,100.00	-4,682.67	0.01	
		Base	94.202967	84,782.67	89.000000	80,100.00	-4,682.67	0.01	
01F022410	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	17 Jan 2034			
	1,100,000.000	Local	96.857292	1,065,430.21	97.658203	1,074,240.23	8,810.02	0.13	
Original Face:	1,100,000.000	Base	96.857292	1,065,430.21	97.658203	1,074,240.23	8,810.02	0.11	
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	14 Jan 2049			
	3,000,000.000	Local	95.858073	2,875,742.19	97.470422	2,924,112.66	48,370.47	0.34	
Original Face:	3,000,000.000	Base	95.858073	2,875,742.19	97.470422	2,924,112.66	48,370.47	0.29	
01F032419	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	17 Jan 2034			
	5,000,000.000	Local	100.637188	5,031,859.39	101.201172	5,060,058.60	28,199.21	0.59	
Original Face:	5,000,000.000	Base	100.637188	5,031,859.39	101.201172	5,060,058.60	28,199.21	0.50	
01F032617	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jan 2049			
	100,000.000	Local	98.703130	98,703.13	99.982422	99,982.42	1,279.29	0.01	
Original Face:	100,000.000	Base	98.703130	98,703.13	99.982422	99,982.42	1,279.29	0.01	
01F040610	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	14 Jan 2049			
	10,700,000.000	Local	101.145152	10,822,531.28	101.937500	10,907,312.50	84,781.22	1.27	

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Original Face:	10,700,000.000	Base	101.145152	10,822,531.28	101.937500	10,907,312.50	84,781.22	1.07	
01F042616	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	14 Jan 2049			
	3,500,000.000	Local	102.987724	3,604,570.33	103.548828	3,624,208.98	19,638.65	0.42	
Original Face:	3,500,000.000	Base	102.987724	3,604,570.33	103.548828	3,624,208.98	19,638.65	0.36	
01F050619	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	14 Jan 2049			
	300,000.000	Local	104.597657	313,792.97	104.742188	314,226.56	433.59	0.04	
Original Face:	300,000.000	Base	104.597657	313,792.97	104.742188	314,226.56	433.59	0.03	
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021			
	240,000.000	Local	100.881792	242,116.30	102.204358	245,290.46	3,174.16	0.03	
		Base	100.881792	242,116.30	102.204358	245,290.46	3,174.16	0.02	
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044			
	30,000.000	Local	112.749667	33,824.90	93.246653	27,974.00	-5,850.90	0.00	
		Base	112.749667	33,824.90	93.246653	27,974.00	-5,850.90	0.00	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.15	22 Aug 2027			
	440,000.000	Local	99.842182	439,305.60	96.548161	424,811.91	-14,493.69	0.05	
		Base	99.842182	439,305.60	96.548161	424,811.91	-14,493.69	0.04	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875	22 Aug 2037			
	110,000.000	Local	99.762555	109,738.81	96.575531	106,233.08	-3,505.73	0.01	
		Base	99.762555	109,738.81	96.575531	106,233.08	-3,505.73	0.01	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.05	22 Aug 2047			
	140,000.000	Local	99.278679	138,990.15	97.709904	136,793.87	-2,196.28	0.02	
		Base	99.278679	138,990.15	97.709904	136,793.87	-2,196.28	0.01	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024			
	124,329.620	Local	100.462931	124,905.18	94.625000	117,646.90	-7,258.28	0.01	
		Base	100.462931	124,905.18	94.625000	117,646.90	-7,258.28	0.01	
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625				6.625	15 Oct 2022			
	57,000.000	Local	100.615632	57,350.91	99.000000	56,430.00	-920.91	0.01	
		Base	100.615632	57,350.91	99.000000	56,430.00	-920.91	0.01	
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2					31 Oct 2023			
	233,055.210	Local	100.344682	233,858.51	94.928600	221,236.05	-12,622.46	0.03	

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		Base	100.344682	233,858.51	94.928600	221,236.05	-12,622.46	0.02
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375	26 May 2020		
	170,000.000	Local	99.031300	168,353.21	98.951343	168,217.28	-135.93	0.02
		Base	99.031300	168,353.21	98.951343	168,217.28	-135.93	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				2.87513	25 Jun 2045		
	896,145.000	Local	96.125264	861,421.75	98.924400	886,506.06	25,084.31	0.10
Original Face:	13,440,000.000	Base	96.125264	861,421.75	98.924400	886,506.06	25,084.31	0.09
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025		
	220,000.000	Local	99.951814	219,893.99	95.744893	210,638.76	-9,255.23	0.02
		Base	99.951814	219,893.99	95.744893	210,638.76	-9,255.23	0.02
02R030616	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY				3.0	14 Jan 2049		
	2,700,000.000	Local	96.097222	2,594,625.00	97.446113	2,631,045.05	36,420.05	0.31
Original Face:	2,700,000.000	Base	96.097222	2,594,625.00	97.446113	2,631,045.05	36,420.05	0.26
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024		
	10,000.000	Local	99.903100	9,990.31	99.696262	9,969.63	-20.68	0.00
		Base	99.903100	9,990.31	99.696262	9,969.63	-20.68	0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125	01 May 2020		
	40,000.000	Local	98.902000	39,560.80	98.667454	39,466.98	-93.82	0.00
		Base	98.902000	39,560.80	98.667454	39,466.98	-93.82	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051		
	69,000.000	Local	103.393304	71,341.38	94.218790	65,010.97	-6,330.41	0.01
		Base	103.393304	71,341.38	94.218790	65,010.97	-6,330.41	0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036		
	140,000.000	Local	114.616214	160,462.70	107.999575	151,199.41	-9,263.29	0.02
		Base	114.616214	160,462.70	107.999575	151,199.41	-9,263.29	0.01
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.85	15 Mar 2021		
	96,000.000	Local	101.169760	97,122.97	102.388001	98,292.48	1,169.51	0.01
		Base	101.169760	97,122.97	102.388001	98,292.48	1,169.51	0.01
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55				5.55	15 Mar 2026		
	270,000.000	Local	105.269967	284,228.91	104.733881	282,781.48	-1,447.43	0.03

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		Base	105.269967	284,228.91	104.733881	282,781.48	-1,447.43	0.03
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		110,000.000	Local 123.538482	135,892.33	110.417863	121,459.65	-14,432.68	0.01
			Base 123.538482	135,892.33	110.417863	121,459.65	-14,432.68	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027		
		200,000.000	Local 100.579475	201,158.95	95.772835	191,545.67	-9,613.28	0.02
			Base 100.579475	201,158.95	95.772835	191,545.67	-9,613.28	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625	11 Sep 2024		
		280,000.000	Local 100.829779	282,323.38	94.524987	264,669.96	-17,653.42	0.03
			Base 100.829779	282,323.38	94.524987	264,669.96	-17,653.42	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.0	11 Sep 2027		
		250,000.000	Local 93.986172	234,965.43	90.485915	226,214.79	-8,750.64	0.03
			Base 93.986172	234,965.43	90.485915	226,214.79	-8,750.64	0.02
03522AAD2	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/26 3.65				3.65	01 Feb 2026		
		730,000.000	Local 94.492038	689,791.88	94.554824	690,250.22	458.34	0.08
			Base 94.492038	689,791.88	94.554824	690,250.22	458.34	0.07
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9				4.9	01 Feb 2046		
		230,000.000	Local 95.560678	219,789.56	92.738548	213,298.66	-6,490.90	0.02
			Base 95.560678	219,789.56	92.738548	213,298.66	-6,490.90	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.0	13 Apr 2028		
		970,000.000	Local 99.531831	965,458.76	95.653353	927,837.52	-37,621.24	0.11
			Base 99.531831	965,458.76	95.653353	927,837.52	-37,621.24	0.09
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.65	01 Feb 2021		
		206,000.000	Local 100.107325	206,221.09	98.339603	202,579.58	-3,641.51	0.02
			Base 100.107325	206,221.09	98.339603	202,579.58	-3,641.51	0.02
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.65	01 Dec 2027		
		340,000.000	Local 97.255900	330,670.06	95.542657	324,845.03	-5,825.03	0.04
			Base 97.255900	330,670.06	95.542657	324,845.03	-5,825.03	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.35	01 Dec 2024		
		80,000.000	Local 99.972425	79,977.94	97.419533	77,935.63	-2,042.31	0.01

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		Base	99.972425	79,977.94	97.419533	77,935.63	-2,042.31	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.95	01 Dec 2022		
	220,000.000	Local	99.962673	219,917.88	97.523763	214,552.28	-5,365.60	0.03
		Base	99.962673	219,917.88	97.523763	214,552.28	-5,365.60	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040		
	470,000.000	Local	101.073979	475,047.70	90.573545	425,695.66	-49,352.04	0.05
		Base	101.073979	475,047.70	90.573545	425,695.66	-49,352.04	0.04
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.25	15 Apr 2022		
	144,000.000	Local	100.048840	144,070.33	97.942233	141,036.82	-3,033.51	0.02
		Base	100.048840	144,070.33	97.942233	141,036.82	-3,033.51	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		
	330,000.000	Local	91.120639	300,698.11	80.514531	265,697.95	-35,000.16	0.03
		Base	91.120639	300,698.11	80.514531	265,697.95	-35,000.16	0.03
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375				4.375	15 Oct 2028		
	40,000.000	Local	94.769950	37,907.98	93.400539	37,360.22	-547.76	0.00
		Base	94.769950	37,907.98	93.400539	37,360.22	-547.76	0.00
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1					02 May 2022		
	134,398.050	Local	100.877409	135,577.27	95.625000	128,518.14	-7,059.13	0.02
		Base	100.877409	135,577.27	95.625000	128,518.14	-7,059.13	0.01
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.45	04 Aug 2026		
	570,000.000	Local	99.330895	566,186.10	92.423127	526,811.82	-39,374.28	0.06
		Base	99.330895	566,186.10	92.423127	526,811.82	-39,374.28	0.05
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.55	04 Aug 2021		
	140,000.000	Local	96.769607	135,477.45	96.959394	135,743.15	265.70	0.02
		Base	96.769607	135,477.45	96.959394	135,743.15	265.70	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2				2.0	13 Nov 2020		
	180,000.000	Local	99.947200	179,904.96	98.682663	177,628.79	-2,276.17	0.02
		Base	99.947200	179,904.96	98.682663	177,628.79	-2,276.17	0.02
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577				5.577	21 Feb 2023		
	240,000.000	Local	100.000000	240,000.00	94.766000	227,438.40	-12,561.60	0.03

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		Base	100.000000	240,000.00	94.766000	227,438.40	-12,561.60	0.02
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025		
		0.000 Local	0.000000	250.63	0.000000	0.00	-250.63	0.00
		Base	0.000000	250.63	0.000000	0.00	-250.63	0.00
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.0	15 Oct 2039		
		100,000.000 Local	79.789950	79,789.95	105.360028	105,360.03	25,570.08	0.01
		Base	79.789950	79,789.95	105.360028	105,360.03	25,570.08	0.01
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625				4.625	15 May 2023		
		240,000.000 Local	100.000000	240,000.00	95.500000	229,200.00	-10,800.00	0.03
		Base	100.000000	240,000.00	95.500000	229,200.00	-10,800.00	0.02
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR				2.5	31 Dec 2038		
		40,000.000 Local	55.350000	22,140.00	54.801000	21,920.40	-219.60	0.00
Original Face:		40,000.000 Base	55.350000	22,140.00	54.801000	21,920.40	-219.60	0.00
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5				7.5	22 Apr 2026		
		630,000.000 Local	101.351719	638,515.83	80.125000	504,787.50	-133,728.33	0.06
		Base	101.351719	638,515.83	80.125000	504,787.50	-133,728.33	0.05
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625				7.625	22 Apr 2046		
		150,000.000 Local	95.863053	143,794.58	72.450000	108,675.00	-35,119.58	0.01
		Base	95.863053	143,794.58	72.450000	108,675.00	-35,119.58	0.01
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125				7.125	06 Jul 2036		
		210,000.000 Local	102.474110	215,195.63	71.625000	150,412.50	-64,783.13	0.02
		Base	102.474110	215,195.63	71.625000	150,412.50	-64,783.13	0.01
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625				5.625	26 Jan 2022		
		560,000.000 Local	100.000000	560,000.00	84.375000	472,500.00	-87,500.00	0.06
		Base	100.000000	560,000.00	84.375000	472,500.00	-87,500.00	0.05
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875				6.875	11 Jan 2048		
		650,000.000 Local	99.069552	643,952.09	69.625000	452,562.50	-191,389.59	0.05
		Base	99.069552	643,952.09	69.625000	452,562.50	-191,389.59	0.04
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3					19 Oct 2024		
		0.010 Local	-3,900.000000	-0.39	95.400000	0.01	0.40	0.00

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		Base	-3,900.000000	-0.39	95.400000	0.01	0.40	0.00
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3					15 Jan 2025		
		180,651.190	Local 99.641231	180,003.07	96.068200	173,548.35	-6,454.72	0.02
			Base 99.641231	180,003.07	96.068200	173,548.35	-6,454.72	0.02
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557	15 Aug 2027		
		150,000.000	Local 100.001120	150,001.68	88.774639	133,161.96	-16,839.72	0.02
			Base 100.001120	150,001.68	88.774639	133,161.96	-16,839.72	0.01
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.54	15 Aug 2047		
		740,000.000	Local 96.614385	714,946.45	79.605049	589,077.36	-125,869.09	0.07
			Base 96.614385	714,946.45	79.605049	589,077.36	-125,869.09	0.06
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875	24 Feb 2022		
		30,000.000	Local 100.214000	30,064.20	99.216922	29,765.08	-299.12	0.00
			Base 100.214000	30,064.20	99.216922	29,765.08	-299.12	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043		
		250,000.000	Local 102.582988	256,457.47	109.248988	273,122.47	16,665.00	0.03
			Base 102.582988	256,457.47	109.248988	273,122.47	16,665.00	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.75	19 Oct 2075		
		550,000.000	Local 100.000000	550,000.00	103.698000	570,339.00	20,339.00	0.07
			Base 100.000000	550,000.00	103.698000	570,339.00	20,339.00	0.06
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85				1.85	15 Sep 2021		
		30,000.000	Local 96.524100	28,957.23	95.861577	28,758.47	-198.76	0.00
			Base 96.524100	28,957.23	95.861577	28,758.47	-198.76	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561				3.561	01 Nov 2021		
		10,000.000	Local 100.000000	10,000.00	100.863393	10,086.34	86.34	0.00
			Base 100.000000	10,000.00	100.863393	10,086.34	86.34	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535				3.535	04 Nov 2024		
		70,000.000	Local 99.737643	69,816.35	99.071115	69,349.78	-466.57	0.01
			Base 99.737643	69,816.35	99.071115	69,349.78	-466.57	0.01
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025		
		400,000.000	Local 100.458993	401,835.97	98.035014	392,140.06	-9,695.91	0.05

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		Base	100.458993	401,835.97	98.035014	392,140.06	-9,695.91	0.04
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625	13 Mar 2027		
	250,000.000	Local	98.308368	245,770.92	97.065910	242,664.78	-3,106.14	0.03
		Base	98.308368	245,770.92	97.065910	242,664.78	-3,106.14	0.02
056057AA0	BX TRUST BX 2018 BIOA A 144A				3.12618	15 Mar 2037		
	440,000.000	Local	99.410357	437,405.57	98.410400	433,005.76	-4,399.81	0.05
Original Face:	440,000.000	Base	99.410357	437,405.57	98.410400	433,005.76	-4,399.81	0.04
05607EAN5	BX TRUST BX 2017 IMC E 144A				5.70513	15 Oct 2032		
	1,000,000.000	Local	100.000000	1,000,000.00	99.949060	999,490.60	-509.40	0.12
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	99.949060	999,490.60	-509.40	0.10
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848				3.848	12 Apr 2023		
	200,000.000	Local	99.956575	199,913.15	97.166369	194,332.74	-5,580.41	0.02
		Base	99.956575	199,913.15	97.166369	194,332.74	-5,580.41	0.02
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				3.54519	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	98.058421	196,116.84	-3,883.16	0.02
		Base	100.000000	200,000.00	98.058421	196,116.84	-3,883.16	0.02
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379	12 Apr 2028		
	400,000.000	Local	97.644865	390,579.46	93.372551	373,490.20	-17,089.26	0.04
		Base	97.644865	390,579.46	93.372551	373,490.20	-17,089.26	0.04
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAF 2015 R4 4A2 144A				4.5	27 Jan 2030		
	2,980,000.000	Local	100.000000	2,980,000.00	101.368370	3,020,777.43	40,777.43	0.35
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	101.368370	3,020,777.43	40,777.43	0.30
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.25	29 Sep 2049		
	150,000.000	Local	100.000000	150,000.00	98.800000	148,200.00	-1,800.00	0.02
		Base	100.000000	150,000.00	98.800000	148,200.00	-1,800.00	0.01
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.1	29 Dec 2049		
	120,000.000	Local	108.844033	130,612.84	98.500000	118,200.00	-12,412.84	0.01
		Base	108.844033	130,612.84	98.500000	118,200.00	-12,412.84	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.3	11 Jan 2023		
	260,000.000	Local	99.783988	259,438.37	98.485904	256,063.35	-3,375.02	0.03

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		Base	99.783988	259,438.37	98.485904	256,063.35	-3,375.02	0.03
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6				2.6	15 Jan 2019		
		3,000.000 Local	99.999667	2,999.99	99.980525	2,999.42	-0.57	0.00
		Base	99.999667	2,999.99	99.980525	2,999.42	-0.57	0.00
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
		750,000.000 Local	106.387729	797,907.97	103.487047	776,152.85	-21,755.12	0.09
		Base	106.387729	797,907.97	103.487047	776,152.85	-21,755.12	0.08
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.0	01 Apr 2024		
		290,000.000 Local	99.836728	289,526.51	100.554266	291,607.37	2,080.86	0.03
		Base	99.836728	289,526.51	100.554266	291,607.37	2,080.86	0.03
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
		1,460,000.000 Local	100.233182	1,463,404.46	99.180010	1,448,028.15	-15,376.31	0.17
		Base	100.233182	1,463,404.46	99.180010	1,448,028.15	-15,376.31	0.14
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.45	03 Mar 2026		
		520,000.000 Local	103.504002	538,220.81	98.859523	514,069.52	-24,151.29	0.06
		Base	103.504002	538,220.81	98.859523	514,069.52	-24,151.29	0.05
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593	21 Jul 2028		
		690,000.000 Local	99.991497	689,941.33	94.831918	654,340.23	-35,601.10	0.08
		Base	99.991497	689,941.33	94.831918	654,340.23	-35,601.10	0.06
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004	20 Dec 2023		
		17,000.000 Local	99.996647	16,999.43	97.200842	16,524.14	-475.29	0.00
		Base	99.996647	16,999.43	97.200842	16,524.14	-475.29	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419	20 Dec 2028		
		682,000.000 Local	99.497136	678,570.47	93.414951	637,089.97	-41,480.50	0.07
		Base	99.497136	678,570.47	93.414951	637,089.97	-41,480.50	0.06
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.55	05 Mar 2024		
		300,000.000 Local	100.000000	300,000.00	98.790618	296,371.85	-3,628.15	0.03
		Base	100.000000	300,000.00	98.790618	296,371.85	-3,628.15	0.03
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR				3.97	05 Mar 2029		
		250,000.000 Local	98.115972	245,289.93	97.203784	243,009.46	-2,280.47	0.03

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		Base	98.115972	245,289.93	97.203784	243,009.46	-2,280.47	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1				4.1	24 Jul 2023		
	300,000.000	Local	99.549750	298,649.25	101.356565	304,069.70	5,420.45	0.04
		Base	99.549750	298,649.25	101.356565	304,069.70	5,420.45	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803	15 Dec 2032		
	70,000.000	Local	93.248171	65,273.72	92.600000	64,820.00	-453.72	0.01
		Base	93.248171	65,273.72	92.600000	64,820.00	-453.72	0.01
06541WAX0	BANK BANK 2017 BNK5 A5				3.39	15 Jun 2060		
	1,060,000.000	Local	97.340255	1,031,806.70	97.850500	1,037,215.30	5,408.60	0.12
Original Face:	1,060,000.000	Base	97.340255	1,031,806.70	97.850500	1,037,215.30	5,408.60	0.10
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972	16 May 2029		
	200,000.000	Local	99.541795	199,083.59	96.417758	192,835.52	-6,248.07	0.02
		Base	99.541795	199,083.59	96.417758	192,835.52	-6,248.07	0.02
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.25	01 Apr 2042		
	10,000.000	Local	104.850000	10,485.00	99.995928	9,999.59	-485.41	0.00
		Base	104.850000	10,485.00	99.995928	9,999.59	-485.41	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.7	30 May 2041		
	170,000.000	Local	101.764053	172,998.89	105.424491	179,221.63	6,222.74	0.02
		Base	101.764053	172,998.89	105.424491	179,221.63	6,222.74	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.75	01 May 2043		
	60,000.000	Local	118.739133	71,243.48	105.034359	63,020.62	-8,222.86	0.01
		Base	118.739133	71,243.48	105.034359	63,020.62	-8,222.86	0.01
073685AD1	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 11/25 4.875				4.875	01 Nov 2025		
	60,000.000	Local	101.080533	60,648.32	87.875000	52,725.00	-7,923.32	0.01
		Base	101.080533	60,648.32	87.875000	52,725.00	-7,923.32	0.01
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B					02 Jan 2025		
	200,424.200	Local	100.799978	202,027.55	94.854200	190,110.77	-11,916.78	0.02
		Base	100.799978	202,027.55	94.854200	190,110.77	-11,916.78	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734	15 Dec 2024		
	81,000.000	Local	102.880407	83,333.13	96.599559	78,245.64	-5,087.49	0.01

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		Base	102.880407	83,333.13	96.599559	78,245.64	-5,087.49	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044		
	100,000.000	Local	100.464820	100,464.82	93.596371	93,596.37	-6,868.45	0.01
		Base	100.464820	100,464.82	93.596371	93,596.37	-6,868.45	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363	06 Jun 2024		
	300,000.000	Local	99.975897	299,927.69	96.047702	288,143.11	-11,784.58	0.03
		Base	99.975897	299,927.69	96.047702	288,143.11	-11,784.58	0.03
08576PAA9	BERRY GLOBAL INC SECURED 144A 02/26 4.5				4.5	15 Feb 2026		
	30,000.000	Local	93.755433	28,126.63	91.500000	27,450.00	-676.63	0.00
		Base	93.755433	28,126.63	91.500000	27,450.00	-676.63	0.00
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS					01 Oct 2022		
	295,311.680	Local	100.765036	297,570.92	97.062500	286,636.90	-10,934.02	0.03
		Base	100.765036	297,570.92	97.062500	286,636.90	-10,934.02	0.03
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375				4.375	10 Jun 2025		
	210,000.000	Local	99.659305	209,284.54	90.972523	191,042.30	-18,242.24	0.02
		Base	99.659305	209,284.54	90.972523	191,042.30	-18,242.24	0.02
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375	01 Mar 2033		
	240,000.000	Local	94.938621	227,852.69	93.610307	224,664.74	-3,187.95	0.03
		Base	94.938621	227,852.69	93.610307	224,664.74	-3,187.95	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.4	14 Aug 2028		
	670,000.000	Local	99.503087	666,670.68	97.604091	653,947.41	-12,723.27	0.08
		Base	99.503087	666,670.68	97.604091	653,947.41	-12,723.27	0.06
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020		
	260,000.000	Local	101.216015	263,161.64	102.146983	265,582.16	2,420.52	0.03
		Base	101.216015	263,161.64	102.146983	265,582.16	2,420.52	0.03
10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023		
	108,420.310	Local	100.000000	108,420.31	95.291700	103,315.56	-5,104.75	0.01
		Base	100.000000	108,420.31	95.291700	103,315.56	-5,104.75	0.01
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245	06 May 2022		
	10,000.000	Local	99.036200	9,903.62	99.132978	9,913.30	9.68	0.00

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		Base	99.036200	9,903.62	99.132978	9,913.30	9.68	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216	28 Nov 2023		
	200,000.000	Local	98.514690	197,029.38	98.556986	197,113.97	84.59	0.02
		Base	98.514690	197,029.38	98.556986	197,113.97	84.59	0.02
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588	14 Apr 2027		
	130,000.000	Local	96.445038	125,378.55	97.282862	126,467.72	1,089.17	0.01
		Base	96.445038	125,378.55	97.282862	126,467.72	1,089.17	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625	07 Jan 2041		
	460,000.000	Local	93.278970	429,083.26	96.000000	441,600.00	12,516.74	0.05
		Base	93.278970	429,083.26	96.000000	441,600.00	12,516.74	0.04
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045		
	940,000.000	Local	83.722473	786,991.25	87.351000	821,099.40	34,108.15	0.10
		Base	83.722473	786,991.25	87.351000	821,099.40	34,108.15	0.08
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625	21 Feb 2047		
	720,000.000	Local	84.117707	605,647.49	94.351000	679,327.20	73,679.71	0.08
		Base	84.117707	605,647.49	94.351000	679,327.20	73,679.71	0.07
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625	13 Jan 2028		
	320,000.000	Local	92.803509	296,971.23	96.151000	307,683.20	10,711.97	0.04
		Base	92.803509	296,971.23	96.151000	307,683.20	10,711.97	0.03
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
	218,900.000	Local	99.760448	218,375.62	95.250000	208,502.25	-9,873.37	0.02
		Base	99.760448	218,375.62	95.250000	208,502.25	-9,873.37	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625	15 Dec 2030		
	140,000.000	Local	122.098193	170,937.47	135.247380	189,346.33	18,408.86	0.02
		Base	122.098193	170,937.47	135.247380	189,346.33	18,408.86	0.02
11134LAH2	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3.875				3.875	15 Jan 2027		
	20,000.000	Local	99.920500	19,984.10	89.710459	17,942.09	-2,042.01	0.00
		Base	99.920500	19,984.10	89.710459	17,942.09	-2,042.01	0.00
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125				3.125	15 Jan 2025		
	140,000.000	Local	97.449450	136,429.23	90.276056	126,386.48	-10,042.75	0.01

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		Base	97.449450	136,429.23	90.276056	126,386.48	-10,042.75	0.01	
12433PAG1	BX TRUST BX 2017 APPL B 144A				3.60513	15 Jul 2034			
		322,105.220	Local	100.000000	322,105.22	99.779100	321,393.69	-711.53	0.04
Original Face:		360,000.000	Base	100.000000	322,105.22	99.779100	321,393.69	-711.53	0.03
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25				5.25	30 Sep 2022			
		20,000.000	Local	100.735800	20,147.16	99.125000	19,825.00	-322.16	0.00
			Base	100.735800	20,147.16	99.125000	19,825.00	-322.16	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125	01 May 2027			
		320,000.000	Local	96.340097	308,288.31	93.140000	298,048.00	-10,240.31	0.03
			Base	96.340097	308,288.31	93.140000	298,048.00	-10,240.31	0.03
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.0	01 Feb 2028			
		130,000.000	Local	94.258038	122,535.45	92.000000	119,600.00	-2,935.45	0.01
			Base	94.258038	122,535.45	92.000000	119,600.00	-2,935.45	0.01
12506KAD1	CBS RADIO INC TERM LOAN B					18 Nov 2024			
		143,504.550	Local	100.598998	144,364.14	93.750000	134,535.52	-9,828.62	0.02
			Base	100.598998	144,364.14	93.750000	134,535.52	-9,828.62	0.01
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				3.2365	15 Nov 2036			
		510,000.000	Local	100.000000	510,000.00	98.865600	504,214.56	-5,785.44	0.06
Original Face:		510,000.000	Base	100.000000	510,000.00	98.865600	504,214.56	-5,785.44	0.05
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.25	07 Mar 2025			
		80,000.000	Local	102.465525	81,972.42	97.750000	78,200.00	-3,772.42	0.01
			Base	102.465525	81,972.42	97.750000	78,200.00	-3,772.42	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.75	16 Feb 2024			
		170,000.000	Local	99.958529	169,929.50	96.250000	163,625.00	-6,304.50	0.02
			Base	99.958529	169,929.50	96.250000	163,625.00	-6,304.50	0.02
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.3	10 Oct 2046			
		30,000.000	Local	102.524767	30,757.43	102.912020	30,873.61	116.18	0.00
Original Face:		30,000.000	Base	102.524767	30,757.43	102.912020	30,873.61	116.18	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762	10 Oct 2046			
		30,000.000	Local	102.526867	30,758.06	103.254650	30,976.40	218.34	0.00

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Original Face:	30,000.000	Base	102.526867	30,758.06	103.254650	30,976.40	218.34	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.08506	10 Oct 2046		
	10,000.000	Local	101.154400	10,115.44	101.117570	10,111.76	-3.68	0.00	
Original Face:	10,000.000	Base	101.154400	10,115.44	101.117570	10,111.76	-3.68	0.00	
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881	15 Nov 2037		
	250,876.700	Local	102.582165	257,354.75	101.892590	255,624.77	-1,729.98	0.03	
Original Face:	260,000.000	Base	102.582165	257,354.75	101.892590	255,624.77	-1,729.98	0.03	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.87168	15 Oct 2045		
	2,759,339.970	Local	5.714089	157,671.15	5.735450	158,260.56	589.41	0.02	
Original Face:	3,700,000.000	Base	5.714089	157,671.15	5.735450	158,260.56	589.41	0.02	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035	10 Feb 2048		
	240,000.000	Local	102.644242	246,346.18	99.949920	239,879.81	-6,466.37	0.03	
Original Face:	240,000.000	Base	102.644242	246,346.18	99.949920	239,879.81	-6,466.37	0.02	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.350912	10 Feb 2048		
	70,000.000	Local	101.129471	70,790.63	97.015500	67,910.85	-2,879.78	0.01	
Original Face:	70,000.000	Base	101.129471	70,790.63	97.015500	67,910.85	-2,879.78	0.01	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526	10 Feb 2047		
	200,000.000	Local	106.831605	213,663.21	102.847790	205,695.58	-7,967.63	0.02	
Original Face:	200,000.000	Base	106.831605	213,663.21	102.847790	205,695.58	-7,967.63	0.02	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
	880,000.000	Local	99.387263	874,607.91	96.852900	852,305.52	-22,302.39	0.10	
		Base	99.387263	874,607.91	96.852900	852,305.52	-22,302.39	0.08	
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.0	01 Aug 2057		
	668,464.340	Local	103.149218	689,515.74	103.196800	689,833.81	318.07	0.08	
Original Face:	830,000.000	Base	103.149218	689,515.74	103.196800	689,833.81	318.07	0.07	
12652UUAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033	15 Apr 2051		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.6463	13 Nov 2039		
	330,000.000	Local	102.856139	339,425.26	99.500900	328,352.97	-11,072.29	0.04	

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Original Face:		330,000.000	Base	102.856139	339,425.26	99.500900	328,352.97	-11,072.29	0.03
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.5	25 Feb 2048			
		3,921,834.080	Local	97.612247	3,828,190.38	97.544500	3,825,533.44	-2,656.94	0.45
Original Face:		4,100,000.000	Base	97.612247	3,828,190.38	97.544500	3,825,533.44	-2,656.94	0.38
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022			
		180,000.000	Local	99.693594	179,448.47	96.240616	173,233.11	-6,215.36	0.02
			Base	99.693594	179,448.47	96.240616	173,233.11	-6,215.36	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023			
		150,000.000	Local	101.511540	152,267.31	100.285748	150,428.62	-1,838.69	0.02
			Base	101.511540	152,267.31	100.285748	150,428.62	-1,838.69	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025			
		186,000.000	Local	99.960882	185,927.24	97.450024	181,257.04	-4,670.20	0.02
			Base	99.960882	185,927.24	97.450024	181,257.04	-4,670.20	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045			
		200,000.000	Local	105.515325	211,030.65	97.340908	194,681.82	-16,348.83	0.02
			Base	105.515325	211,030.65	97.340908	194,681.82	-16,348.83	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.7	09 Mar 2023			
		370,000.000	Local	99.238681	367,183.12	98.929513	366,039.20	-1,143.92	0.04
			Base	99.238681	367,183.12	98.929513	366,039.20	-1,143.92	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.1	25 Mar 2025			
		200,000.000	Local	99.120160	198,240.32	99.002233	198,004.47	-235.85	0.02
			Base	99.120160	198,240.32	99.002233	198,004.47	-235.85	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.3	25 Mar 2028			
		1,610,000.000	Local	98.778465	1,590,333.29	97.760906	1,573,950.59	-16,382.70	0.18
			Base	98.778465	1,590,333.29	97.760906	1,573,950.59	-16,382.70	0.15
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.05	25 Mar 2048			
		330,000.000	Local	101.556979	335,138.03	97.260985	320,961.25	-14,176.78	0.04
			Base	101.556979	335,138.03	97.260985	320,961.25	-14,176.78	0.03
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35				3.35	09 Mar 2021			
		120,000.000	Local	100.447542	120,537.05	99.714497	119,657.40	-879.65	0.01

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		Base	100.447542	120,537.05	99.714497	119,657.40	-879.65	0.01
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023		
		188,556.970 Local	99.654958	187,906.37	89.937500	169,583.42	-18,322.95	0.02
		Base	99.654958	187,906.37	89.937500	169,583.42	-18,322.95	0.02
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024		
		357,072.190 Local	100.464083	358,729.30	95.500000	341,003.94	-17,725.36	0.04
		Base	100.464083	358,729.30	95.500000	341,003.94	-17,725.36	0.03
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616				2.616	15 Jun 2022		
		100,000.000 Local	100.000000	100,000.00	96.333549	96,333.55	-3,666.45	0.01
		Base	100.000000	100,000.00	96.333549	96,333.55	-3,666.45	0.01
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079				3.079	15 Jun 2024		
		120,000.000 Local	100.000000	120,000.00	93.905746	112,686.90	-7,313.10	0.01
		Base	100.000000	120,000.00	93.905746	112,686.90	-7,313.10	0.01
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN					20 May 2024		
		79,527.790 Local	100.690991	80,077.32	96.833300	77,009.38	-3,067.94	0.01
		Base	100.690991	80,077.32	96.833300	77,009.38	-3,067.94	0.01
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25				5.25	15 Aug 2043		
		150,000.000 Local	102.387553	153,581.33	96.198222	144,297.33	-9,284.00	0.02
		Base	102.387553	153,581.33	96.198222	144,297.33	-9,284.00	0.01
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625				3.625	15 May 2024		
		100,000.000 Local	99.770690	99,770.69	97.530939	97,530.94	-2,239.75	0.01
		Base	99.770690	99,770.69	97.530939	97,530.94	-2,239.75	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875	15 Aug 2025		
		190,000.000 Local	100.340595	190,647.13	96.266243	182,905.86	-7,741.27	0.02
		Base	100.340595	190,647.13	96.266243	182,905.86	-7,741.27	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25				2.25	15 Aug 2021		
		150,000.000 Local	97.238560	145,857.84	96.946706	145,420.06	-437.78	0.02
		Base	97.238560	145,857.84	96.946706	145,420.06	-437.78	0.01
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.75	15 May 2022		
		60,000.000 Local	100.586050	60,351.63	98.750000	59,250.00	-1,101.63	0.01

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		Base	100.586050	60,351.63	98.750000	59,250.00	-1,101.63	0.01
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625				5.625	15 Feb 2021		
		30,000.000 Local	101.597467	30,479.24	100.250000	30,075.00	-404.24	0.00
		Base	101.597467	30,479.24	100.250000	30,075.00	-404.24	0.00
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125	15 Feb 2024		
		50,000.000 Local	104.225360	52,112.68	102.375000	51,187.50	-925.18	0.01
		Base	104.225360	52,112.68	102.375000	51,187.50	-925.18	0.01
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75				4.75	15 Jan 2025		
		120,000.000 Local	100.000000	120,000.00	95.500000	114,600.00	-5,400.00	0.01
		Base	100.000000	120,000.00	95.500000	114,600.00	-5,400.00	0.01
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375	01 Jun 2026		
		130,000.000 Local	103.128277	134,066.76	97.250000	126,425.00	-7,641.76	0.01
		Base	103.128277	134,066.76	97.250000	126,425.00	-7,641.76	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		86,398.860 Local	100.484324	86,817.31	94.791700	81,898.95	-4,918.36	0.01
		Base	100.484324	86,817.31	94.791700	81,898.95	-4,918.36	0.01
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579				3.579	23 Jul 2020		
		190,000.000 Local	100.212974	190,404.65	99.892188	189,795.16	-609.49	0.02
		Base	100.212974	190,404.65	99.892188	189,795.16	-609.49	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384	23 Oct 2035		
		150,000.000 Local	110.286007	165,429.01	102.644709	153,967.06	-11,461.95	0.02
		Base	110.286007	165,429.01	102.644709	153,967.06	-11,461.95	0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484	23 Oct 2045		
		20,000.000 Local	114.985300	22,997.06	102.793871	20,558.77	-2,438.29	0.00
		Base	114.985300	22,997.06	102.793871	20,558.77	-2,438.29	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834	23 Oct 2055		
		30,000.000 Local	112.240133	33,672.04	101.696326	30,508.90	-3,163.14	0.00
		Base	112.240133	33,672.04	101.696326	30,508.90	-3,163.14	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.2	15 Mar 2028		
		870,000.000 Local	96.278726	837,624.92	94.200103	819,540.90	-18,084.02	0.10

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		Base	96.278726	837,624.92	94.200103	819,540.90	-18,084.02	0.08
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375	01 Apr 2038		
	140,000.000	Local	100.011350	140,015.89	93.102283	130,343.20	-9,672.69	0.02
		Base	100.011350	140,015.89	93.102283	130,343.20	-9,672.69	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.75	01 Apr 2048		
	10,000.000	Local	101.217100	10,121.71	93.641879	9,364.19	-757.52	0.00
		Base	101.217100	10,121.71	93.641879	9,364.19	-757.52	0.00
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025		
	110,047.660	Local	100.028788	110,079.34	95.600000	105,205.56	-4,873.78	0.01
		Base	100.028788	110,079.34	95.600000	105,205.56	-4,873.78	0.01
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125				5.125	30 Jun 2027		
	110,000.000	Local	100.000000	110,000.00	94.405000	103,845.50	-6,154.50	0.01
		Base	100.000000	110,000.00	94.405000	103,845.50	-6,154.50	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
	130,000.000	Local	93.414123	121,438.36	94.000000	122,200.00	761.64	0.01
		Base	93.414123	121,438.36	94.000000	122,200.00	761.64	0.01
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				2.929118	25 Aug 2035		
	403,618.000	Local	92.149785	371,933.12	98.679650	398,288.83	26,355.71	0.05
Original Face:	21,100,000.000	Base	92.149785	371,933.12	98.679650	398,288.83	26,355.71	0.04
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.9	15 May 2027		
	260,000.000	Local	96.009508	249,624.72	92.794034	241,264.49	-8,360.23	0.03
		Base	96.009508	249,624.72	92.794034	241,264.49	-8,360.23	0.02
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.9	01 Apr 2022		
	110,000.000	Local	100.171382	110,188.52	98.364589	108,201.05	-1,987.47	0.01
		Base	100.171382	110,188.52	98.364589	108,201.05	-1,987.47	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.7	01 Apr 2027		
	140,000.000	Local	100.319243	140,446.94	97.666048	136,732.47	-3,714.47	0.02
		Base	100.319243	140,446.94	97.666048	136,732.47	-3,714.47	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032		
	40,000.000	Local	113.983250	45,593.30	116.388301	46,555.32	962.02	0.01

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		Base	113.983250	45,593.30	116.388301	46,555.32	962.02	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		
	392,000.000	Local	143.063508	560,808.95	138.735052	543,841.40	-16,967.55	0.06
		Base	143.063508	560,808.95	138.735052	543,841.40	-16,967.55	0.05
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.05	30 Jul 2022		
	50,000.000	Local	101.666420	50,833.21	100.454572	50,227.29	-605.92	0.01
		Base	101.666420	50,833.21	100.454572	50,227.29	-605.92	0.00
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.35	31 Dec 2049		
	110,000.000	Local	100.000000	110,000.00	89.875000	98,862.50	-11,137.50	0.01
		Base	100.000000	110,000.00	89.875000	98,862.50	-11,137.50	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675	13 Sep 2043		
	110,000.000	Local	109.930327	120,923.36	117.967946	129,764.74	8,841.38	0.02
		Base	109.930327	120,923.36	117.967946	129,764.74	8,841.38	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025		
	1,090,000.000	Local	105.611411	1,151,164.38	104.938854	1,143,833.51	-7,330.87	0.13
		Base	105.611411	1,151,164.38	104.938854	1,143,833.51	-7,330.87	0.11
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
	190,000.000	Local	99.899068	189,808.23	92.250000	175,275.00	-14,533.23	0.02
		Base	99.899068	189,808.23	92.250000	175,275.00	-14,533.23	0.02
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
	671,000.000	Local	107.043888	718,264.49	99.658456	668,708.24	-49,556.25	0.08
		Base	107.043888	718,264.49	99.658456	668,708.24	-49,556.25	0.07
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
	790,000.000	Local	100.000000	790,000.00	90.500000	714,950.00	-75,050.00	0.08
		Base	100.000000	790,000.00	90.500000	714,950.00	-75,050.00	0.07
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
	704,000.000	Local	101.830199	716,884.60	97.403318	685,719.36	-31,165.24	0.08
		Base	101.830199	716,884.60	97.403318	685,719.36	-31,165.24	0.07
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027		
	840,000.000	Local	101.269563	850,664.33	96.381683	809,606.14	-41,058.19	0.09

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		Base	101.269563	850,664.33	96.381683	809,606.14	-41,058.19	0.08	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				3.13021	25 Aug 2035			
		100,931.240	Local	82.170278	82,935.48	85.351690	86,146.52	3,211.04	0.01
Original Face:		690,000.000	Base	82.170278	82,935.48	85.351690	86,146.52	3,211.04	0.01
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5				3.137	10 Feb 2048			
		690,000.000	Local	98.889675	682,338.76	98.289860	678,200.03	-4,138.73	0.08
Original Face:		690,000.000	Base	98.889675	682,338.76	98.289860	678,200.03	-4,138.73	0.07
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128	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			
		201,789.330	Local	100.437818	202,672.80	94.500000	190,690.92	-11,981.88	0.02
			Base	100.437818	202,672.80	94.500000	190,690.92	-11,981.88	0.02
193046AC3	COLD STORAGE TRUST COLD 2017 ICE3 B 144A				3.70513	15 Apr 2036			
		320,000.000	Local	100.376166	321,203.73	98.031030	313,699.30	-7,504.43	0.04
Original Face:		320,000.000	Base	100.376166	321,203.73	98.031030	313,699.30	-7,504.43	0.03
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044			
		600,000.000	Local	106.781507	640,689.04	103.100000	618,600.00	-22,089.04	0.07
			Base	106.781507	640,689.04	103.100000	618,600.00	-22,089.04	0.06
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.25	15 Jan 2033			
		80,000.000	Local	106.586075	85,268.86	99.317544	79,454.04	-5,814.82	0.01
			Base	106.586075	85,268.86	99.317544	79,454.04	-5,814.82	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.2	15 Aug 2034			
		130,000.000	Local	100.653669	130,849.77	96.419758	125,345.69	-5,504.08	0.01
			Base	100.653669	130,849.77	96.419758	125,345.69	-5,504.08	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025			
		50,000.000	Local	99.914160	49,957.08	97.442006	48,721.00	-1,236.08	0.01
			Base	99.914160	49,957.08	97.442006	48,721.00	-1,236.08	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.15	01 Mar 2026			
		70,000.000	Local	95.088943	66,562.26	95.681431	66,977.00	414.74	0.01

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		Base	95.088943	66,562.26	95.681431	66,977.00	414.74	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.9	01 Mar 2038		
	290,000.000	Local	99.529552	288,635.70	92.570525	268,454.52	-20,181.18	0.03
		Base	99.529552	288,635.70	92.570525	268,454.52	-20,181.18	0.03
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.95	15 Oct 2025		
	430,000.000	Local	99.880712	429,487.06	101.183737	435,090.07	5,603.01	0.05
		Base	99.880712	429,487.06	101.183737	435,090.07	5,603.01	0.04
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.15	15 Oct 2028		
	970,000.000	Local	100.144670	971,403.30	101.543256	984,969.58	13,566.28	0.11
		Base	100.144670	971,403.30	101.543256	984,969.58	13,566.28	0.10
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.25	15 Oct 2030		
	280,000.000	Local	99.821032	279,498.89	101.130762	283,166.13	3,667.24	0.03
		Base	99.821032	279,498.89	101.130762	283,166.13	3,667.24	0.03
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.0	15 Oct 2019		
	170,000.000	Local	100.128759	170,218.89	101.447160	172,460.17	2,241.28	0.02
		Base	100.128759	170,218.89	101.447160	172,460.17	2,241.28	0.02
2027A0JN0	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/47 3.9				3.9	12 Jul 2047		
	280,000.000	Local	99.640829	278,994.32	93.395785	261,508.20	-17,486.12	0.03
		Base	99.640829	278,994.32	93.395785	261,508.20	-17,486.12	0.03
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.75	01 Nov 2027		
	1,299,717.070	Local	100.000000	1,299,717.07	101.631900	1,320,927.15	21,210.08	0.15
Original Face:	1,320,000.000	Base	100.000000	1,299,717.07	101.631900	1,320,927.15	21,210.08	0.13
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.75	01 Oct 2027		
	50,000.000	Local	96.383820	48,191.91	94.136386	47,068.19	-1,123.72	0.01
		Base	96.383820	48,191.91	94.136386	47,068.19	-1,123.72	0.00
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.3	15 Aug 2028		
	150,000.000	Local	99.673587	149,510.38	97.820117	146,730.18	-2,780.20	0.02
		Base	99.673587	149,510.38	97.820117	146,730.18	-2,780.20	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029		
	120,000.000	Local	108.377825	130,053.39	123.650811	148,380.97	18,327.58	0.02

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		Base	108.377825	130,053.39	123.650811	148,380.97	18,327.58	0.01	
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983	19 Oct 2023			
		376,129.410	Local	106.705059	401,349.11	104.420000	392,754.33	-8,594.78	0.05
Original Face:		550,000.000	Base	106.705059	401,349.11	104.420000	392,754.33	-8,594.78	0.04
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.5	15 Apr 2023			
		30,000.000	Local	99.276533	29,782.96	98.417717	29,525.32	-257.64	0.00
			Base	99.276533	29,782.96	98.417717	29,525.32	-257.64	0.00
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8				3.8	01 Jun 2024			
		40,000.000	Local	94.641600	37,856.64	94.666933	37,866.77	10.13	0.00
			Base	94.641600	37,856.64	94.666933	37,866.77	10.13	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375	15 Jan 2028			
		60,000.000	Local	98.079050	58,847.43	94.076174	56,445.70	-2,401.73	0.01
			Base	98.079050	58,847.43	94.076174	56,445.70	-2,401.73	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023			
		1,160,000.000	Local	101.868168	1,181,670.75	101.393014	1,176,158.96	-5,511.79	0.14
			Base	101.868168	1,181,670.75	101.393014	1,176,158.96	-5,511.79	0.12
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375	04 Aug 2025			
		550,000.000	Local	98.302185	540,662.02	98.215994	540,187.97	-474.05	0.06
			Base	98.302185	540,662.02	98.215994	540,187.97	-474.05	0.05
21H032613	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	23 Jan 2049			
		100,000.000	Local	99.757810	99,757.81	100.617187	100,617.19	859.38	0.01
Original Face:		100,000.000	Base	99.757810	99,757.81	100.617187	100,617.19	859.38	0.01
21H042612	GNMA II TBA 30 YR 4.5 JUMBOS				4.5	23 Jan 2049			
		5,920,000.000	Local	103.190335	6,108,867.84	103.474609	6,125,696.85	16,829.01	0.72
Original Face:		5,920,000.000	Base	103.190335	6,108,867.84	103.474609	6,125,696.85	16,829.01	0.60
21H050615	GNMA II TBA 30 YR 5 JUMBOS				5.0	23 Jan 2049			
		5,500,000.000	Local	103.905154	5,714,783.45	104.074220	5,724,082.10	9,298.65	0.67
Original Face:		5,500,000.000	Base	103.905154	5,714,783.45	104.074220	5,724,082.10	9,298.65	0.56
21H050623	GNMA II TBA 30 YR 5 JUMBOS				5.0	21 Feb 2049			
		200,000.000	Local	103.851565	207,703.13	103.964845	207,929.69	226.56	0.02

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Original Face:		200,000.000	Base	103.851565		207,703.13	103.964845	207,929.69	226.56	0.02
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.5	01 Apr 2025				
		100,000.000	Local	100.000000		100,000.00	94.250000	94,250.00	-5,750.00	0.01
			Base	100.000000		100,000.00	94.250000	94,250.00	-5,750.00	0.01
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049				
		460,000.000	Local	100.138011		460,634.85	102.250000	470,350.00	9,715.15	0.05
			Base	100.138011		460,634.85	102.250000	470,350.00	9,715.15	0.05
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.0	10 Jan 2033				
		250,000.000	Local	99.410932		248,527.33	91.574465	228,936.16	-19,591.17	0.03
			Base	99.410932		248,527.33	91.574465	228,936.16	-19,591.17	0.02
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR				3.869	12 Jan 2029				
		600,000.000	Local	94.328320		565,969.92	93.031073	558,186.44	-7,783.48	0.07
			Base	94.328320		565,969.92	93.031073	558,186.44	-7,783.48	0.05
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875				4.875	15 May 2045				
		350,000.000	Local	99.276517		347,467.81	98.690996	345,418.49	-2,049.32	0.04
			Base	99.276517		347,467.81	98.690996	345,418.49	-2,049.32	0.03
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.75	25 Jul 2057				
		404,268.620	Local	100.023103		404,362.02	96.781600	391,257.64	-13,104.38	0.05
Original Face:		460,000.000	Base	100.023103		404,362.02	96.781600	391,257.64	-13,104.38	0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				3.095479	25 Jul 2057				
		960,000.000	Local	84.498416		811,184.79	81.193600	779,458.56	-31,726.23	0.09
Original Face:		960,000.000	Base	84.498416		811,184.79	81.193600	779,458.56	-31,726.23	0.08
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				3.15513	15 Jun 2034				
		830,000.000	Local	100.000000		830,000.00	98.499080	817,542.36	-12,457.64	0.10
Original Face:		830,000.000	Base	100.000000		830,000.00	98.499080	817,542.36	-12,457.64	0.08
23330JAB7	DP WORLD LTD SR UNSECURED 144A 09/48 5.625				5.625	25 Sep 2048				
		410,000.000	Local	98.626690		404,369.43	94.000000	385,400.00	-18,969.43	0.04
			Base	98.626690		404,369.43	94.000000	385,400.00	-18,969.43	0.04
23371DAE4	DAE FUNDING LLC SR UNSECURED 144A 11/23 5.75				5.75	15 Nov 2023				
		100,000.000	Local	100.000000		100,000.00	99.000000	99,000.00	-1,000.00	0.01

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		Base	100.000000	100,000.00	99.000000	99,000.00	-1,000.00	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077	02 Nov 2021		
	360,000.000	Local	100.000000	360,000.00	96.605540	347,779.94	-12,220.06	0.04
		Base	100.000000	360,000.00	96.605540	347,779.94	-12,220.06	0.03
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589	02 Nov 2023		
	280,000.000	Local	100.000000	280,000.00	95.069000	266,193.20	-13,806.80	0.03
		Base	100.000000	280,000.00	95.069000	266,193.20	-13,806.80	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS					07 Sep 2023		
	107,726.700	Local	100.098592	107,832.91	95.777800	103,178.26	-4,654.65	0.01
		Base	100.098592	107,832.91	95.777800	103,178.26	-4,654.65	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
	50,000.000	Local	101.195440	50,597.72	94.820263	47,410.13	-3,187.59	0.01
		Base	101.195440	50,597.72	94.820263	47,410.13	-3,187.59	0.00
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25				3.25	15 May 2022		
	280,000.000	Local	94.088336	263,447.34	97.445022	272,846.06	9,398.72	0.03
		Base	94.088336	263,447.34	97.445022	272,846.06	9,398.72	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
	890,000.000	Local	99.630607	886,712.40	88.090122	784,002.09	-102,710.31	0.09
		Base	99.630607	886,712.40	88.090122	784,002.09	-102,710.31	0.08
25272KAA1	DELL INT LLC / EMC CORP SR SECURED 144A 06/19 3.48				3.48	01 Jun 2019		
	580,000.000	Local	100.183238	581,062.78	99.704475	578,285.96	-2,776.82	0.07
		Base	100.183238	581,062.78	99.704475	578,285.96	-2,776.82	0.06
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42				4.42	15 Jun 2021		
	700,000.000	Local	101.453740	710,176.18	99.835028	698,845.20	-11,330.98	0.08
		Base	101.453740	710,176.18	99.835028	698,845.20	-11,330.98	0.07
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375	31 May 2025		
	80,000.000	Local	100.463325	80,370.66	97.500000	78,000.00	-2,370.66	0.01
		Base	100.463325	80,370.66	97.500000	78,000.00	-2,370.66	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
	370,000.000	Local	96.449900	356,864.63	80.500000	297,850.00	-59,014.63	0.03

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		Base	96.449900	356,864.63	80.500000	297,850.00	-59,014.63	0.03
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.75	01 Jul 2026		
		20,000.000 Local	88.459550	17,691.91	82.750000	16,550.00	-1,141.91	0.00
		Base	88.459550	17,691.91	82.750000	16,550.00	-1,141.91	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.26	20 Dec 2038		
		2,000,000.000 Local	99.988699	1,999,773.97	101.608264	2,032,165.28	32,391.31	0.24
Original Face:		2,000,000.000 Base	99.988699	1,999,773.97	101.608264	2,032,165.28	32,391.31	0.20
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.3	15 Feb 2040		
		190,000.000 Local	105.669589	200,772.22	113.752408	216,129.58	15,357.36	0.03
		Base	105.669589	200,772.22	113.752408	216,129.58	15,357.36	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.15	15 Jan 2026		
		170,000.000 Local	105.048382	178,582.25	102.637381	174,483.55	-4,098.70	0.02
		Base	105.048382	178,582.25	102.637381	174,483.55	-4,098.70	0.02
268787AF5	EP ENER/EVEREST ACQ FIN SECURED 144A 02/25 8				8.0	15 Feb 2025		
		40,000.000 Local	81.775375	32,710.15	41.250000	16,500.00	-16,210.15	0.00
		Base	81.775375	32,710.15	41.250000	16,500.00	-16,210.15	0.00
268787AH1	EP ENER/EVEREST ACQ FIN SECURED 144A 05/24 9.375				9.375	01 May 2024		
		90,000.000 Local	75.560356	68,004.32	44.500000	40,050.00	-27,954.32	0.00
		Base	75.560356	68,004.32	44.500000	40,050.00	-27,954.32	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.75	02 Nov 2022		
		460,000.000 Local	99.260028	456,596.13	97.259316	447,392.85	-9,203.28	0.05
		Base	99.260028	456,596.13	97.259316	447,392.85	-9,203.28	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042		
		110,000.000 Local	100.695336	110,764.87	93.877811	103,265.59	-7,499.28	0.01
		Base	100.695336	110,764.87	93.877811	103,265.59	-7,499.28	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045		
		270,000.000 Local	90.757607	245,045.54	94.422000	254,939.40	9,893.86	0.03
		Base	90.757607	245,045.54	94.422000	254,939.40	9,893.86	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.5	11 Oct 2022		
		440,000.000 Local	99.746298	438,883.71	97.024000	426,905.60	-11,978.11	0.05

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		Base	99.746298	438,883.71	97.024000	426,905.60	-11,978.11	0.04
29278NAF0	ENERGY TRANSFER OPERATING COMPANY GUAR 06/28 4.95				4.95	15 Jun 2028		
		50,000.000 Local	102.274220	51,137.11	97.841324	48,920.66	-2,216.45	0.01
		Base	102.274220	51,137.11	97.841324	48,920.66	-2,216.45	0.00
29373UAC5	ENTERPRISE MERGER SUB INC INITIAL TERM LOANS					10 Oct 2025		
		360,000.000 Local	99.756114	359,122.01	93.138900	335,300.04	-23,821.97	0.04
		Base	99.756114	359,122.01	93.138900	335,300.04	-23,821.97	0.03
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.15	16 Oct 2028		
		320,000.000 Local	99.219806	317,503.38	99.496125	318,387.60	884.22	0.04
		Base	99.219806	317,503.38	99.496125	318,387.60	884.22	0.03
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.25	03 Nov 2026		
		300,000.000 Local	99.001773	297,005.32	96.709000	290,127.00	-6,878.32	0.03
		Base	99.001773	297,005.32	96.709000	290,127.00	-6,878.32	0.03
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026		
		330,000.000 Local	100.220615	330,728.03	97.556665	321,936.99	-8,791.04	0.04
		Base	100.220615	330,728.03	97.556665	321,936.99	-8,791.04	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
		260,000.000 Local	102.001331	265,203.46	101.515016	263,939.04	-1,264.42	0.03
		Base	102.001331	265,203.46	101.515016	263,939.04	-1,264.42	0.03
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.2	25 May 2045		
		4,026,970.710 Local	0.594283	23,931.59	0.557650	22,456.40	-1,475.19	0.00
Original Face:		4,480,000.000 Base	0.594283	23,931.59	0.557650	22,456.40	-1,475.19	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				6.50625	25 May 2025		
		463,439.800 Local	105.551228	489,166.40	106.561260	493,847.29	4,680.89	0.06
Original Face:		760,000.000 Base	105.551228	489,166.40	106.561260	493,847.29	4,680.89	0.05
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				4.90625	25 May 2030		
		850,000.000 Local	100.000000	850,000.00	100.000000	850,000.00	0.00	0.10
Original Face:		850,000.000 Base	100.000000	850,000.00	100.000000	850,000.00	0.00	0.08
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5				4.5	01 Jul 2023		
		37,570.110 Local	105.471903	39,625.91	103.504404	38,886.72	-739.19	0.00

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Original Face:		875,000.000	Base	105.471903	39,625.91	103.504404	38,886.72	-739.19	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038			
		208,674.990	Local	105.972953	221,139.05	105.856421	220,895.88	-243.17	0.03
Original Face:		4,500,000.000	Base	105.972953	221,139.05	105.856421	220,895.88	-243.17	0.02
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038			
		38,314.060	Local	99.585870	38,155.39	107.765048	41,289.17	3,133.78	0.00
Original Face:		1,768,109.000	Base	99.585870	38,155.39	107.765048	41,289.17	3,133.78	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038			
		42,854.770	Local	107.501195	46,069.39	107.836365	46,213.03	143.64	0.01
Original Face:		400,000.000	Base	107.501195	46,069.39	107.836365	46,213.03	143.64	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.5	01 Dec 2038			
		36,554.880	Local	105.955648	38,731.96	107.331968	39,235.07	503.11	0.00
Original Face:		700,000.000	Base	105.955648	38,731.96	107.331968	39,235.07	503.11	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.0	01 Jun 2041			
		189,232.670	Local	110.512809	209,126.34	106.232210	201,026.05	-8,100.29	0.02
Original Face:		700,000.000	Base	110.512809	209,126.34	106.232210	201,026.05	-8,100.29	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		22,644.860	Local	109.077557	24,700.46	113.420443	25,683.90	983.44	0.00
Original Face:		200,000.000	Base	109.077557	24,700.46	113.420443	25,683.90	983.44	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.5	01 Jun 2038			
		238,673.050	Local	108.070689	257,935.61	103.974520	248,159.16	-9,776.45	0.03
Original Face:		700,000.000	Base	108.070689	257,935.61	103.974520	248,159.16	-9,776.45	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036			
		108,029.740	Local	110.225647	119,076.48	109.237493	118,008.98	-1,067.50	0.01
Original Face:		600,000.000	Base	110.225647	119,076.48	109.237493	118,008.98	-1,067.50	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		37,562.700	Local	108.597598	40,792.19	111.801251	41,995.57	1,203.38	0.00
Original Face:		200,000.000	Base	108.597598	40,792.19	111.801251	41,995.57	1,203.38	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.0	01 Oct 2025			
		43,962.940	Local	102.983376	45,274.52	102.576183	45,095.51	-179.01	0.01

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Original Face:		400,000.000	Base	102.983376	45,274.52	102.576183	45,095.51	-179.01	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.0	01 Jul 2047			
		337,520.460	Local	105.386222	355,700.06	102.089713	344,573.67	-11,126.39	0.04
Original Face:		399,999.990	Base	105.386222	355,700.06	102.089713	344,573.67	-11,126.39	0.03
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3				3.0	01 Sep 2047			
		196,992.000	Local	96.412682	189,925.27	97.487897	192,043.36	2,118.09	0.02
Original Face:		212,567.000	Base	96.412682	189,925.27	97.487897	192,043.36	2,118.09	0.02
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5				5.0	01 Jul 2048			
		299,998.830	Local	104.577861	313,732.36	104.742860	314,227.35	494.99	0.04
Original Face:		320,230.000	Base	104.577861	313,732.36	104.742860	314,227.35	494.99	0.03
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5				5.0	01 Jan 2049			
		1,200,000.000	Local	104.819768	1,257,837.22	104.769530	1,257,234.36	-602.86	0.15
Original Face:		1,200,000.000	Base	104.819768	1,257,837.22	104.769530	1,257,234.36	-602.86	0.12
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5				4.5	01 Nov 2045			
		37,595.130	Local	106.573937	40,066.61	103.648397	38,966.75	-1,099.86	0.00
Original Face:		82,974.000	Base	106.573937	40,066.61	103.648397	38,966.75	-1,099.86	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.0	01 Apr 2038			
		94,770.170	Local	97.846221	92,729.03	98.485047	93,334.45	605.42	0.01
Original Face:		100,000.000	Base	97.846221	92,729.03	98.485047	93,334.45	605.42	0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.0	01 Feb 2038			
		94,540.360	Local	97.846486	92,504.42	98.405200	93,032.63	528.21	0.01
Original Face:		100,000.000	Base	97.846486	92,504.42	98.405200	93,032.63	528.21	0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.5	01 Jan 2043			
		134,155.440	Local	104.830673	140,636.05	100.552831	134,897.09	-5,738.96	0.02
Original Face:		200,000.000	Base	104.830673	140,636.05	100.552831	134,897.09	-5,738.96	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.5	01 Jan 2043			
		65,538.300	Local	104.883770	68,739.04	100.552889	65,900.65	-2,838.39	0.01
Original Face:		100,000.000	Base	104.883770	68,739.04	100.552889	65,900.65	-2,838.39	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.5	01 Feb 2043			
		76,053.950	Local	104.887097	79,770.78	100.557047	76,477.61	-3,293.17	0.01

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Original Face:		100,000.000	Base	104.887097		79,770.78	100.557047	76,477.61	-3,293.17	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.0	01 Oct 2042				
		50,113.960	Local	109.086650		54,667.64	102.614069	51,423.97	-3,243.67	0.01
Original Face:		100,000.000	Base	109.086650		54,667.64	102.614069	51,423.97	-3,243.67	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.5	01 Nov 2042				
		191,214.850	Local	104.865349		200,518.12	100.556286	192,278.55	-8,239.57	0.02
Original Face:		300,000.000	Base	104.865349		200,518.12	100.556286	192,278.55	-8,239.57	0.02
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.5	01 Dec 2042				
		68,489.670	Local	104.880356		71,832.21	100.557104	68,871.23	-2,960.98	0.01
Original Face:		100,000.000	Base	104.880356		71,832.21	100.557104	68,871.23	-2,960.98	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.5	01 Feb 2043				
		69,667.200	Local	104.887149		73,071.94	100.557076	70,055.30	-3,016.64	0.01
Original Face:		100,000.000	Base	104.887149		73,071.94	100.557076	70,055.30	-3,016.64	0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.0	01 Aug 2043				
		61,595.010	Local	102.207078		62,954.46	102.623577	63,211.00	256.54	0.01
Original Face:		100,000.000	Base	102.207078		62,954.46	102.623577	63,211.00	256.54	0.01
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.5	01 Mar 2043				
		921,770.700	Local	103.754308		956,376.81	100.554078	926,878.03	-29,498.78	0.11
Original Face:		1,600,000.000	Base	103.754308		956,376.81	100.554078	926,878.03	-29,498.78	0.09
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.5	01 Mar 2044				
		130,109.550	Local	106.553162		138,635.84	104.817698	136,377.84	-2,258.00	0.02
Original Face:		200,000.000	Base	106.553162		138,635.84	104.817698	136,377.84	-2,258.00	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.5	01 Dec 2043				
		618,289.770	Local	106.542927		658,744.02	104.803016	647,986.33	-10,757.69	0.08
Original Face:		1,000,000.000	Base	106.542927		658,744.02	104.803016	647,986.33	-10,757.69	0.06
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.5	01 Feb 2044				
		521,866.460	Local	106.549917		556,048.28	104.794715	546,888.47	-9,159.81	0.06
Original Face:		800,000.000	Base	106.549917		556,048.28	104.794715	546,888.47	-9,159.81	0.05
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.0	01 Apr 2043				
		118,445.540	Local	102.703631		121,647.87	102.599626	121,524.68	-123.19	0.01

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Original Face:		200,000.000	Base	102.703631	121,647.87	102.599626	121,524.68	-123.19	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.5	01 Dec 2043			
		66,256.760	Local	106.543000	70,591.94	104.816769	69,448.20	-1,143.74	0.01
Original Face:		100,000.000	Base	106.543000	70,591.94	104.816769	69,448.20	-1,143.74	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.5	01 May 2043			
		269,991.800	Local	105.758738	285,539.92	100.741799	271,994.60	-13,545.32	0.03
Original Face:		500,000.000	Base	105.758738	285,539.92	100.741799	271,994.60	-13,545.32	0.03
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.0	01 Jun 2043			
		50,941.580	Local	102.961765	52,450.35	102.952326	52,445.54	-4.81	0.01
Original Face:		100,000.000	Base	102.961765	52,450.35	102.952326	52,445.54	-4.81	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.0	01 Jun 2043			
		53,599.250	Local	102.961795	55,186.75	102.952524	55,181.78	-4.97	0.01
Original Face:		100,000.000	Base	102.961795	55,186.75	102.952524	55,181.78	-4.97	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.0	01 Jul 2043			
		106,274.700	Local	103.309668	109,792.04	103.122461	109,593.09	-198.95	0.01
Original Face:		200,000.000	Base	103.309668	109,792.04	103.122461	109,593.09	-198.95	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4				4.0	01 Jul 2043			
		106,245.130	Local	103.080113	109,517.60	102.952414	109,381.93	-135.67	0.01
Original Face:		200,000.000	Base	103.080113	109,517.60	102.952414	109,381.93	-135.67	0.01
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5				4.5	01 Nov 2044			
		49,476.870	Local	109.263298	54,060.06	104.792780	51,848.19	-2,211.87	0.01
Original Face:		100,000.000	Base	109.263298	54,060.06	104.792780	51,848.19	-2,211.87	0.01
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4				4.0	01 Jan 2045			
		275,600.260	Local	104.044619	286,747.24	102.213028	281,699.37	-5,047.87	0.03
Original Face:		482,939.000	Base	104.044619	286,747.24	102.213028	281,699.37	-5,047.87	0.03
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4				4.0	01 Jan 2046			
		343,360.710	Local	104.053932	357,280.32	101.966426	350,112.64	-7,167.68	0.04
Original Face:		932,126.000	Base	104.053932	357,280.32	101.966426	350,112.64	-7,167.68	0.03
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.0	01 Apr 2046			
		196,803.060	Local	104.056151	204,785.69	102.089932	200,916.11	-3,869.58	0.02

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Original Face:		323,530.000	Base	104.056151	204,785.69	102.089932	200,916.11	-3,869.58	0.02
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5				4.5	01 May 2047			
		72,440.170	Local	106.587975	77,212.51	103.588894	75,039.97	-2,172.54	0.01
Original Face:		108,935.000	Base	106.587975	77,212.51	103.588894	75,039.97	-2,172.54	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.5	01 Aug 2047			
		702,808.180	Local	106.590202	749,124.66	103.566019	727,870.45	-21,254.21	0.08
Original Face:		902,639.000	Base	106.590202	749,124.66	103.566019	727,870.45	-21,254.21	0.07
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.0	01 Oct 2046			
		1,224,895.670	Local	97.335938	1,192,263.69	97.721954	1,196,991.98	4,728.29	0.14
Original Face:		1,500,000.000	Base	97.335938	1,192,263.69	97.721954	1,196,991.98	4,728.29	0.12
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4				4.0	01 Apr 2048			
		95,349.770	Local	101.337738	96,625.30	101.981139	97,238.78	613.48	0.01
Original Face:		100,000.000	Base	101.337738	96,625.30	101.981139	97,238.78	613.48	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.0	01 May 2048			
		384,733.650	Local	101.337775	389,880.52	101.978595	392,345.97	2,465.45	0.05
Original Face:		400,000.000	Base	101.337775	389,880.52	101.978595	392,345.97	2,465.45	0.04
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.0	01 Jul 2048			
		1,456,030.970	Local	102.033749	1,485,642.99	101.973548	1,484,766.44	-876.55	0.17
Original Face:		1,500,000.000	Base	102.033749	1,485,642.99	101.973548	1,484,766.44	-876.55	0.15
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.0	01 Aug 2048			
		293,233.800	Local	105.349192	308,919.44	104.990510	307,867.66	-1,051.78	0.04
Original Face:		304,578.000	Base	105.349192	308,919.44	104.990510	307,867.66	-1,051.78	0.03
3132Y2RM0	FED HM LN PC POOL Q58591 FG 09/48 FIXED 5				5.0	01 Sep 2048			
		194,140.430	Local	104.584738	203,041.26	104.994070	203,835.94	794.68	0.02
Original Face:		200,000.000	Base	104.584738	203,041.26	104.994070	203,835.94	794.68	0.02
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5				5.0	01 Nov 2048			
		298,935.360	Local	104.258198	311,664.62	105.001299	313,886.01	2,221.39	0.04
Original Face:		300,000.000	Base	104.258198	311,664.62	105.001299	313,886.01	2,221.39	0.03
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.0	01 Oct 2048			
		98,597.250	Local	104.503148	103,037.23	104.823287	103,352.88	315.65	0.01

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Original Face:	100,000.000	Base	104.503148		103,037.23	104.823287	103,352.88	315.65	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.0	01 Nov 2048		
	1,287,095.910	Local	99.688044		1,283,080.74	101.965887	1,312,398.76	29,318.02	0.15
Original Face:	1,300,000.000	Base	99.688044		1,283,080.74	101.965887	1,312,398.76	29,318.02	0.13
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.0	01 May 2047		
	1,906,741.250	Local	97.000000		1,849,539.01	97.627760	1,861,508.77	11,969.76	0.22
Original Face:	2,200,000.000	Base	97.000000		1,849,539.01	97.627760	1,861,508.77	11,969.76	0.18
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3					3.0	01 Apr 2047		
	582,491.900	Local	95.756382		557,773.17	97.525970	568,080.88	10,307.71	0.07
Original Face:	600,000.000	Base	95.756382		557,773.17	97.525970	568,080.88	10,307.71	0.06
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.0	01 Sep 2047		
	790,520.390	Local	95.521645		755,118.08	97.581795	771,403.99	16,285.91	0.09
Original Face:	800,000.000	Base	95.521645		755,118.08	97.581795	771,403.99	16,285.91	0.08
31335BZX7	FED HM LN PC POOL G61658 FG 08/48 FIXED 5					5.0	01 Aug 2048		
	299,999.650	Local	104.336125		313,008.01	104.740787	314,221.99	1,213.98	0.04
Original Face:	307,276.000	Base	104.336125		313,008.01	104.740787	314,221.99	1,213.98	0.03
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.5	01 Jul 2023		
	1,659,795.700	Local	105.484398		1,750,825.51	103.504404	1,717,961.65	-32,863.86	0.20
Original Face:	83,014,648.000	Base	105.484398		1,750,825.51	103.504404	1,717,961.65	-32,863.86	0.17
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local	97.769056		3,392,586.23	97.917876	3,397,750.30	5,164.07	0.40
		Base	97.769056		3,392,586.23	97.917876	3,397,750.30	5,164.07	0.33
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625	15 Nov 2030		
	760,000.000	Local	131.511270		999,485.65	134.042700	1,018,724.52	19,238.87	0.12
		Base	131.511270		999,485.65	134.042700	1,018,724.52	19,238.87	0.10
3136A03E5	FANNIE MAE FNR 2011 87 SG					4.04375	25 Apr 2040		
	313,897.530	Local	14.933928		46,877.23	11.994770	37,651.29	-9,225.94	0.00
Original Face:	1,000,000.000	Base	14.933928		46,877.23	11.994770	37,651.29	-9,225.94	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					4.04375	25 Oct 2041		
	202,606.020	Local	7.563023		15,323.14	14.872160	30,131.89	14,808.75	0.00

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Original Face:	1,000,000.000	Base		7.563023	15,323.14	14.872160	30,131.89	14,808.75	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.5	25 Jun 2039		
	21,664.300	Local		112.649151	24,404.65	106.721190	23,120.40	-1,284.25	0.00
Original Face:	200,000.000	Base		112.649151	24,404.65	106.721190	23,120.40	-1,284.25	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.0	25 May 2042		
	54,727.480	Local		115.167974	63,028.53	116.214840	63,601.45	572.92	0.01
Original Face:	400,000.000	Base		115.167974	63,028.53	116.214840	63,601.45	572.92	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.0	25 May 2042		
	88,465.240	Local		111.500031	98,638.77	107.636170	95,220.60	-3,418.17	0.01
Original Face:	600,000.000	Base		111.500031	98,638.77	107.636170	95,220.60	-3,418.17	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA					4.14375	25 Mar 2042		
	81,978.530	Local		6.300284	5,164.88	12.044470	9,873.88	4,709.00	0.00
Original Face:	300,000.000	Base		6.300284	5,164.88	12.044470	9,873.88	4,709.00	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.09375	25 Jul 2042		
	23,479.900	Local		21.812572	5,121.57	16.798680	3,944.31	-1,177.26	0.00
Original Face:	100,000.000	Base		21.812572	5,121.57	16.798680	3,944.31	-1,177.26	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					4.14375	25 Feb 2041		
	25,613.790	Local		31.482299	8,063.81	11.057010	2,832.12	-5,231.69	0.00
Original Face:	100,000.000	Base		31.482299	8,063.81	11.057010	2,832.12	-5,231.69	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
	381,198.440	Local		16.893041	64,396.01	10.212450	38,929.70	-25,466.31	0.00
Original Face:	1,100,000.000	Base		16.893041	64,396.01	10.212450	38,929.70	-25,466.31	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.449	25 Sep 2022		
	7,979,146.800	Local		1.673006	133,491.59	1.331870	106,271.86	-27,219.73	0.01
Original Face:	10,375,000.000	Base		1.673006	133,491.59	1.331870	106,271.86	-27,219.73	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
	146,640.910	Local		116.619721	171,012.22	113.406160	166,299.83	-4,712.39	0.02
Original Face:	700,000.000	Base		116.619721	171,012.22	113.406160	166,299.83	-4,712.39	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
	358,010.830	Local		112.198226	401,681.80	108.808430	389,545.96	-12,135.84	0.05

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Original Face:	1,200,000.000	Base		112.198226	401,681.80	108.808430	389,545.96	-12,135.84	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.69162	25 Aug 2044		
	270,326.940	Local		11.298315	30,542.39	5.283200	14,281.91	-16,260.48	0.00
Original Face:	800,000.000	Base		11.298315	30,542.39	5.283200	14,281.91	-16,260.48	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.506	25 Dec 2024		
	8,911,971.710	Local		2.938759	261,901.40	2.504540	223,203.90	-38,697.50	0.03
Original Face:	9,885,000.000	Base		2.938759	261,901.40	2.504540	223,203.90	-38,697.50	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO					1.34231	25 Aug 2055		
	39,952.400	Local		6.187313	2,471.98	4.780570	1,909.95	-562.03	0.00
Original Face:	100,000.000	Base		6.187313	2,471.98	4.780570	1,909.95	-562.03	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					3.64375	25 Aug 2045		
	274,100.090	Local		20.132000	55,181.83	19.752620	54,141.95	-1,039.88	0.01
Original Face:	400,000.000	Base		20.132000	55,181.83	19.752620	54,141.95	-1,039.88	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
	368,921.950	Local		8.027969	29,616.94	7.800517	28,777.82	-839.12	0.00
Original Face:	1,400,000.000	Base		8.027969	29,616.94	7.800517	28,777.82	-839.12	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	230,383.410	Local		22.920196	52,804.33	19.343990	44,565.34	-8,238.99	0.01
Original Face:	800,000.000	Base		22.920196	52,804.33	19.343990	44,565.34	-8,238.99	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	377,227.890	Local		24.604233	92,814.03	20.996483	79,204.59	-13,609.44	0.01
Original Face:	1,600,000.000	Base		24.604233	92,814.03	20.996483	79,204.59	-13,609.44	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	89,648.010	Local		15.360787	13,770.64	22.171118	19,875.97	6,105.33	0.00
Original Face:	600,000.000	Base		15.360787	13,770.64	22.171118	19,875.97	6,105.33	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	16,791.650	Local		105.444909	17,705.94	106.171425	17,827.93	121.99	0.00
Original Face:	700,000.000	Base		105.444909	17,705.94	106.171425	17,827.93	121.99	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	53,682.820	Local		107.042402	57,463.38	105.351313	56,555.56	-907.82	0.01

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Original Face:	861,059.000	Base	107.042402		57,463.38	105.351313	56,555.56	-907.82	0.01
3137AGE55	FREDDIE MAC FHR 3947 SG					3.49487	15 Oct 2041		
	399,998.990	Local	45.422540		181,689.70	14.809150	59,236.45	-122,453.25	0.01
Original Face:	1,300,000.000	Base	45.422540		181,689.70	14.809150	59,236.45	-122,453.25	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.573815	25 Jul 2021		
	434,791.100	Local	-1.865362		-8,110.43	3.352970	14,578.42	22,688.85	0.00
Original Face:	500,000.000	Base	-2.496930		-10,856.43	3.352970	14,578.42	25,434.85	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.491703	25 Oct 2021		
	102,084.520	Local	2.562906		2,616.33	3.506210	3,579.30	962.97	0.00
Original Face:	119,000.000	Base	2.562906		2,616.33	3.506210	3,579.30	962.97	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					3.54487	15 Aug 2042		
	234,833.120	Local	27.041309		63,501.95	17.539530	41,188.63	-22,313.32	0.00
Original Face:	500,000.000	Base	27.041309		63,501.95	17.539530	41,188.63	-22,313.32	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
	1,070,057.700	Local	5.139077		54,991.09	7.252720	77,608.29	22,617.20	0.01
Original Face:	3,000,000.000	Base	5.139077		54,991.09	7.252720	77,608.29	22,617.20	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
	231,518.000	Local	86.748240		200,837.79	92.290700	213,669.58	12,831.79	0.02
Original Face:	200,000.000	Base	86.748240		200,837.79	92.290700	213,669.58	12,831.79	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
	216,334.390	Local	12.417452		26,863.22	9.074090	19,630.38	-7,232.84	0.00
Original Face:	700,000.000	Base	12.417452		26,863.22	9.074090	19,630.38	-7,232.84	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					3.49487	15 Feb 2044		
	115,569.590	Local	19.168788		22,153.29	15.099540	17,450.48	-4,702.81	0.00
Original Face:	200,000.000	Base	19.168788		22,153.29	15.099540	17,450.48	-4,702.81	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					3.54487	15 May 2044		
	239,686.570	Local	21.077781		50,520.61	15.734540	37,713.58	-12,807.03	0.00
Original Face:	400,000.000	Base	21.077781		50,520.61	15.734540	37,713.58	-12,807.03	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.653072	15 Apr 2041		
	562,006.900	Local	12.439716		69,912.06	4.905980	27,571.95	-42,340.11	0.00

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Original Face:	1,600,000.000	Base		12.439716	69,912.06	4.905980	27,571.95	-42,340.11	0.00
3137FBTG1	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ17 A2					2.982	25 Nov 2025		
	730,000.000	Local		101.717534	742,538.00	98.965930	722,451.29	-20,086.71	0.08
Original Face:	730,000.000	Base		101.717534	742,538.00	98.965930	722,451.29	-20,086.71	0.07
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.0	15 Aug 2048		
	1,059,239.890	Local		96.177983	1,018,755.56	97.269570	1,030,318.09	11,562.53	0.12
Original Face:	1,100,000.000	Base		96.177983	1,018,755.56	97.269570	1,030,318.09	11,562.53	0.10
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3					6.30625	25 Mar 2025		
	760,000.000	Local		107.037024	813,481.38	105.339520	800,580.35	-12,901.03	0.09
Original Face:	760,000.000	Base		107.037024	813,481.38	105.339520	800,580.35	-12,901.03	0.08
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					6.40625	25 Dec 2027		
	720,000.000	Local		108.814653	783,465.50	107.956120	777,284.06	-6,181.44	0.09
Original Face:	720,000.000	Base		108.814653	783,465.50	107.956120	777,284.06	-6,181.44	0.08
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.7365	25 Dec 2027		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					11.85625	25 Apr 2028		
	1,523,409.810	Local		99.997111	1,523,365.80	124.599310	1,898,158.11	374,792.31	0.22
Original Face:	1,530,000.000	Base		99.997111	1,523,365.80	124.599310	1,898,158.11	374,792.31	0.19
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					6.95625	25 Mar 2030		
	850,000.000	Local		100.000000	850,000.00	105.178000	894,013.00	44,013.00	0.10
Original Face:	850,000.000	Base		100.000000	850,000.00	105.178000	894,013.00	44,013.00	0.09
31381UFV4	FNMA POOL 470980 FN 04/19 FIXED 2.68					2.68	01 Apr 2019		
	337,729.420	Local		99.991597	337,701.04	99.797674	337,046.11	-654.93	0.04
Original Face:	370,000.000	Base		99.991597	337,701.04	99.797674	337,046.11	-654.93	0.03
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.0	01 Sep 2033		
	18,692.270	Local		105.465254	19,713.85	106.174483	19,846.42	132.57	0.00
Original Face:	700,000.000	Base		105.465254	19,713.85	106.174483	19,846.42	132.57	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	200,016.500	Local		105.375826	210,769.04	104.626497	209,270.26	-1,498.78	0.02

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Original Face:	1,400,000.000	Base	105.375826		210,769.04	104.626497	209,270.26	-1,498.78	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	50,334.050	Local	108.853172		54,790.21	102.825340	51,756.16	-3,034.05	0.01
Original Face:	100,000.000	Base	108.853172		54,790.21	102.825340	51,756.16	-3,034.05	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	201,561.120	Local	108.853047		219,405.42	101.958600	205,508.90	-13,896.52	0.02
Original Face:	500,000.000	Base	108.853047		219,405.42	101.958600	205,508.90	-13,896.52	0.02
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
	74,619.010	Local	111.100992		82,902.46	110.045221	82,114.65	-787.81	0.01
Original Face:	300,000.000	Base	111.100992		82,902.46	110.045221	82,114.65	-787.81	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		
	54,441.150	Local	103.085534		56,120.95	103.124854	56,142.36	21.41	0.01
Original Face:	100,000.000	Base	103.085534		56,120.95	103.124854	56,142.36	21.41	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.5	01 May 2040		
	192,756.480	Local	108.662567		209,454.14	113.581457	218,935.62	9,481.48	0.03
Original Face:	900,000.000	Base	108.662567		209,454.14	113.581457	218,935.62	9,481.48	0.02
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044		
	56,066.530	Local	107.612759		60,334.74	104.521331	58,601.48	-1,733.26	0.01
Original Face:	100,000.000	Base	107.612759		60,334.74	104.521331	58,601.48	-1,733.26	0.01
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
	102,619.180	Local	108.302853		111,139.50	104.877553	107,624.48	-3,515.02	0.01
Original Face:	200,000.000	Base	108.302853		111,139.50	104.877553	107,624.48	-3,515.02	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038		
	312,409.830	Local	109.295184		341,448.90	106.171740	331,690.95	-9,757.95	0.04
Original Face:	800,000.000	Base	109.295184		341,448.90	106.171740	331,690.95	-9,757.95	0.03
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.08	01 Jan 2028		
	270,000.000	Local	98.073844		264,799.38	97.644731	263,640.77	-1,158.61	0.03
Original Face:	270,000.000	Base	98.073844		264,799.38	97.644731	263,640.77	-1,158.61	0.03
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.84	01 Jan 2028		
	520,000.000	Local	99.255254		516,127.32	96.938815	504,081.84	-12,045.48	0.06

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Original Face:	520,000.000	Base	99.255254	516,127.32	96.938815	504,081.84	-12,045.48	0.05	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.0	01 Sep 2042		
	45,524.610	Local	109.024130	49,632.81	102.825446	46,810.88	-2,821.93	0.01	
Original Face:	100,000.000	Base	109.024130	49,632.81	102.825446	46,810.88	-2,821.93	0.00	
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.5	01 Oct 2042		
	164,148.820	Local	101.615504	166,800.65	94.850667	155,696.25	-11,104.40	0.02	
Original Face:	300,000.000	Base	101.615504	166,800.65	94.850667	155,696.25	-11,104.40	0.02	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	50,912.000	Local	103.224839	52,553.83	103.124021	52,502.50	-51.33	0.01	
Original Face:	100,000.000	Base	103.224839	52,553.83	103.124021	52,502.50	-51.33	0.01	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	46,598.800	Local	103.084736	48,036.25	102.824417	47,914.94	-121.31	0.01	
Original Face:	100,000.000	Base	103.084736	48,036.25	102.824417	47,914.94	-121.31	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	77,950.830	Local	107.282616	83,627.69	102.825534	80,153.36	-3,474.33	0.01	
Original Face:	200,000.000	Base	107.282616	83,627.69	102.825534	80,153.36	-3,474.33	0.01	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.0	01 Jan 2043		
	54,150.520	Local	109.399134	59,240.20	102.825384	55,680.48	-3,559.72	0.01	
Original Face:	100,000.000	Base	109.399134	59,240.20	102.825384	55,680.48	-3,559.72	0.01	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	35,756.070	Local	108.903803	38,939.72	102.288204	36,574.24	-2,365.48	0.00	
Original Face:	100,000.000	Base	108.903803	38,939.72	102.288204	36,574.24	-2,365.48	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	56,142.330	Local	102.716738	57,667.57	102.563082	57,581.30	-86.27	0.01	
Original Face:	100,000.000	Base	102.716738	57,667.57	102.563082	57,581.30	-86.27	0.01	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
	152,682.910	Local	107.110966	163,540.14	104.124644	158,980.54	-4,559.60	0.02	
Original Face:	551,126.000	Base	107.110966	163,540.14	104.124644	158,980.54	-4,559.60	0.02	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	358,366.260	Local	110.390119	395,600.94	105.122550	376,723.75	-18,877.19	0.04	

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Original Face:	600,000.000	Base	110.390119	395,600.94	105.122550	376,723.75	-18,877.19	0.04	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	195,938.820	Local	110.634906	216,776.73	105.327842	206,378.13	-10,398.60	0.02	
Original Face:	300,000.000	Base	110.634906	216,776.73	105.327842	206,378.13	-10,398.60	0.02	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	58,127.550	Local	110.630450	64,306.77	105.290131	61,202.57	-3,104.20	0.01	
Original Face:	100,000.000	Base	110.630450	64,306.77	105.290131	61,202.57	-3,104.20	0.01	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	168,445.510	Local	106.664387	179,671.37	102.803186	173,167.35	-6,504.02	0.02	
Original Face:	300,000.000	Base	106.664387	179,671.37	102.803186	173,167.35	-6,504.02	0.02	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	386,827.500	Local	110.385720	427,002.32	105.122733	406,643.64	-20,358.68	0.05	
Original Face:	700,000.000	Base	110.385720	427,002.32	105.122733	406,643.64	-20,358.68	0.04	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	1,264,403.110	Local	107.058637	1,353,652.73	103.002275	1,302,363.97	-51,288.76	0.15	
Original Face:	1,900,000.000	Base	107.058637	1,353,652.73	103.002275	1,302,363.97	-51,288.76	0.13	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	2,500,396.430	Local	104.332067	2,608,715.27	100.321387	2,508,432.38	-100,282.89	0.29	
Original Face:	3,800,000.000	Base	104.332067	2,608,715.27	100.321387	2,508,432.38	-100,282.89	0.25	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	377,914.250	Local	103.128575	389,737.58	100.326535	379,148.27	-10,589.31	0.04	
Original Face:	500,000.000	Base	103.128575	389,737.58	100.326535	379,148.27	-10,589.31	0.04	
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.0	01 Aug 2046		
	269,986.770	Local	95.365847	257,475.17	97.496240	263,226.95	5,751.78	0.03	
Original Face:	300,000.000	Base	95.365847	257,475.17	97.496240	263,226.95	5,751.78	0.03	
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.0	01 Apr 2047		
	334,962.770	Local	105.983647	355,005.76	102.306166	342,687.57	-12,318.19	0.04	
Original Face:	400,000.000	Base	105.983647	355,005.76	102.306166	342,687.57	-12,318.19	0.03	
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.5	01 May 2047		
	473,318.180	Local	104.555642	494,880.86	103.634292	490,519.94	-4,360.92	0.06	

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Original Face:	600,000.000	Base	104.555642	494,880.86	103.634292	490,519.94	-4,360.92	0.05	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	51,342.320	Local	102.987360	52,876.10	102.773368	52,766.23	-109.87	0.01	
Original Face:	100,000.000	Base	102.987360	52,876.10	102.773368	52,766.23	-109.87	0.01	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	104,057.350	Local	103.224808	107,413.00	103.114120	107,297.82	-115.18	0.01	
Original Face:	200,000.000	Base	103.224808	107,413.00	103.114120	107,297.82	-115.18	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	55,386.510	Local	103.086492	57,096.01	102.803355	56,939.19	-156.82	0.01	
Original Face:	100,000.000	Base	103.086492	57,096.01	102.803355	56,939.19	-156.82	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	110,859.750	Local	103.226789	114,436.96	103.124951	114,324.06	-112.90	0.01	
Original Face:	200,000.000	Base	103.226789	114,436.96	103.124951	114,324.06	-112.90	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	90,554.890	Local	103.022774	93,292.16	102.670374	92,973.04	-319.12	0.01	
Original Face:	200,000.000	Base	103.022774	93,292.16	102.670374	92,973.04	-319.12	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
	2,652,565.330	Local	106.498355	2,824,938.43	103.326184	2,740,794.53	-84,143.90	0.32	
Original Face:	4,898,873.000	Base	106.498355	2,824,938.43	103.326184	2,740,794.53	-84,143.90	0.27	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	203,800.300	Local	107.087909	218,245.48	104.127150	212,211.44	-6,034.04	0.02	
Original Face:	715,719.000	Base	107.087909	218,245.48	104.127150	212,211.44	-6,034.04	0.02	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	25,451.910	Local	107.087995	27,255.94	104.062469	26,485.89	-770.05	0.00	
Original Face:	180,844.000	Base	107.087995	27,255.94	104.062469	26,485.89	-770.05	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
	61,033.830	Local	107.430731	65,569.09	103.558278	63,205.58	-2,363.51	0.01	
Original Face:	498,051.000	Base	107.430731	65,569.09	103.558278	63,205.58	-2,363.51	0.01	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044		
	49,907.000	Local	107.120664	53,460.71	103.569041	51,688.20	-1,772.51	0.01	

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Original Face:		602,226.000	Base	107.120664	53,460.71	103.569041	51,688.20	-1,772.51	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5				3.5	01 Jun 2045			
		616,172.210	Local	104.014256	640,906.94	100.687871	620,410.68	-20,496.26	0.07
Original Face:		982,188.000	Base	104.014256	640,906.94	100.687871	620,410.68	-20,496.26	0.06
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.5	25 Apr 2035			
		332,283.680	Local	109.957733	365,371.60	111.126370	369,254.79	3,883.19	0.04
Original Face:		2,000,000.000	Base	109.957733	365,371.60	111.126370	369,254.79	3,883.19	0.04
31396LT75	FANNIE MAE FNR 2006 115 EI				4.13375	25 Dec 2036			
		434,982.210	Local	18.551474	80,695.61	16.459100	71,594.16	-9,101.45	0.01
Original Face:		4,600,000.000	Base	18.551474	80,695.61	16.459100	71,594.16	-9,101.45	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.0	15 May 2036			
		98,920.780	Local	110.966968	109,769.39	111.346900	110,145.22	375.83	0.01
Original Face:		300,000.000	Base	110.966968	109,769.39	111.346900	110,145.22	375.83	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI				3.97487	15 Feb 2037			
		210,055.860	Local	14.391777	30,230.77	14.642230	30,756.86	526.09	0.00
Original Face:		2,100,000.000	Base	14.391777	30,230.77	14.642230	30,756.86	526.09	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK				4.02375	25 Jan 2041			
		189,884.810	Local	24.948883	47,374.14	14.562700	27,652.36	-19,721.78	0.00
Original Face:		1,500,000.000	Base	24.948883	47,374.14	14.562700	27,652.36	-19,721.78	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.5	25 Jul 2041			
		117,804.240	Local	106.400695	125,344.53	109.330300	128,795.73	3,451.20	0.02
Original Face:		100,000.000	Base	106.400695	125,344.53	109.330300	128,795.73	3,451.20	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB				3.77487	15 Jan 2040			
		9,612.440	Local	36.383894	3,497.38	13.471300	1,294.92	-2,202.46	0.00
Original Face:		100,000.000	Base	36.383894	3,497.38	13.471300	1,294.92	-2,202.46	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR				6.0	01 Feb 2034			
		2,091.950	Local	110.086761	2,302.96	109.045262	2,281.17	-21.79	0.00
Original Face:		100,000.000	Base	110.086761	2,302.96	109.045262	2,281.17	-21.79	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.0	01 May 2046			
		177,225.640	Local	95.397190	169,068.28	97.496240	172,788.34	3,720.06	0.02

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Original Face:	200,000.000	Base		95.397190	169,068.28	97.496240	172,788.34	3,720.06	0.02
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.0	01 Feb 2056		
	964,179.840	Local		102.134591	984,761.14	102.329398	986,639.43	1,878.29	0.12
Original Face:	1,200,000.000	Base		102.134591	984,761.14	102.329398	986,639.43	1,878.29	0.10
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.5	01 Sep 2056		
	601,929.400	Local		112.733051	678,573.38	107.361186	646,238.54	-32,334.84	0.08
Original Face:	800,000.000	Base		112.733051	678,573.38	107.361186	646,238.54	-32,334.84	0.06
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	1,750,065.320	Local		103.573537	1,812,604.55	99.665720	1,744,215.20	-68,389.35	0.20
Original Face:	2,100,000.000	Base		103.573537	1,812,604.55	99.665720	1,744,215.20	-68,389.35	0.17
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.5	01 Apr 2056		
	159,780.850	Local		108.380166	173,170.75	104.487750	166,951.42	-6,219.33	0.02
Original Face:	200,000.000	Base		108.380166	173,170.75	104.487750	166,951.42	-6,219.33	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.0	01 Jun 2057		
	1,158,610.780	Local		101.998793	1,181,769.01	102.021874	1,182,036.43	267.42	0.14
Original Face:	1,300,000.000	Base		101.998793	1,181,769.01	102.021874	1,182,036.43	267.42	0.12
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	780,586.090	Local		109.015658	850,961.06	105.608201	824,362.93	-26,598.13	0.10
Original Face:	1,100,000.000	Base		109.015658	850,961.06	105.608201	824,362.93	-26,598.13	0.08
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.0	01 Jan 2057		
	591,503.390	Local		102.135296	604,133.74	102.329121	605,280.22	1,146.48	0.07
Original Face:	700,000.000	Base		102.135296	604,133.74	102.329121	605,280.22	1,146.48	0.06
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.5	01 Sep 2057		
	745,962.300	Local		104.823725	781,945.47	103.872029	774,846.18	-7,099.29	0.09
Original Face:	800,000.000	Base		104.823725	781,945.47	103.872029	774,846.18	-7,099.29	0.08
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.0	01 Dec 2037		
	93,252.750	Local		97.846798	91,244.83	98.923679	92,249.05	1,004.22	0.01
Original Face:	100,000.000	Base		97.846798	91,244.83	98.923679	92,249.05	1,004.22	0.01
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.5	01 Jul 2048		
	0.000	Local		0.000000	-3.15	0.000000	0.00	3.15	0.00

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		Base	0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3				3.0	01 Jun 2033		
		0.000 Local	0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.0	01 Apr 2047		
	1,063,853.890	Local	97.015625	1,032,104.50	97.664798	1,039,010.75	6,906.25	0.12
Original Face:	1,200,000.000	Base	97.015625	1,032,104.50	97.664798	1,039,010.75	6,906.25	0.10
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.0	01 May 2048		
	173,581.700	Local	105.572160	183,253.95	104.843440	181,989.03	-1,264.92	0.02
Original Face:	200,000.000	Base	105.572160	183,253.95	104.843440	181,989.03	-1,264.92	0.02
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR				3.0	01 Nov 2048		
	399,999.930	Local	94.037736	376,150.88	97.509300	390,037.13	13,886.25	0.05
Original Face:	401,864.000	Base	94.037736	376,150.88	97.509300	390,037.13	13,886.25	0.04
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.0	01 Nov 2048		
	3,669,406.100	Local	99.883017	3,665,113.52	101.959184	3,741,296.52	76,183.00	0.44
Original Face:	3,700,000.000	Base	99.883017	3,665,113.52	101.959184	3,741,296.52	76,183.00	0.37
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.0	01 Nov 2048		
	1,474,218.870	Local	104.602353	1,542,067.62	105.017823	1,548,192.56	6,124.94	0.18
Original Face:	1,500,000.000	Base	104.602353	1,542,067.62	105.017823	1,548,192.56	6,124.94	0.15
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.0	01 Nov 2035		
	31,455.370	Local	110.402516	34,727.52	109.062368	34,305.97	-421.55	0.00
Original Face:	500,000.000	Base	110.402516	34,727.52	109.062368	34,305.97	-421.55	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.0	01 Oct 2035		
	47,885.450	Local	105.713385	50,621.33	106.182957	50,846.19	224.86	0.01
Original Face:	900,000.000	Base	105.713385	50,621.33	106.182957	50,846.19	224.86	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.0	01 Aug 2037		
	64,117.120	Local	110.732063	70,998.21	109.075761	69,936.24	-1,061.97	0.01
Original Face:	600,000.000	Base	110.732063	70,998.21	109.075761	69,936.24	-1,061.97	0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.5	01 Oct 2044		
	577,889.990	Local	108.367918	626,247.35	104.830970	605,807.68	-20,439.67	0.07

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Original Face:	1,200,000.000	Base	108.367918	626,247.35	104.830970	605,807.68	-20,439.67	0.06	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
	667.110	Local	111.926069	746.67	108.151832	721.49	-25.18	0.00	
Original Face:	100,000.000	Base	111.926069	746.67	108.151832	721.49	-25.18	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
	3,326.780	Local	112.135759	3,730.51	114.550646	3,810.85	80.34	0.00	
Original Face:	100,000.000	Base	112.135759	3,730.51	114.550646	3,810.85	80.34	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	9,140.500	Local	112.284667	10,263.38	116.581592	10,656.14	392.76	0.00	
Original Face:	500,000.000	Base	112.284667	10,263.38	116.581592	10,656.14	392.76	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
	49,252.000	Local	107.041948	52,720.30	105.391152	51,907.25	-813.05	0.01	
Original Face:	1,300,984.000	Base	107.041948	52,720.30	105.391152	51,907.25	-813.05	0.01	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	56,942.980	Local	106.638378	60,723.07	105.393307	60,014.09	-708.98	0.01	
Original Face:	1,313,542.000	Base	106.638378	60,723.07	105.393307	60,014.09	-708.98	0.01	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	12,892.970	Local	109.916877	14,171.55	109.041746	14,058.72	-112.83	0.00	
Original Face:	200,000.000	Base	109.916877	14,171.55	109.041746	14,058.72	-112.83	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	4,707.770	Local	112.094261	5,277.14	106.159468	4,997.74	-279.40	0.00	
Original Face:	100,000.000	Base	112.094261	5,277.14	106.159468	4,997.74	-279.40	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	25,889.130	Local	106.827421	27,656.69	107.744592	27,894.14	237.45	0.00	
Original Face:	491,391.000	Base	106.827421	27,656.69	107.744592	27,894.14	237.45	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	51,584.610	Local	103.816448	53,553.31	98.373479	50,745.58	-2,807.73	0.01	
Original Face:	100,000.000	Base	103.816448	53,553.31	98.373479	50,745.58	-2,807.73	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	93,092.580	Local	102.885203	95,778.49	102.785574	95,685.74	-92.75	0.01	

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Original Face:		200,000.000	Base	102.885203		95,778.49	102.785574	95,685.74	-92.75	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5				4.5	01 Jun 2031				
		34,291.210	Local	103.931270		35,639.29	104.544248	35,849.49	210.20	0.00
Original Face:		200,000.000	Base	103.931270		35,639.29	104.544248	35,849.49	210.20	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5				4.5	01 Oct 2041				
		184,408.410	Local	105.375839		194,321.91	104.512804	192,730.40	-1,591.51	0.02
Original Face:		700,000.000	Base	105.375839		194,321.91	104.512804	192,730.40	-1,591.51	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5				4.5	01 May 2031				
		103,217.920	Local	103.921344		107,265.45	104.543946	107,908.09	642.64	0.01
Original Face:		600,000.000	Base	103.921344		107,265.45	104.543946	107,908.09	642.64	0.01
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5				4.5	01 Apr 2031				
		31,897.750	Local	103.911718		33,145.50	104.543706	33,347.09	201.59	0.00
Original Face:		200,000.000	Base	103.911718		33,145.50	104.543706	33,347.09	201.59	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5				4.5	01 Dec 2043				
		117,271.450	Local	107.635141		126,225.29	104.519434	122,571.46	-3,653.83	0.01
Original Face:		200,000.000	Base	107.635141		126,225.29	104.519434	122,571.46	-3,653.83	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5				4.5	01 Nov 2031				
		50,630.170	Local	105.106975		53,215.84	104.546124	52,931.88	-283.96	0.01
Original Face:		200,000.000	Base	105.106975		53,215.84	104.546124	52,931.88	-283.96	0.01
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5				4.5	01 Dec 2031				
		58,131.590	Local	105.118628		61,107.13	104.498462	60,746.62	-360.51	0.01
Original Face:		200,000.000	Base	105.118628		61,107.13	104.498462	60,746.62	-360.51	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4				4.0	01 Aug 2042				
		97,860.910	Local	106.209006		103,937.10	102.570224	100,376.15	-3,560.95	0.01
Original Face:		200,000.000	Base	106.209006		103,937.10	102.570224	100,376.15	-3,560.95	0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5				4.5	01 Sep 2042				
		47,427.110	Local	107.547202		51,006.53	104.526131	49,573.72	-1,432.81	0.01
Original Face:		100,000.000	Base	107.547202		51,006.53	104.526131	49,573.72	-1,432.81	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4				4.0	01 Nov 2042				
		204,906.830	Local	106.483942		218,192.87	102.564056	210,160.76	-8,032.11	0.02

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Original Face:	400,000.000	Base		106.483942	218,192.87	102.564056	210,160.76	-8,032.11	0.02
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	62,568.380	Local		102.716676	64,268.16	102.564358	64,172.86	-95.30	0.01
Original Face:	100,000.000	Base		102.716676	64,268.16	102.564358	64,172.86	-95.30	0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
	174,684.540	Local		107.643023	188,035.72	104.535436	182,607.25	-5,428.47	0.02
Original Face:	300,000.000	Base		107.643023	188,035.72	104.535436	182,607.25	-5,428.47	0.02
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	118,847.060	Local		107.646929	127,935.21	104.517506	124,215.98	-3,719.23	0.01
Original Face:	200,000.000	Base		107.646929	127,935.21	104.517506	124,215.98	-3,719.23	0.01
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
	126,511.570	Local		107.604870	136,132.61	104.525019	132,236.24	-3,896.37	0.02
Original Face:	200,000.000	Base		107.604870	136,132.61	104.525019	132,236.24	-3,896.37	0.01
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.0	01 Sep 2048		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.0	01 Oct 2048		
	587,750.930	Local		105.003266	617,157.67	104.785853	615,879.83	-1,277.84	0.07
Original Face:	600,000.000	Base		105.003266	617,157.67	104.785853	615,879.83	-1,277.84	0.06
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.0	01 Nov 2046		
	84,655.470	Local		95.629024	80,955.20	97.528244	82,562.99	1,607.79	0.01
Original Face:	100,000.000	Base		95.629024	80,955.20	97.528244	82,562.99	1,607.79	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.5	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.0	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
	64,404.280	Local		111.759063	71,977.62	113.713282	73,236.22	1,258.60	0.01

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
Original Face:		900,000.000	Base	111.759063		71,977.62	113.713282	73,236.22	1,258.60	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5				4.5			15 Apr 2020		
		200,000.000	Local	100.439920		200,879.84	100.120000	200,240.00	-639.84	0.02
			Base	100.439920		200,879.84	100.120000	200,240.00	-639.84	0.02
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS							08 Jul 2022		
		0.000	Local	0.000000		20.48	0.000000	0.00	-20.48	0.00
			Base	0.000000		20.48	0.000000	0.00	-20.48	0.00
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS							26 Apr 2024		
		283,086.720	Local	99.708446		282,261.37	95.333300	269,875.91	-12,385.46	0.03
			Base	99.708446		282,261.37	95.333300	269,875.91	-12,385.46	0.03
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5				5.0			15 Jan 2024		
		256,000.000	Local	100.111395		256,285.17	96.250000	246,400.00	-9,885.17	0.03
			Base	100.111395		256,285.17	96.250000	246,400.00	-9,885.17	0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375			15 Nov 2031		
		1,210,000.000	Local	117.924402		1,426,885.26	126.354928	1,528,894.63	102,009.37	0.18
			Base	117.924402		1,426,885.26	126.354928	1,528,894.63	102,009.37	0.15
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.9			15 Jul 2027		
		310,000.000	Local	100.255106		310,790.83	96.920861	300,454.67	-10,336.16	0.04
			Base	100.255106		310,790.83	96.920861	300,454.67	-10,336.16	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.85			15 Jul 2047		
		200,000.000	Local	102.890700		205,781.40	99.841146	199,682.29	-6,099.11	0.02
			Base	102.890700		205,781.40	99.841146	199,682.29	-6,099.11	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.06			15 Nov 2030		
		600,000.000	Local	99.940202		599,641.21	99.940050	599,640.30	-0.91	0.07
Original Face:		600,000.000	Base	99.940202		599,641.21	99.940050	599,640.30	-0.91	0.06
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125			15 Jan 2020		
		440,000.000	Local	104.577045		460,139.00	103.817781	456,798.24	-3,340.76	0.05
			Base	104.577045		460,139.00	103.817781	456,798.24	-3,340.76	0.04
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2				3.2			15 Jan 2021		
		200,000.000	Local	99.503185		199,006.37	96.975466	193,950.93	-5,055.44	0.02

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		Base	99.503185	199,006.37	96.975466	193,950.93	-5,055.44	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		136,543.940 Local	100.567473	137,318.79	95.312500	130,143.44	-7,175.35	0.02
		Base	100.567473	137,318.79	95.312500	130,143.44	-7,175.35	0.01
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043		
		16,000.000 Local	92.665688	14,826.51	76.125000	12,180.00	-2,646.51	0.00
		Base	92.665688	14,826.51	76.125000	12,180.00	-2,646.51	0.00
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021		
		170,000.000 Local	99.959718	169,931.52	97.250000	165,325.00	-4,606.52	0.02
		Base	99.959718	169,931.52	97.250000	165,325.00	-4,606.52	0.02
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875				6.875	15 Feb 2023		
		30,000.000 Local	104.842633	31,452.79	103.125000	30,937.50	-515.29	0.00
		Base	104.842633	31,452.79	103.125000	30,937.50	-515.29	0.00
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A				2.73513	15 Nov 2034		
		493,785.510 Local	94.153846	464,918.05	98.061440	484,213.18	19,295.13	0.06
Original Face:		4,300,000.000 Base	94.153846	464,918.05	98.061440	484,213.18	19,295.13	0.05
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3				3.0	20 Aug 2046		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179T7M1	GNMA II POOL MA5400 G2 08/48 FIXED 5				5.0	20 Aug 2048		
		989,312.460 Local	104.372051	1,032,565.71	104.257079	1,031,428.27	-1,137.44	0.12
Original Face:		1,000,000.000 Base	104.372051	1,032,565.71	104.257079	1,031,428.27	-1,137.44	0.10
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4				4.0	20 Aug 2047		
		1,317,802.180 Local	105.459341	1,389,745.49	102.460740	1,350,229.87	-39,515.62	0.16
Original Face:		1,600,000.000 Base	105.459341	1,389,745.49	102.460740	1,350,229.87	-39,515.62	0.13
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.0	20 Sep 2047		
		735,000.650 Local	97.691806	718,035.41	98.514230	724,080.23	6,044.82	0.08
Original Face:		800,000.000 Base	97.691806	718,035.41	98.514230	724,080.23	6,044.82	0.07
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.0	20 Nov 2047		
		2,142,398.940 Local	100.849999	2,160,609.32	98.504583	2,110,361.14	-50,248.18	0.25

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Original Face:	2,300,000.000	Base	100.849999		2,160,609.32	98.504583	2,110,361.14	-50,248.18	0.21
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.5	20 Nov 2047		
	92,887.030	Local	103.858924		96,471.47	100.664141	93,503.93	-2,967.54	0.01
Original Face:	100,000.000	Base	103.858924		96,471.47	100.664141	93,503.93	-2,967.54	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.0	20 Dec 2047		
	887,178.230	Local	97.021116		860,750.22	98.499616	873,867.15	13,116.93	0.10
Original Face:	946,099.000	Base	97.021116		860,750.22	98.499616	873,867.15	13,116.93	0.09
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.0	20 Dec 2047		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.0	20 Feb 2048		
	1,969,281.070	Local	97.020994		1,910,616.06	98.499227	1,939,726.63	29,110.57	0.23
Original Face:	2,061,072.000	Base	97.020994		1,910,616.06	98.499227	1,939,726.63	29,110.57	0.19
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.5	20 Jun 2048		
	1,271,551.020	Local	103.382633		1,314,562.93	103.578542	1,317,054.01	2,491.08	0.15
Original Face:	1,300,000.000	Base	103.382633		1,314,562.93	103.578542	1,317,054.01	2,491.08	0.13
36179UCD2	GNMA II POOL MA5468 G2 09/48 FIXED 5					5.0	20 Sep 2048		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.0	20 Nov 2048		
	209,620.990	Local	104.151617		218,323.65	104.183590	218,390.67	67.02	0.03
Original Face:	210,000.000	Base	104.151617		218,323.65	104.183590	218,390.67	67.02	0.02
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.5	20 Oct 2047		
	282,425.630	Local	103.997672		293,716.08	100.710170	284,431.33	-9,284.75	0.03
Original Face:	300,000.000	Base	103.997672		293,716.08	100.710170	284,431.33	-9,284.75	0.03
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.5	20 Oct 2047		
	277,021.380	Local	103.997673		288,095.79	100.726342	279,033.50	-9,062.29	0.03
Original Face:	300,000.000	Base	103.997673		288,095.79	100.726342	279,033.50	-9,062.29	0.03
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5					4.5	20 Sep 2048		
	99,570.110	Local	102.491993		102,051.39	103.563237	103,118.03	1,066.64	0.01

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Original Face:		100,000.000	Base	102.491993		103,118.03	1,066.64	0.01	
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.5	20 Sep 2048			
		197,138.050	Local	102.491985		204,164.13	2,113.43	0.02	
Original Face:		200,000.000	Base	102.491985		204,164.13	2,113.43	0.02	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026			
		70,000.000	Local	101.040157		69,230.70	-1,497.41	0.01	
			Base	101.040157		69,230.70	-1,497.41	0.01	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
		48,737.280	Local	108.109849		56,068.53	3,378.73	0.01	
Original Face:		1,600,000.000	Base	108.109849		56,068.53	3,378.73	0.01	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
		229,638.460	Local	108.884862		247,648.22	-2,393.30	0.03	
Original Face:		7,900,000.000	Base	108.884862		247,648.22	-2,393.30	0.02	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
		47,123.190	Local	106.911374		49,446.45	-933.60	0.01	
Original Face:		300,000.000	Base	106.911374		49,446.45	-933.60	0.00	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
		60,505.390	Local	106.937531		63,488.88	-1,214.09	0.01	
Original Face:		400,000.000	Base	106.937531		63,488.88	-1,214.09	0.01	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
		15,252.040	Local	108.212016		16,534.36	29.82	0.00	
Original Face:		222,231.000	Base	108.212016		16,534.36	29.82	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.0	20 Aug 2040			
		27,178.300	Local	108.017867		28,940.34	-417.08	0.00	
Original Face:		302,944.000	Base	108.017867		28,940.34	-417.08	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.0	20 Sep 2040			
		28,887.830	Local	104.808876		30,653.12	376.11	0.00	
Original Face:		200,000.000	Base	104.808876		30,653.12	376.11	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.5	20 Jan 2041			
		18,589.170	Local	104.390836		19,506.60	101.21	0.00	

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Original Face:		100,000.000	Base	104.390836		19,405.39	104.935282	19,506.60	101.21	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.0	20 Jan 2041				
		30,106.070	Local	108.045919		32,528.38	108.301487	32,605.32	76.94	0.00
Original Face:		347,788.000	Base	108.045919		32,528.38	108.301487	32,605.32	76.94	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.5	20 Mar 2041				
		450,450.110	Local	104.468815		470,579.89	104.935273	472,681.05	2,101.16	0.06
Original Face:		2,800,000.000	Base	104.468815		470,579.89	104.935273	472,681.05	2,101.16	0.05
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.0	20 Feb 2041				
		63,981.910	Local	108.029817		69,119.54	108.411224	69,363.57	244.03	0.01
Original Face:		437,880.000	Base	108.029817		69,119.54	108.411224	69,363.57	244.03	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.0	15 Apr 2040				
		23,037.990	Local	103.207962		23,777.04	104.663057	24,112.26	335.22	0.00
Original Face:		100,000.000	Base	103.207962		23,777.04	104.663057	24,112.26	335.22	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.0	15 May 2040				
		40,945.050	Local	103.351150		42,317.18	104.819391	42,918.35	601.17	0.01
Original Face:		200,000.000	Base	103.351150		42,317.18	104.819391	42,918.35	601.17	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				3.996	20 Jul 2060				
		220,253.060	Local	104.390032		229,922.24	104.128850	229,346.98	-575.26	0.03
Original Face:		430,000.000	Base	104.390032		229,922.24	104.128850	229,346.98	-575.26	0.02
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				3.947	20 Nov 2060				
		232,920.060	Local	104.995920		244,556.56	103.558160	241,207.73	-3,348.83	0.03
Original Face:		500,000.000	Base	104.995920		244,556.56	103.558160	241,207.73	-3,348.83	0.02
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.0	20 Jul 2040				
		66,625.440	Local	105.287965		70,148.57	107.692432	71,750.56	1,601.99	0.01
Original Face:		500,000.000	Base	105.287965		70,148.57	107.692432	71,750.56	1,601.99	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.5	20 Jul 2041				
		66,982.600	Local	107.340160		71,899.23	104.908305	70,270.31	-1,628.92	0.01
Original Face:		400,000.000	Base	107.340160		71,899.23	104.908305	70,270.31	-1,628.92	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161	10 Nov 2046				
		90,000.000	Local	102.637822		92,374.04	105.771440	95,194.30	2,820.26	0.01

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Original Face:	90,000.000	Base		102.637822	92,374.04	105.771440	95,194.30	2,820.26	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.103668	10 Feb 2048		
	3,950,015.410	Local		4.615149	182,299.08	4.210340	166,309.08	-15,990.00	0.02
Original Face:	4,130,000.000	Base		4.615149	182,299.08	4.210340	166,309.08	-15,990.00	0.02
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.064694	10 Apr 2047		
	1,855,133.110	Local		6.506573	120,705.59	4.037490	74,900.81	-45,804.78	0.01
Original Face:	2,770,000.000	Base		6.506573	120,705.59	4.037490	74,900.81	-45,804.78	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					3.75513	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	100.084400	860,725.84	725.84	0.10
Original Face:	860,000.000	Base		100.000000	860,000.00	100.084400	860,725.84	725.84	0.08
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	171,000.000	Local		105.978094	181,222.54	100.123974	171,212.00	-10,010.54	0.02
		Base		105.978094	181,222.54	100.123974	171,212.00	-10,010.54	0.02
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	80,000.000	Local		120.973350	96,778.68	95.609087	76,487.27	-20,291.41	0.01
		Base		120.973350	96,778.68	95.609087	76,487.27	-20,291.41	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	819,000.000	Local		136.455505	1,117,570.59	104.550446	856,268.15	-261,302.44	0.10
		Base		136.455505	1,117,570.59	104.550446	856,268.15	-261,302.44	0.08
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.5	08 Jan 2020		
	20,000.000	Local		102.284400	20,456.88	101.178022	20,235.60	-221.28	0.00
		Base		102.284400	20,456.88	101.178022	20,235.60	-221.28	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
	50,000.000	Local		100.588220	50,294.11	99.857598	49,928.80	-365.31	0.01
		Base		100.588220	50,294.11	99.857598	49,928.80	-365.31	0.00
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	106,000.000	Local		104.503264	110,773.46	100.299939	106,317.94	-4,455.52	0.01
		Base		104.503264	110,773.46	100.299939	106,317.94	-4,455.52	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	50,000.000	Local		113.586420	56,793.21	93.734290	46,867.15	-9,926.06	0.01

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		Base	113.586420	56,793.21	93.734290	46,867.15	-9,926.06	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.15	01 Apr 2038		
		30,000.000 Local	105.808300	31,742.49	85.436293	25,630.89	-6,111.60	0.00
		Base	105.808300	31,742.49	85.436293	25,630.89	-6,111.60	0.00
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022		
		240,000.000 Local	100.100088	240,240.21	96.706095	232,094.63	-8,145.58	0.03
		Base	100.100088	240,240.21	96.706095	232,094.63	-8,145.58	0.02
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.35	17 Jan 2027		
		40,000.000 Local	101.071825	40,428.73	92.043627	36,817.45	-3,611.28	0.00
		Base	101.071825	40,428.73	92.043627	36,817.45	-3,611.28	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024		
		330,000.000 Local	101.865745	336,156.96	99.832925	329,448.65	-6,708.31	0.04
		Base	101.865745	336,156.96	99.832925	329,448.65	-6,708.31	0.03
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.55	01 Sep 2020		
		50,000.000 Local	99.296020	49,648.01	99.191249	49,595.62	-52.39	0.01
		Base	99.296020	49,648.01	99.191249	49,595.62	-52.39	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
		160,000.000 Local	102.563469	164,101.55	99.209196	158,734.71	-5,366.84	0.02
		Base	102.563469	164,101.55	99.209196	158,734.71	-5,366.84	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.85	08 May 2022		
		180,000.000 Local	99.356172	178,841.11	98.787370	177,817.27	-1,023.84	0.02
		Base	99.356172	178,841.11	98.787370	177,817.27	-1,023.84	0.02
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125	30 May 2023		
		40,000.000 Local	102.070175	40,828.07	98.198748	39,279.50	-1,548.57	0.00
		Base	102.070175	40,828.07	98.198748	39,279.50	-1,548.57	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875	16 Apr 2020		
		50,000.000 Local	99.551460	49,775.73	99.051679	49,525.84	-249.89	0.01
		Base	99.551460	49,775.73	99.051679	49,525.84	-249.89	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.0	27 Mar 2027		
		880,000.000 Local	97.337495	856,569.96	91.097784	801,660.50	-54,909.46	0.09

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		Base	97.337495	856,569.96	91.097784	801,660.50	-54,909.46	0.08
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.0	15 Jun 2020		
	210,000.000	Local	101.730529	213,634.11	103.518699	217,389.27	3,755.16	0.03
		Base	101.730529	213,634.11	103.518699	217,389.27	3,755.16	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
	540,000.000	Local	121.895856	658,237.62	112.928382	609,813.26	-48,424.36	0.07
		Base	121.895856	658,237.62	112.928382	609,813.26	-48,424.36	0.06
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041		
	320,000.000	Local	100.407844	321,305.10	114.055691	364,978.21	43,673.11	0.04
		Base	100.407844	321,305.10	114.055691	364,978.21	43,673.11	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.0	03 Mar 2024		
	1,040,000.000	Local	101.787410	1,058,589.06	98.677355	1,026,244.49	-32,344.57	0.12
		Base	101.787410	1,058,589.06	98.677355	1,026,244.49	-32,344.57	0.10
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814	23 Apr 2029		
	1,780,000.000	Local	98.060383	1,745,474.81	93.362520	1,661,852.86	-83,621.95	0.19
		Base	98.060383	1,745,474.81	93.362520	1,661,852.86	-83,621.95	0.16
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223	01 May 2029		
	290,000.000	Local	98.604562	285,953.23	96.238833	279,092.62	-6,860.61	0.03
		Base	98.604562	285,953.23	96.238833	279,092.62	-6,860.61	0.03
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.0	29 Dec 2049		
	8,000.000	Local	79.476750	6,358.14	68.000000	5,440.00	-918.14	0.00
		Base	79.476750	6,358.14	68.000000	5,440.00	-918.14	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
	570,000.000	Local	99.359874	566,351.28	92.365096	526,481.05	-39,870.23	0.06
		Base	99.359874	566,351.28	92.365096	526,481.05	-39,870.23	0.05
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
	470,000.000	Local	101.442626	476,780.34	93.513963	439,515.63	-37,264.71	0.05
		Base	101.442626	476,780.34	93.513963	439,515.63	-37,264.71	0.04
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				4.17987	20 Jan 2040		
	30,160.970	Local	14.895608	4,492.66	8.675200	2,616.52	-1,876.14	0.00

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Original Face:	258,000.000	Base		14.895608	4,492.66	8.675200	2,616.52	-1,876.14	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					3.32188	20 May 2060			
	324,699.470	Local		102.171162	331,749.22	101.320750	328,987.94	-2,761.28	0.04	
Original Face:	670,000.000	Base		102.171162	331,749.22	101.320750	328,987.94	-2,761.28	0.03	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.64356	20 Oct 2060			
	658,806.660	Local		100.000000	658,806.66	99.817550	657,604.67	-1,201.99	0.08	
Original Face:	1,150,000.000	Base		100.000000	658,806.66	99.817550	657,604.67	-1,201.99	0.06	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					2.81356	20 Mar 2061			
	116,348.810	Local		99.989721	116,336.85	100.221780	116,606.85	270.00	0.01	
Original Face:	200,000.000	Base		99.989721	116,336.85	100.221780	116,606.85	270.00	0.01	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					4.14487	16 Apr 2042			
	1,627,726.370	Local		24.375018	396,758.60	19.897190	323,871.81	-72,886.79	0.04	
Original Face:	4,700,000.000	Base		24.375018	396,758.60	19.897190	323,871.81	-72,886.79	0.03	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.74356	20 Oct 2064			
	1,898,453.200	Local		100.031226	1,899,046.01	100.104890	1,900,444.49	1,398.48	0.22	
Original Face:	3,000,000.000	Base		100.031226	1,899,046.01	100.104890	1,900,444.49	1,398.48	0.19	
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					4.02987	20 Mar 2039			
	10,628.770	Local		23.637072	2,512.33	3.032070	322.27	-2,190.06	0.00	
Original Face:	176,719.000	Base		23.637072	2,512.33	3.032070	322.27	-2,190.06	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					4.00987	20 Apr 2040			
	37,960.660	Local		33.428028	12,689.50	15.156400	5,753.47	-6,936.03	0.00	
Original Face:	300,000.000	Base		33.428028	12,689.50	15.156400	5,753.47	-6,936.03	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					3.57987	20 Mar 2042			
	1,946,107.680	Local		22.627698	440,359.37	13.861870	269,766.92	-170,592.45	0.03	
Original Face:	4,800,000.000	Base		22.627698	440,359.37	13.861870	269,766.92	-170,592.45	0.03	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038			
	423,315.240	Local		9.980893	42,250.64	7.439550	31,492.75	-10,757.89	0.00	
Original Face:	1,500,000.000	Base		9.980893	42,250.64	7.439550	31,492.75	-10,757.89	0.00	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.71009	16 Mar 2047			
	4,156,901.790	Local		5.873451	244,153.59	3.667900	152,471.00	-91,682.59	0.02	

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Original Face:	5,680,000.000	Base		5.873451	244,153.59	3.667900	152,471.00	-91,682.59	0.01
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.89676	16 Aug 2054		
	6,895,173.240	Local		6.080808	419,282.24	4.337220	299,058.83	-120,223.41	0.03
Original Face:	9,230,000.000	Base		6.080808	419,282.24	4.337220	299,058.83	-120,223.41	0.03
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.12987	20 Aug 2044		
	173,529.630	Local		22.823664	39,605.82	11.890580	20,633.68	-18,972.14	0.00
Original Face:	400,000.000	Base		22.823664	39,605.82	11.890580	20,633.68	-18,972.14	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	870,952.650	Local		48.833935	425,320.45	20.061250	174,723.99	-250,596.46	0.02
Original Face:	3,000,000.000	Base		48.833935	425,320.45	20.061250	174,723.99	-250,596.46	0.02
38380J6N3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 99 A					3.2	16 Jan 2052		
	198,821.540	Local		98.098637	195,041.22	99.078800	196,990.00	1,948.78	0.02
Original Face:	200,000.010	Base		98.098637	195,041.22	99.078800	196,990.00	1,948.78	0.02
38380MBX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 98 A					3.0	16 Oct 2050		
	119,124.320	Local		97.189852	115,776.75	98.272410	117,066.34	1,289.59	0.01
Original Face:	120,000.000	Base		97.189852	115,776.75	98.272410	117,066.34	1,289.59	0.01
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.25	16 May 2059		
	578,248.220	Local		98.241350	568,078.86	99.273510	574,047.30	5,968.44	0.07
Original Face:	580,000.000	Base		98.241350	568,078.86	99.273510	574,047.30	5,968.44	0.06
38380MKX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 123 AH					3.25	16 Sep 2052		
	39,875.550	Local		98.119951	39,125.87	99.032590	39,489.79	363.92	0.00
Original Face:	40,000.000	Base		98.119951	39,125.87	99.032590	39,489.79	363.92	0.00
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.1	16 May 2059		
	149,538.580	Local		97.655735	146,033.00	98.665210	147,542.55	1,509.55	0.02
Original Face:	150,000.000	Base		97.655735	146,033.00	98.665210	147,542.55	1,509.55	0.01
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					5.777	20 Feb 2032		
	150,000.000	Local		89.895153	134,842.73	100.331490	150,497.24	15,654.51	0.02
Original Face:	150,000.000	Base		89.895153	134,842.73	100.331490	150,497.24	15,654.51	0.01
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.0	13 Mar 2032		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00

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		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.25	15 Apr 2025		
		180,000.000	Local 101.625856	182,926.54	99.500000	179,100.00	-3,826.54	0.02
			Base 101.625856	182,926.54	99.500000	179,100.00	-3,826.54	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026		
		30,000.000	Local 100.628133	30,188.44	99.250000	29,775.00	-413.44	0.00
			Base 100.628133	30,188.44	99.250000	29,775.00	-413.44	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.5	15 Feb 2027		
		20,000.000	Local 95.956050	19,191.21	94.500000	18,900.00	-291.21	0.00
			Base 95.956050	19,191.21	94.500000	18,900.00	-291.21	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047		
		40,000.000	Local 102.639450	41,055.78	94.750000	37,900.00	-3,155.78	0.00
			Base 102.639450	41,055.78	94.750000	37,900.00	-3,155.78	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375	01 Sep 2026		
		80,000.000	Local 100.000000	80,000.00	97.250000	77,800.00	-2,200.00	0.01
			Base 100.000000	80,000.00	97.250000	77,800.00	-2,200.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625	01 Sep 2028		
		50,000.000	Local 99.756840	49,878.42	96.500000	48,250.00	-1,628.42	0.01
			Base 99.756840	49,878.42	96.500000	48,250.00	-1,628.42	0.00
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049		
		240,000.000	Local 100.000000	240,000.00	93.000000	223,200.00	-16,800.00	0.03
			Base 100.000000	240,000.00	93.000000	223,200.00	-16,800.00	0.02
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.25	18 Aug 2025		
		340,000.000	Local 99.418003	338,021.21	97.058940	330,000.40	-8,020.81	0.04
			Base 99.418003	338,021.21	97.058940	330,000.40	-8,020.81	0.03
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.4	08 Mar 2021		
		820,000.000	Local 99.895720	819,144.90	99.740482	817,871.95	-1,272.95	0.10
			Base 99.895720	819,144.90	99.740482	817,871.95	-1,272.95	0.08
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.25	31 Dec 2099		
		300,000.000	Local 100.000000	300,000.00	93.750000	281,250.00	-18,750.00	0.03

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		Base	100.000000	300,000.00	93.750000	281,250.00	-18,750.00	0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.5	31 Dec 2099		
		300,000.000	Local 100.000000	300,000.00	90.875000	272,625.00	-27,375.00	0.03
			Base 100.000000	300,000.00	90.875000	272,625.00	-27,375.00	0.03
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583	19 Jun 2029		
		1,420,000.000	Local 100.544255	1,427,728.42	99.123819	1,407,558.23	-20,170.19	0.16
			Base 100.544255	1,427,728.42	99.123819	1,407,558.23	-20,170.19	0.14
40573LAG1	CIGNA CORP COMPANY GUAR 144A 09/21 3.4				3.4	17 Sep 2021		
		160,000.000	Local 100.000000	160,000.00	99.772543	159,636.07	-363.93	0.02
			Base 100.000000	160,000.00	99.772543	159,636.07	-363.93	0.02
40573LAL0	CIGNA CORP COMPANY GUAR 144A 07/23 3.75				3.75	15 Jul 2023		
		430,000.000	Local 99.949914	429,784.63	99.667001	428,568.10	-1,216.53	0.05
			Base 99.949914	429,784.63	99.667001	428,568.10	-1,216.53	0.04
40573LAQ9	CIGNA CORP COMPANY GUAR 144A 11/25 4.125				4.125	15 Nov 2025		
		120,000.000	Local 99.919933	119,903.92	99.859169	119,831.00	-72.92	0.01
			Base 99.919933	119,903.92	99.859169	119,831.00	-72.92	0.01
40573LAS5	CIGNA CORP COMPANY GUAR 144A 10/28 4.375				4.375	15 Oct 2028		
		310,000.000	Local 99.870100	309,597.31	100.558090	311,730.08	2,132.77	0.04
			Base 99.870100	309,597.31	100.558090	311,730.08	2,132.77	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.8	15 Nov 2025		
		480,000.000	Local 100.509821	482,447.14	96.898878	465,114.61	-17,332.53	0.05
			Base 100.509821	482,447.14	96.898878	465,114.61	-17,332.53	0.05
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625	15 May 2024		
		20,000.000	Local 97.763450	19,552.69	93.750000	18,750.00	-802.69	0.00
			Base 97.763450	19,552.69	93.750000	18,750.00	-802.69	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875	15 May 2026		
		90,000.000	Local 96.594144	86,934.73	90.125000	81,112.50	-5,822.23	0.01
			Base 96.594144	86,934.73	90.125000	81,112.50	-5,822.23	0.01
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045		
		120,000.000	Local 102.355858	122,827.03	102.867284	123,440.74	613.71	0.01

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		Base	102.355858	122,827.03	102.867284	123,440.74	613.71	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875				4.875	15 Feb 2025		
	150,000.000	Local	101.022240	151,533.36	100.418045	150,627.07	-906.29	0.02
		Base	101.022240	151,533.36	100.418045	150,627.07	-906.29	0.01
432833AC5	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/26 5.125				5.125	01 May 2026		
	50,000.000	Local	99.471080	49,735.54	96.000000	48,000.00	-1,735.54	0.01
		Base	99.471080	49,735.54	96.000000	48,000.00	-1,735.54	0.00
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625				4.625	01 Apr 2025		
	10,000.000	Local	98.761000	9,876.10	94.750000	9,475.00	-401.10	0.00
		Base	98.761000	9,876.10	94.750000	9,475.00	-401.10	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	93.750000	121,875.00	-8,125.00	0.01
		Base	100.000000	130,000.00	93.750000	121,875.00	-8,125.00	0.01
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN					25 Oct 2023		
	152,666.730	Local	100.559565	153,521.00	96.000000	146,560.06	-6,960.94	0.02
		Base	100.559565	153,521.00	96.000000	146,560.06	-6,960.94	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		
	50,000.000	Local	101.458140	50,729.07	98.863628	49,431.81	-1,297.26	0.01
		Base	101.458140	50,729.07	98.863628	49,431.81	-1,297.26	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044		
	40,000.000	Local	104.772125	41,908.85	102.719123	41,087.65	-821.20	0.00
		Base	104.772125	41,908.85	102.719123	41,087.65	-821.20	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.95	15 Mar 2027		
	220,000.000	Local	101.527550	223,360.61	97.698398	214,936.48	-8,424.13	0.03
		Base	101.527550	223,360.61	97.698398	214,936.48	-8,424.13	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.8	15 Mar 2047		
	10,000.000	Local	103.304900	10,330.49	100.078751	10,007.88	-322.61	0.00
		Base	103.304900	10,330.49	100.078751	10,007.88	-322.61	0.00
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8				5.8	25 Sep 2023		
	200,000.000	Local	100.754160	201,508.32	104.452871	208,905.74	7,397.42	0.02

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		Base	100.754160	201,508.32	104.452871	208,905.74	7,397.42	0.02
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.25	08 Jan 2047		
		200,000.000 Local	100.991455	201,982.91	100.113800	200,227.60	-1,755.31	0.02
		Base	100.991455	201,982.91	100.113800	200,227.60	-1,755.31	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.5	11 Jan 2028		
		260,000.000 Local	99.613750	258,995.75	92.555400	240,644.04	-18,351.71	0.03
		Base	99.613750	258,995.75	92.555400	240,644.04	-18,351.71	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.35	11 Jan 2048		
		590,000.000 Local	95.073839	560,935.65	91.162200	537,856.98	-23,078.67	0.06
		Base	95.073839	560,935.65	91.162200	537,856.98	-23,078.67	0.05
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.7	29 Jul 2025		
		100,000.000 Local	101.359250	101,359.25	100.873337	100,873.34	-485.91	0.01
		Base	101.359250	101,359.25	100.873337	100,873.34	-485.91	0.01
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734	08 Dec 2047		
		130,000.000 Local	100.484838	130,630.29	92.591939	120,369.52	-10,260.77	0.01
		Base	100.484838	130,630.29	92.591939	120,369.52	-10,260.77	0.01
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022		
		170,000.000 Local	113.418888	192,812.11	111.175515	188,998.38	-3,813.73	0.02
		Base	113.418888	192,812.11	111.175515	188,998.38	-3,813.73	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024		
		900,000.000 Local	99.787598	898,088.38	90.688255	816,194.30	-81,894.08	0.10
		Base	99.787598	898,088.38	90.688255	816,194.30	-81,894.08	0.08
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.71	15 Jan 2026		
		350,000.000 Local	94.015511	329,054.29	91.667734	320,837.07	-8,217.22	0.04
		Base	94.015511	329,054.29	91.667734	320,837.07	-8,217.22	0.03
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125	14 Jul 2022		
		200,000.000 Local	99.887195	199,774.39	92.461239	184,922.48	-14,851.91	0.02
		Base	99.887195	199,774.39	92.461239	184,922.48	-14,851.91	0.02
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875	14 Jul 2027		
		530,000.000 Local	95.135562	504,218.48	86.017784	455,894.26	-48,324.22	0.05

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		Base	95.135562	504,218.48	86.017784	455,894.26	-48,324.22	0.04
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375	12 Jan 2023		
	200,000.000	Local	99.787060	199,574.12	92.635160	185,270.32	-14,303.80	0.02
		Base	99.787060	199,574.12	92.635160	185,270.32	-14,303.80	0.02
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.35	15 Aug 2021		
	150,000.000	Local	103.325620	154,988.43	102.332614	153,498.92	-1,489.51	0.02
		Base	103.325620	154,988.43	102.332614	153,498.92	-1,489.51	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
	450,000.000	Local	100.834504	453,755.27	101.413701	456,361.65	2,606.38	0.05
		Base	100.834504	453,755.27	101.413701	456,361.65	2,606.38	0.04
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027		
	200,000.000	Local	104.640905	209,281.81	98.440894	196,881.79	-12,400.02	0.02
		Base	104.640905	209,281.81	98.440894	196,881.79	-12,400.02	0.02
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55				2.55	01 Mar 2021		
	70,000.000	Local	98.687300	69,081.11	98.589964	69,012.97	-68.14	0.01
		Base	98.687300	69,081.11	98.589964	69,012.97	-68.14	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047		
	250,000.000	Local	102.596332	256,490.83	100.479750	251,199.38	-5,291.45	0.03
Original Face:	250,000.000	Base	102.596332	256,490.83	100.479750	251,199.38	-5,291.45	0.02
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				2.468265	27 Jul 2036		
	646,752.790	Local	96.353517	623,169.06	99.656440	644,530.81	21,361.75	0.08
Original Face:	1,560,000.000	Base	96.353517	623,169.06	99.656440	644,530.81	21,361.75	0.06
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				2.49138	27 Jul 2046		
	432,317.430	Local	96.328871	416,446.50	99.419020	429,805.75	13,359.25	0.05
Original Face:	1,590,000.000	Base	96.328871	416,446.50	99.419020	429,805.75	13,359.25	0.04
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				6.20513	15 May 2028		
	400,000.000	Local	98.544758	394,179.03	98.488380	393,953.52	-225.51	0.05
Original Face:	400,000.000	Base	98.544758	394,179.03	98.488380	393,953.52	-225.51	0.04
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509	23 Jan 2029		
	960,000.000	Local	100.000000	960,000.00	94.690404	909,027.88	-50,972.12	0.11

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		Base	100.000000	960,000.00	94.690404	909,027.88	-50,972.12	0.09
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203	23 Jul 2029		
	260,000.000	Local	100.000000	260,000.00	99.696004	259,209.61	-790.39	0.03
		Base	100.000000	260,000.00	99.696004	259,209.61	-790.39	0.03
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452	05 Dec 2029		
	120,000.000	Local	100.000000	120,000.00	101.714476	122,057.37	2,057.37	0.01
		Base	100.000000	120,000.00	101.714476	122,057.37	2,057.37	0.01
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023	05 Dec 2024		
	580,000.000	Local	100.000000	580,000.00	100.795669	584,614.88	4,614.88	0.07
		Base	100.000000	580,000.00	100.795669	584,614.88	4,614.88	0.06
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A				3.5	25 Oct 2048		
	622,873.900	Local	97.570507	607,741.22	99.053100	616,975.91	9,234.69	0.07
Original Face:	660,000.000	Base	97.570507	607,741.22	99.053100	616,975.91	9,234.69	0.06
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.5	25 Oct 2048		
	2,113,674.250	Local	98.084688	2,073,190.80	97.839700	2,068,012.55	-5,178.25	0.24
Original Face:	2,190,000.000	Base	98.084688	2,073,190.80	97.839700	2,068,012.55	-5,178.25	0.20
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.5	25 Sep 2048		
	1,606,065.720	Local	98.598381	1,583,554.80	98.503100	1,582,024.52	-1,530.28	0.18
Original Face:	1,700,000.000	Base	98.598381	1,583,554.80	98.503100	1,582,024.52	-1,530.28	0.16
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022		
	156,274.220	Local	100.263230	156,685.58	94.694400	147,982.93	-8,702.65	0.02
		Base	100.263230	156,685.58	94.694400	147,982.93	-8,702.65	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625	03 Mar 2037		
	150,000.000	Local	98.037327	147,055.99	96.190176	144,285.26	-2,770.73	0.02
		Base	98.037327	147,055.99	96.190176	144,285.26	-2,770.73	0.01
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043		
	50,000.000	Local	101.709080	50,854.54	101.668382	50,834.19	-20.35	0.01
		Base	101.709080	50,854.54	101.668382	50,834.19	-20.35	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375	24 Apr 2030		
	200,000.000	Local	100.000000	200,000.00	98.152400	196,304.80	-3,695.20	0.02

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		Base	100.000000	200,000.00	98.152400	196,304.80	-3,695.20	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.25	28 Feb 2028		
		200,000.000 Local	100.000000	200,000.00	89.284000	178,568.00	-21,432.00	0.02
		Base	100.000000	200,000.00	89.284000	178,568.00	-21,432.00	0.02
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024		
		670,000.000 Local	109.955567	736,702.30	111.486071	746,956.68	10,254.38	0.09
		Base	109.955567	736,702.30	111.486071	746,956.68	10,254.38	0.07
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.5	01 Mar 2021		
		70,000.000 Local	99.963700	69,974.59	99.692414	69,784.69	-189.90	0.01
		Base	99.963700	69,974.59	99.692414	69,784.69	-189.90	0.01
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3				5.3	01 Dec 2034		
		220,000.000 Local	83.156782	182,944.92	98.016124	215,635.47	32,690.55	0.03
		Base	83.156782	182,944.92	98.016124	215,635.47	32,690.55	0.02
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.3	01 Mar 2028		
		310,000.000 Local	98.118194	304,166.40	97.873728	303,408.56	-757.84	0.04
		Base	98.118194	304,166.40	97.873728	303,408.56	-757.84	0.03
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375				5.375	10 Feb 2020		
		18,000.000 Local	103.240333	18,583.26	102.285134	18,411.32	-171.94	0.00
		Base	103.240333	18,583.26	102.285134	18,411.32	-171.94	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375	01 Jun 2046		
		190,000.000 Local	97.541258	185,328.39	82.382633	156,527.00	-28,801.39	0.02
		Base	97.541258	185,328.39	82.382633	156,527.00	-28,801.39	0.02
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.0	01 Jun 2026		
		200,000.000 Local	95.705915	191,411.83	89.208300	178,416.60	-12,995.23	0.02
		Base	95.705915	191,411.83	89.208300	178,416.60	-12,995.23	0.02
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5				3.5	15 Jul 2022		
		70,000.000 Local	99.150157	69,405.11	98.549254	68,984.48	-420.63	0.01
		Base	99.150157	69,405.11	98.549254	68,984.48	-420.63	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.95	15 Jul 2025		
		30,000.000 Local	101.790133	30,537.04	96.775512	29,032.65	-1,504.39	0.00

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		Base	101.790133	30,537.04	96.775512	29,032.65	-1,504.39	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.2	15 Jul 2045		
	80,000.000	Local	103.383275	82,706.62	91.378331	73,102.66	-9,603.96	0.01
		Base	103.383275	82,706.62	91.378331	73,102.66	-9,603.96	0.01
50077LAS5	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4				4.0	15 Jun 2023		
	10,000.000	Local	99.902600	9,990.26	99.737930	9,973.79	-16.47	0.00
		Base	99.902600	9,990.26	99.737930	9,973.79	-16.47	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.5	20 Mar 2027		
	570,000.000	Local	100.174077	570,992.24	99.434400	566,776.08	-4,216.16	0.07
		Base	100.174077	570,992.24	99.434400	566,776.08	-4,216.16	0.06
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.25	23 Dec 2036		
	163,942.920	Local	92.300961	151,320.89	96.956500	158,953.32	7,632.43	0.02
Original Face:	710,000.000	Base	92.300961	151,320.89	96.956500	158,953.32	7,632.43	0.02
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875	01 Nov 2026		
	160,000.000	Local	99.689313	159,502.90	96.000000	153,600.00	-5,902.90	0.02
		Base	99.689313	159,502.90	96.000000	153,600.00	-5,902.90	0.02
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023		
	144,312.830	Local	100.865474	145,561.82	95.150000	137,313.66	-8,248.16	0.02
		Base	100.865474	145,561.82	95.150000	137,313.66	-8,248.16	0.01
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	1.475000	4,595.46	-76,409.29	0.00
		Base	26.000001	81,004.75	1.475000	4,595.46	-76,409.29	0.00
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.5	19 Jul 2017		
	790,000.000	Local	99.251397	784,086.04	0.010000	79.00	-784,007.04	0.00
		Base	99.251397	784,086.04	0.010000	79.00	-784,007.04	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.5	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	94.500000	75,600.00	-4,400.00	0.01
		Base	100.000000	80,000.00	94.500000	75,600.00	-4,400.00	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.75	29 Nov 2027		
	150,000.000	Local	94.516193	141,774.29	90.250000	135,375.00	-6,399.29	0.02

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		Base	94.516193	141,774.29	90.250000	135,375.00	-6,399.29	0.01
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5				5.0	15 Jun 2027		
		20,000.000	Local 96.135750	19,227.15	91.250000	18,250.00	-977.15	0.00
			Base 96.135750	19,227.15	91.250000	18,250.00	-977.15	0.00
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024		
		170,000.000	Local 100.322847	170,548.84	94.250000	160,225.00	-10,323.84	0.02
			Base 100.322847	170,548.84	94.250000	160,225.00	-10,323.84	0.02
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1				3.1	15 May 2027		
		110,000.000	Local 99.969882	109,966.87	96.819593	106,501.55	-3,465.32	0.01
			Base 99.969882	109,966.87	96.819593	106,501.55	-3,465.32	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574	07 Nov 2028		
		200,000.000	Local 100.000000	200,000.00	88.952335	177,904.67	-22,095.33	0.02
			Base 100.000000	200,000.00	88.952335	177,904.67	-22,095.33	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375	22 Mar 2028		
		200,000.000	Local 99.669340	199,338.68	94.868797	189,737.59	-9,601.09	0.02
			Base 99.669340	199,338.68	94.868797	189,737.59	-9,601.09	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.5	04 Nov 2024		
		250,000.000	Local 99.639620	249,099.05	96.562546	241,406.37	-7,692.68	0.03
			Base 99.639620	249,099.05	96.562546	241,406.37	-7,692.68	0.02
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.5	14 Sep 2020		
		100,000.000	Local 100.330570	100,330.57	103.711150	103,711.15	3,380.58	0.01
			Base 100.330570	100,330.57	103.711150	103,711.15	3,380.58	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.1	15 Jan 2023		
		40,000.000	Local 100.510400	40,204.16	99.115357	39,646.14	-558.02	0.00
			Base 100.510400	40,204.16	99.115357	39,646.14	-558.02	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.5	15 May 2036		
		100,000.000	Local 106.409720	106,409.72	103.182798	103,182.80	-3,226.92	0.01
			Base 106.409720	106,409.72	103.182798	103,182.80	-3,226.92	0.01
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.0	31 Mar 2024		
		50,000.000	Local 86.591000	43,295.50	95.500000	47,750.00	4,454.50	0.01

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		Base	86.591000	43,295.50	95.500000	47,750.00	4,454.50	0.00
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.5	15 Jan 2025		
		30,000.000	105.135933	31,540.78	101.500000	30,450.00	-1,090.78	0.00
		Base	105.135933	31,540.78	101.500000	30,450.00	-1,090.78	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B					21 Mar 2025		
		410,858.660	100.378546	412,413.95	95.375000	391,856.45	-20,557.50	0.05
		Base	100.378546	412,413.95	95.375000	391,856.45	-20,557.50	0.04
55303XAC9	MGM GROWTH/MGM FINANCE COMPANY GUAR 05/24 5.625				5.625	01 May 2024		
		30,000.000	102.885567	30,865.67	99.000000	29,700.00	-1,165.67	0.00
		Base	102.885567	30,865.67	99.000000	29,700.00	-1,165.67	0.00
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
		186,295.370	100.401819	187,043.94	93.950000	175,024.50	-12,019.44	0.02
		Base	100.401819	187,043.94	93.950000	175,024.50	-12,019.44	0.02
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875	01 Jun 2025		
		50,000.000	102.605900	51,302.95	100.916261	50,458.13	-844.82	0.01
		Base	102.605900	51,302.95	100.916261	50,458.13	-844.82	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.5	15 Apr 2038		
		180,000.000	98.844000	177,919.20	87.334710	157,202.48	-20,716.72	0.02
		Base	98.844000	177,919.20	87.334710	157,202.48	-20,716.72	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.7	15 Apr 2048		
		330,000.000	99.357003	327,878.11	86.850519	286,606.71	-41,271.40	0.03
		Base	99.357003	327,878.11	86.850519	286,606.71	-41,271.40	0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4				4.0	15 Mar 2028		
		290,000.000	99.583938	288,793.42	93.725068	271,802.70	-16,990.72	0.03
		Base	99.583938	288,793.42	93.725068	271,802.70	-16,990.72	0.03
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.8	15 Feb 2029		
		150,000.000	100.649540	150,974.31	99.753660	149,630.49	-1,343.82	0.02
		Base	100.649540	150,974.31	99.753660	149,630.49	-1,343.82	0.01
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.5	15 Feb 2049		
		150,000.000	98.726353	148,089.53	97.271336	145,907.00	-2,182.53	0.02

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		Base	98.726353	148,089.53	97.271336	145,907.00	-2,182.53	0.01
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				2.80625	25 May 2037		
	1,600,163.280	Local	92.554737	1,481,026.91	93.330880	1,493,446.47	12,419.56	0.17
Original Face:	10,140,000.000	Base	92.554737	1,481,026.91	93.330880	1,493,446.47	12,419.56	0.15
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				4.24354	25 Nov 2035		
	2,316.920	Local	88.939195	2,060.65	80.493580	1,864.97	-195.68	0.00
		Base	88.939195	2,060.65	80.493580	1,864.97	-195.68	0.00
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.7	30 Jan 2026		
	320,000.000	Local	100.284128	320,909.21	98.029052	313,692.97	-7,216.24	0.04
		Base	100.284128	320,909.21	98.029052	313,692.97	-7,216.24	0.03
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35				3.35	01 Apr 2027		
	600,000.000	Local	100.264977	601,589.86	97.948014	587,688.08	-13,901.78	0.07
		Base	100.264977	601,589.86	97.948014	587,688.08	-13,901.78	0.06
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025		
	100,000.000	Local	99.893900	99,893.90	96.738762	96,738.76	-3,155.14	0.01
		Base	99.893900	99,893.90	96.738762	96,738.76	-3,155.14	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066		
	760,000.000	Local	103.319988	785,231.91	101.586000	772,053.60	-13,178.31	0.09
		Base	103.319988	785,231.91	101.586000	772,053.60	-13,178.31	0.08
594088AQ9	MICHAELS STORES INC TERM LOAN				4.47563	30 Jan 2023		
	150,240.260	Local	100.083140	150,365.17	95.375000	143,291.65	-7,073.52	0.02
		Base	100.083140	150,365.17	95.375000	143,291.65	-7,073.52	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.7	12 Feb 2025		
	70,000.000	Local	97.940071	68,558.05	96.989758	67,892.83	-665.22	0.01
		Base	97.940071	68,558.05	96.989758	67,892.83	-665.22	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.55	08 Aug 2021		
	230,000.000	Local	96.932465	222,944.67	97.146680	223,437.36	492.69	0.03
		Base	96.932465	222,944.67	97.146680	223,437.36	492.69	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.4	08 Aug 2026		
	1,190,000.000	Local	96.482955	1,148,147.16	93.234730	1,109,493.29	-38,653.87	0.13

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		Base	96.482955	1,148,147.16	93.234730	1,109,493.29	-38,653.87	0.11
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.45	08 Aug 2036		
	20,000.000	Local	99.621000	19,924.20	94.185982	18,837.20	-1,087.00	0.00
		Base	99.621000	19,924.20	94.185982	18,837.20	-1,087.00	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.95	08 Aug 2056		
	60,000.000	Local	95.383500	57,230.10	97.567498	58,540.50	1,310.40	0.01
		Base	95.383500	57,230.10	97.567498	58,540.50	1,310.40	0.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.4	06 Feb 2022		
	330,000.000	Local	98.430394	324,820.30	98.847878	326,198.00	1,377.70	0.04
		Base	98.430394	324,820.30	98.847878	326,198.00	1,377.70	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875	06 Feb 2024		
	370,000.000	Local	99.787438	369,213.52	99.057301	366,512.01	-2,701.51	0.04
		Base	99.787438	369,213.52	99.057301	366,512.01	-2,701.51	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.3	06 Feb 2027		
	870,000.000	Local	100.850347	877,398.02	99.050214	861,736.86	-15,661.16	0.10
		Base	100.850347	877,398.02	99.050214	861,736.86	-15,661.16	0.08
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.1	06 Feb 2037		
	10,000.000	Local	100.633900	10,063.39	102.616111	10,261.61	198.22	0.00
		Base	100.633900	10,063.39	102.616111	10,261.61	198.22	0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.784904	25 Jun 2056		
	1,580,000.000	Local	99.700306	1,575,264.84	101.176230	1,598,584.43	23,319.59	0.19
Original Face:	1,580,000.000	Base	99.700306	1,575,264.84	101.176230	1,598,584.43	23,319.59	0.16
606822AL8	mitsubishi UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998	22 Feb 2022		
	130,000.000	Local	100.413438	130,537.47	98.599800	128,179.74	-2,357.73	0.01
		Base	100.413438	130,537.47	98.599800	128,179.74	-2,357.73	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.5	01 May 2022		
	20,000.000	Local	100.080750	20,016.15	99.401467	19,880.29	-135.86	0.00
		Base	100.080750	20,016.15	99.401467	19,880.29	-135.86	0.00
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772	24 Jan 2029		
	680,000.000	Local	100.031379	680,213.38	95.677480	650,606.86	-29,606.52	0.08

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		Base	100.031379	680,213.38	95.677480	650,606.86	-29,606.52	0.06	
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.610435	15 Nov 2045			
		250,000.000	Local	99.302176	248,255.44	96.425410	241,063.53	-7,191.91	0.03
Original Face:		250,000.000	Base	99.302176	248,255.44	96.425410	241,063.53	-7,191.91	0.02
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.082058	15 Jul 2046			
		50,000.000	Local	103.151180	51,575.59	103.263590	51,631.80	56.21	0.01
Original Face:		50,000.000	Base	103.151180	51,575.59	103.263590	51,631.80	56.21	0.01
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85				4.85	06 Jul 2027			
		280,000.000	Local	100.000000	280,000.00	95.775600	268,171.68	-11,828.32	0.03
			Base	100.000000	280,000.00	95.775600	268,171.68	-11,828.32	0.03
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974				1.974	15 Apr 2019			
		100,000.000	Local	100.047240	100,047.24	99.681708	99,681.71	-365.53	0.01
			Base	100.047240	100,047.24	99.681708	99,681.71	-365.53	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85				3.85	01 Apr 2023			
		280,000.000	Local	101.952861	285,468.01	98.534540	275,896.71	-9,571.30	0.03
			Base	101.952861	285,468.01	98.534540	275,896.71	-9,571.30	0.03
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.5	28 Nov 2027			
		200,000.000	Local	100.000000	200,000.00	88.274000	176,548.00	-23,452.00	0.02
			Base	100.000000	200,000.00	88.274000	176,548.00	-23,452.00	0.02
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143				7.143	23 Feb 2030			
		200,000.000	Local	100.000000	200,000.00	88.310000	176,620.00	-23,380.00	0.02
			Base	100.000000	200,000.00	88.310000	176,620.00	-23,380.00	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041			
		140,000.000	Local	103.573871	145,003.42	97.609619	136,653.47	-8,349.95	0.02
			Base	103.573871	145,003.42	97.609619	136,653.47	-8,349.95	0.01
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15				4.15	15 Dec 2021			
		210,000.000	Local	100.906605	211,903.87	100.469620	210,986.20	-917.67	0.02
			Base	100.906605	211,903.87	100.469620	210,986.20	-917.67	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047			
		70,000.000	Local	99.691714	69,784.20	86.520045	60,564.03	-9,220.17	0.01

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		Base	99.691714	69,784.20	86.520045	60,564.03	-9,220.17	0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.85	15 Jan 2028		
	160,000.000	Local	99.722475	159,555.96	90.412428	144,659.88	-14,896.08	0.02
		Base	99.722475	159,555.96	90.412428	144,659.88	-14,896.08	0.01
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A				2.57513	26 Feb 2046		
	694,119.870	Local	96.917143	672,721.15	98.889250	686,409.93	13,688.78	0.08
Original Face:	2,410,000.000	Base	96.917143	672,721.15	98.889250	686,409.93	13,688.78	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.93	15 Jan 2025		
	190,000.000	Local	95.531784	181,510.39	94.888494	180,288.14	-1,222.25	0.02
		Base	95.531784	181,510.39	94.888494	180,288.14	-1,222.25	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.25	15 Jan 2028		
	480,000.000	Local	99.952417	479,771.60	93.300129	447,840.62	-31,930.98	0.05
		Base	99.952417	479,771.60	93.300129	447,840.62	-31,930.98	0.04
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375				7.375	01 May 2026		
	200,000.000	Local	100.587465	201,174.93	91.750000	183,500.00	-17,674.93	0.02
		Base	100.587465	201,174.93	91.750000	183,500.00	-17,674.93	0.02
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875				4.875	30 Mar 2020		
	10,000.000	Local	101.946100	10,194.61	101.743046	10,174.30	-20.31	0.00
		Base	101.946100	10,194.61	101.743046	10,174.30	-20.31	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.5	22 Oct 2025		
	280,000.000	Local	97.845532	273,967.49	95.762000	268,133.60	-5,833.89	0.03
		Base	97.845532	273,967.49	95.762000	268,133.60	-5,833.89	0.03
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125	15 Feb 2022		
	100,000.000	Local	99.431950	99,431.95	99.438796	99,438.80	6.85	0.01
		Base	99.431950	99,431.95	99.438796	99,438.80	6.85	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.4	15 Apr 2026		
	180,000.000	Local	99.826894	179,688.41	97.839207	176,110.57	-3,577.84	0.02
		Base	99.826894	179,688.41	97.839207	176,110.57	-3,577.84	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.4	15 Apr 2046		
	70,000.000	Local	99.120714	69,384.50	97.294882	68,106.42	-1,278.08	0.01

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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		Base	99.120714	69,384.50	97.294882	68,106.42	-1,278.08	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.1	15 Feb 2047		
	260,000.000	Local	99.737704	259,318.03	93.285430	242,542.12	-16,775.91	0.03
		Base	99.737704	259,318.03	93.285430	242,542.12	-16,775.91	0.02
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.0	15 Feb 2027		
	270,000.000	Local	99.269830	268,028.54	94.912059	256,262.56	-11,765.98	0.03
		Base	99.269830	268,028.54	94.912059	256,262.56	-11,765.98	0.03
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.2	15 Mar 2048		
	30,000.000	Local	97.087467	29,126.24	95.574342	28,672.30	-453.94	0.00
		Base	97.087467	29,126.24	95.574342	28,672.30	-453.94	0.00
68218EAG9	ON SEMICONDUCTOR CORP TERM LOAN B 3					31 Mar 2023		
	0.000	Local	0.000000	101.84	0.000000	0.00	-101.84	0.00
		Base	0.000000	101.84	0.000000	0.00	-101.84	0.00
68245XAE9	1011778 BC / NEW RED FIN SECURED 144A 10/25 5				5.0	15 Oct 2025		
	100,000.000	Local	100.000000	100,000.00	92.000000	92,000.00	-8,000.00	0.01
		Base	100.000000	100,000.00	92.000000	92,000.00	-8,000.00	0.01
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.2	15 Oct 2017		
	0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034		
	540,000.000	Local	121.876804	658,134.74	92.655703	500,340.80	-157,793.94	0.06
		Base	121.876804	658,134.74	92.655703	500,340.80	-157,793.94	0.05
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5				3.5	01 Oct 2020		
	170,000.000	Local	95.531800	162,404.06	95.288224	161,989.98	-414.08	0.02
		Base	95.531800	162,404.06	95.288224	161,989.98	-414.08	0.02
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3				3.3	01 Dec 2027		
	100,000.000	Local	99.731750	99,731.75	81.604876	81,604.88	-18,126.87	0.01
		Base	99.731750	99,731.75	81.604876	81,604.88	-18,126.87	0.01
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.25	15 Aug 2022		
	50,000.000	Local	100.615260	50,307.63	96.750000	48,375.00	-1,932.63	0.01

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		Base	100.615260	50,307.63	96.750000	48,375.00	-1,932.63	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.5	15 Feb 2024		
	60,000.000	Local	100.285700	60,171.42	96.500000	57,900.00	-2,271.42	0.01
		Base	100.285700	60,171.42	96.500000	57,900.00	-2,271.42	0.01
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022		
	163,784.060	Local	99.879414	163,586.56	96.700000	158,379.19	-5,207.37	0.02
		Base	99.879414	163,586.56	96.700000	158,379.19	-5,207.37	0.02
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625	15 Jun 2035		
	210,000.000	Local	108.428752	227,700.38	87.300000	183,330.00	-44,370.38	0.02
		Base	108.428752	227,700.38	87.300000	183,330.00	-44,370.38	0.02
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.0	05 Mar 2042		
	50,000.000	Local	91.873380	45,936.69	98.300054	49,150.03	3,213.34	0.01
		Base	91.873380	45,936.69	98.300054	49,150.03	3,213.34	0.00
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.45	15 Jan 2022		
	340,000.000	Local	102.408279	348,188.15	101.995340	346,784.16	-1,403.99	0.04
		Base	102.408279	348,188.15	101.995340	346,784.16	-1,403.99	0.03
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050		
	240,000.000	Local	112.219267	269,326.24	117.400000	281,760.00	12,433.76	0.03
		Base	112.219267	269,326.24	117.400000	281,760.00	12,433.76	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.25	17 Mar 2044		
	350,000.000	Local	90.687297	317,405.54	98.551000	344,928.50	27,522.96	0.04
		Base	90.687297	317,405.54	98.551000	344,928.50	27,522.96	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.25	17 Mar 2024		
	482,000.000	Local	102.592917	494,497.86	101.450000	488,989.00	-5,508.86	0.06
		Base	102.592917	494,497.86	101.450000	488,989.00	-5,508.86	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125				6.125	17 Jan 2022		
	79,000.000	Local	100.000000	79,000.00	102.625000	81,073.75	2,073.75	0.01
		Base	100.000000	79,000.00	102.625000	81,073.75	2,073.75	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375	17 Jan 2027		
	240,000.000	Local	100.869067	242,085.76	102.750000	246,600.00	4,514.24	0.03

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		Base	100.869067	242,085.76	102.750000	246,600.00	4,514.24	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299	27 Jan 2025		
		1,363,000.000 Local	97.274292	1,325,848.60	95.500000	1,301,665.00	-24,183.60	0.15
		Base	97.274292	1,325,848.60	95.500000	1,301,665.00	-24,183.60	0.13
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.75	01 Feb 2029		
		220,000.000 Local	98.167095	215,967.61	92.500000	203,500.00	-12,467.61	0.02
		Base	98.167095	215,967.61	92.500000	203,500.00	-12,467.61	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.5	27 Jun 2044		
		40,000.000 Local	101.770950	40,708.38	75.818000	30,327.20	-10,381.18	0.00
		Base	101.770950	40,708.38	75.818000	30,327.20	-10,381.18	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045		
		300,000.000 Local	99.296943	297,890.83	80.500000	241,500.00	-56,390.83	0.03
		Base	99.296943	297,890.83	80.500000	241,500.00	-56,390.83	0.02
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875	04 Aug 2026		
		20,000.000 Local	99.853850	19,970.77	97.200000	19,440.00	-530.77	0.00
		Base	99.853850	19,970.77	97.200000	19,440.00	-530.77	0.00
71677HAG0	PETSMART INC TERM LOAN B2					11 Mar 2022		
		579,343.030 Local	100.141227	580,161.22	78.700000	455,942.96	-124,218.26	0.05
		Base	100.141227	580,161.22	78.700000	455,942.96	-124,218.26	0.04
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.9	15 Nov 2021		
		220,000.000 Local	99.977445	219,950.38	98.755154	217,261.34	-2,689.04	0.03
		Base	99.977445	219,950.38	98.755154	217,261.34	-2,689.04	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.5	20 Mar 2042		
		90,000.000 Local	98.616633	88,754.97	94.960096	85,464.09	-3,290.88	0.01
		Base	98.616633	88,754.97	94.960096	85,464.09	-3,290.88	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.5	22 Aug 2022		
		10,000.000 Local	98.952200	9,895.22	96.362659	9,636.27	-258.95	0.00
		Base	98.952200	9,895.22	96.362659	9,636.27	-258.95	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875				1.875	01 Nov 2019		
		360,000.000 Local	99.917092	359,701.53	98.796922	355,668.92	-4,032.61	0.04

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		Base	99.917092	359,701.53	98.796922	355,668.92	-4,032.61	0.03
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.5	02 Nov 2022		
	260,000.000	Local	98.437558	255,937.65	96.110180	249,886.47	-6,051.18	0.03
		Base	98.437558	255,937.65	96.110180	249,886.47	-6,051.18	0.02
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN					24 May 2024		
	77,724.500	Local	100.635308	78,218.29	96.375000	74,906.99	-3,311.30	0.01
		Base	100.635308	78,218.29	96.375000	74,906.99	-3,311.30	0.01
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875	01 Mar 2021		
	130,000.000	Local	101.271323	131,652.72	100.750000	130,975.00	-677.72	0.02
		Base	101.271323	131,652.72	100.750000	130,975.00	-677.72	0.01
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023		
	186,346.670	Local	100.242280	186,798.15	95.000000	177,029.34	-9,768.81	0.02
		Base	100.242280	186,798.15	95.000000	177,029.34	-9,768.81	0.02
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049		
	160,000.000	Local	101.026594	161,642.55	103.250000	165,200.00	3,557.45	0.02
		Base	101.026594	161,642.55	103.250000	165,200.00	3,557.45	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
	150,000.000	Local	98.983033	148,474.55	82.000000	123,000.00	-25,474.55	0.01
		Base	98.983033	148,474.55	82.000000	123,000.00	-25,474.55	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875	01 Jul 2022		
	70,000.000	Local	101.717857	71,202.50	92.500000	64,750.00	-6,452.50	0.01
		Base	101.717857	71,202.50	92.500000	64,750.00	-6,452.50	0.01
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	100.032455	50,016.23	16.23	0.01
		Base	100.000000	50,000.00	100.032455	50,016.23	16.23	0.00
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022		
	128,000.000	Local	100.860711	129,101.71	104.047458	133,180.75	4,079.04	0.02
		Base	100.860711	129,101.71	104.047458	133,180.75	4,079.04	0.01
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5				2.5	15 Jan 2020		
	60,000.000	Local	99.428150	59,656.89	99.044043	59,426.43	-230.46	0.01

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		Base	99.428150	59,656.89	99.044043	59,426.43	-230.46	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037			
		183,545.870	Local	80.045391	146,920.01	64.310230	118,038.77	-28,881.24	0.01
Original Face:		420,000.000	Base	80.045391	146,920.01	64.310230	118,038.77	-28,881.24	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		140,000.000	Local	107.513886	150,519.44	92.902970	130,064.16	-20,455.28	0.02
			Base	107.513886	150,519.44	92.902970	130,064.16	-20,455.28	0.01
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125				8.125	23 Jun 2019			
		10,000.000	Local	102.340100	10,234.01	102.016807	10,201.68	-32.33	0.00
			Base	102.340100	10,234.01	102.016807	10,201.68	-32.33	0.00
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125	15 Jul 2023			
		110,000.000	Local	101.885473	112,074.02	95.250000	104,775.00	-7,299.02	0.01
			Base	101.885473	112,074.02	95.250000	104,775.00	-7,299.02	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023			
		198,469.930	Local	100.432751	199,328.81	95.150000	188,844.14	-10,484.67	0.02
			Base	100.432751	199,328.81	95.150000	188,844.14	-10,484.67	0.02
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519	25 Jun 2024			
		200,000.000	Local	100.000000	200,000.00	98.123004	196,246.01	-3,753.99	0.02
			Base	100.000000	200,000.00	98.123004	196,246.01	-3,753.99	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024			
		1,090,000.000	Local	101.465542	1,105,974.41	96.956613	1,056,827.08	-49,147.33	0.12
			Base	101.465542	1,105,974.41	96.956613	1,056,827.08	-49,147.33	0.10
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.15	26 Oct 2020			
		150,000.000	Local	98.504413	147,756.62	98.463985	147,695.98	-60.64	0.02
			Base	98.504413	147,756.62	98.463985	147,695.98	-60.64	0.01
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.2	30 Apr 2021			
		170,000.000	Local	99.944324	169,905.35	99.989731	169,982.54	77.19	0.02
			Base	99.944324	169,905.35	99.989731	169,982.54	77.19	0.02
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020			
		140,000.000	Local	99.982164	139,975.03	101.610000	142,254.00	2,278.97	0.02

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		Base	99.982164	139,975.03	101.610000	142,254.00	2,278.97	0.01	
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				3.53819	15 Mar 2033			
		296,789.550	Local	99.594622	295,586.43	98.613620	292,674.92	-2,911.51	0.03
Original Face:		680,000.000	Base	99.594622	295,586.43	98.613620	292,674.92	-2,911.51	0.03
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.5	28 Oct 2029			
		159,246.510	Local	98.775056	157,295.83	98.187400	156,360.01	-935.82	0.02
Original Face:		910,000.000	Base	98.775056	157,295.83	98.187400	156,360.01	-935.82	0.02
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.25	11 Apr 2023			
		170,000.000	Local	99.948124	169,911.81	100.513770	170,873.41	961.60	0.02
			Base	99.948124	169,911.81	100.513770	170,873.41	961.60	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.7	11 Apr 2028			
		150,000.000	Local	99.620480	149,430.72	100.528456	150,792.68	1,361.96	0.02
			Base	99.620480	149,430.72	100.528456	150,792.68	1,361.96	0.01
80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125				5.125	08 Aug 2025			
		360,000.000	Local	99.917133	359,701.68	99.025000	356,490.00	-3,211.68	0.04
			Base	99.917133	359,701.68	99.025000	356,490.00	-3,211.68	0.04
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625	15 Sep 2045			
		260,000.000	Local	105.284442	273,739.55	97.177225	252,660.79	-21,078.76	0.03
			Base	105.284442	273,739.55	97.177225	252,660.79	-21,078.76	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.5	17 Jul 2025			
		40,000.000	Local	100.876475	40,350.59	99.010545	39,604.22	-746.37	0.00
			Base	100.876475	40,350.59	99.010545	39,604.22	-746.37	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375	16 Mar 2020			
		90,000.000	Local	99.133522	89,220.17	98.907923	89,017.13	-203.04	0.01
			Base	99.133522	89,220.17	98.907923	89,017.13	-203.04	0.01
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3				3.0	21 Dec 2020			
		320,000.000	Local	100.155831	320,498.66	99.133248	317,226.39	-3,272.27	0.04
			Base	100.155831	320,498.66	99.133248	317,226.39	-3,272.27	0.03
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024			
		457,061.350	Local	100.579161	459,708.47	93.650000	428,037.95	-31,670.52	0.05

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		Base	100.579161	459,708.47	93.650000	428,037.95	-31,670.52	0.04
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B					08 Nov 2023		
		59,027.970 Local	100.477452	59,309.80	97.625000	57,626.06	-1,683.74	0.01
		Base	100.477452	59,309.80	97.625000	57,626.06	-1,683.74	0.01
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		160,000.000 Local	122.235019	195,576.03	126.336923	202,139.08	6,563.05	0.02
		Base	122.235019	195,576.03	126.336923	202,139.08	6,563.05	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
		90,000.000 Local	104.996111	94,496.50	103.943402	93,549.06	-947.44	0.01
		Base	104.996111	94,496.50	103.943402	93,549.06	-947.44	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
		410,000.000 Local	100.747524	413,064.85	102.539565	420,412.22	7,347.37	0.05
		Base	100.747524	413,064.85	102.539565	420,412.22	7,347.37	0.04
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046		
		40,000.000 Local	104.590625	41,836.25	96.566311	38,626.52	-3,209.73	0.00
		Base	104.590625	41,836.25	96.566311	38,626.52	-3,209.73	0.00
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.75	12 Sep 2046		
		20,000.000 Local	92.473050	18,494.61	92.561657	18,512.33	17.72	0.00
		Base	92.473050	18,494.61	92.561657	18,512.33	17.72	0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375	10 Apr 2024		
		200,000.000 Local	102.156295	204,312.59	102.096100	204,192.20	-120.39	0.02
		Base	102.156295	204,312.59	102.096100	204,192.20	-120.39	0.02
83162CZC0	SMALL BUSINESS ADMINISTRATION SBAP 2018 20A 1				2.92	01 Jan 2038		
		244,483.480 Local	100.000000	244,483.48	97.561300	238,521.26	-5,962.22	0.03
Original Face:		250,000.000 Base	100.000000	244,483.48	97.561300	238,521.26	-5,962.22	0.02
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548	11 Sep 2028		
		130,000.000 Local	100.000000	130,000.00	102.839970	133,691.96	3,691.96	0.02
Original Face:		130,000.000 Base	100.000000	130,000.00	102.839970	133,691.96	3,691.96	0.01
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042		
		500,000.000 Local	98.252408	491,262.04	95.041710	475,208.55	-16,053.49	0.06

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		Base	98.252408	491,262.04	95.041710	475,208.55	-16,053.49	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.0	01 Mar 2032		
		140,000.000 Local	113.424050	158,793.67	127.192925	178,070.10	19,276.43	0.02
		Base	113.424050	158,793.67	127.192925	178,070.10	19,276.43	0.02
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.75	15 Jul 2025		
		70,000.000 Local	102.789657	71,952.76	94.970000	66,479.00	-5,473.76	0.01
		Base	102.789657	71,952.76	94.970000	66,479.00	-5,473.76	0.01
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625	15 Feb 2025		
		230,000.000 Local	94.015778	216,236.29	100.000000	230,000.00	13,763.71	0.03
		Base	94.015778	216,236.29	100.000000	230,000.00	13,763.71	0.02
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B					02 Feb 2024		
		11,699.260 Local	100.411223	11,747.37	95.250000	11,143.55	-603.82	0.00
		Base	100.411223	11,747.37	95.250000	11,143.55	-603.82	0.00
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.36	20 Mar 2023		
		137,500.000 Local	99.786633	137,206.62	98.750000	135,781.25	-1,425.37	0.02
		Base	99.786633	137,206.62	98.750000	135,781.25	-1,425.37	0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738				4.738	20 Sep 2029		
		270,000.000 Local	100.000000	270,000.00	98.125000	264,937.50	-5,062.50	0.03
Original Face:		210,000.000 Base	100.000000	270,000.00	98.125000	264,937.50	-5,062.50	0.03
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.7	26 Mar 2044		
		200,000.000 Local	104.641930	209,283.86	100.067677	200,135.35	-9,148.51	0.02
		Base	104.641930	209,283.86	100.067677	200,135.35	-9,148.51	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024		
		650,000.000 Local	102.525998	666,418.99	102.300400	664,952.60	-1,466.39	0.08
		Base	102.525998	666,418.99	102.300400	664,952.60	-1,466.39	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				3.03513	25 Sep 2035		
		1,047,390.550 Local	93.742329	981,848.30	99.562050	1,042,803.50	60,955.20	0.12
Original Face:		1,370,000.000 Base	93.742329	981,848.30	99.562050	1,042,803.50	60,955.20	0.10
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058				2.058	14 Jul 2021		
		160,000.000 Local	98.216094	157,145.75	96.846227	154,953.96	-2,191.79	0.02

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		Base	98.216094	157,145.75	96.846227	154,953.96	-2,191.79	0.02
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35				3.35	24 May 2021		
	250,000.000	Local	99.908904	249,772.26	99.945540	249,863.85	91.59	0.03
		Base	99.908904	249,772.26	99.945540	249,863.85	91.59	0.02
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933				3.933	23 Apr 2021		
	250,000.000	Local	100.000000	250,000.00	98.633628	246,584.07	-3,415.93	0.03
		Base	100.000000	250,000.00	98.633628	246,584.07	-3,415.93	0.02
87239PAD6	TEX OPERATIONS CO LLC TERM LOAN					04 Aug 2023		
	39,796.700	Local	97.249998	38,702.29	95.850000	38,145.14	-557.15	0.00
		Base	97.249998	38,702.29	95.850000	38,145.14	-557.15	0.00
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.25	15 Nov 2023		
	60,000.000	Local	97.173933	58,304.36	92.625000	55,575.00	-2,729.36	0.01
		Base	97.173933	58,304.36	92.625000	55,575.00	-2,729.36	0.01
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375				5.375	01 Feb 2027		
	20,000.000	Local	99.758450	19,951.69	93.750000	18,750.00	-1,201.69	0.00
		Base	99.758450	19,951.69	93.750000	18,750.00	-1,201.69	0.00
87612BBH4	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 04/26 5.875				5.875	15 Apr 2026		
	50,000.000	Local	102.881840	51,440.92	97.250000	48,625.00	-2,815.92	0.01
		Base	102.881840	51,440.92	97.250000	48,625.00	-2,815.92	0.00
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.85	16 Dec 2039		
	16,000.000	Local	102.761000	16,441.76	130.021379	20,803.42	4,361.66	0.00
		Base	102.761000	16,441.76	130.021379	20,803.42	4,361.66	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303				5.303	30 May 2024		
	400,000.000	Local	100.354800	401,419.20	95.000000	380,000.00	-21,419.20	0.04
		Base	100.354800	401,419.20	95.000000	380,000.00	-21,419.20	0.04
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877	15 Jul 2019		
	10,000.000	Local	100.049100	10,004.91	101.198108	10,119.81	114.90	0.00
		Base	100.049100	10,004.91	101.198108	10,119.81	114.90	0.00
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103				4.103	08 Mar 2027		
	220,000.000	Local	99.422686	218,729.91	96.060115	211,332.25	-7,397.66	0.02

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		Base	99.422686	218,729.91	96.060115	211,332.25	-7,397.66	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213	08 Mar 2047		
	150,000.000	Local	103.301193	154,951.79	91.539808	137,309.71	-17,642.08	0.02
		Base	103.301193	154,951.79	91.539808	137,309.71	-17,642.08	0.01
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.65	10 Nov 2021		
	130,000.000	Local	97.529277	126,788.06	94.746258	123,170.14	-3,617.92	0.01
		Base	97.529277	126,788.06	94.746258	123,170.14	-3,617.92	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.95	18 Dec 2022		
	40,000.000	Local	97.082175	38,832.87	88.436014	35,374.41	-3,458.46	0.00
		Base	97.082175	38,832.87	88.436014	35,374.41	-3,458.46	0.00
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65				3.65	10 Nov 2021		
	60,000.000	Local	97.504283	58,502.57	94.746258	56,847.75	-1,654.82	0.01
		Base	97.504283	58,502.57	94.746258	56,847.75	-1,654.82	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.7	19 Jul 2019		
	90,000.000	Local	99.002400	89,102.16	98.447711	88,602.94	-499.22	0.01
		Base	99.002400	89,102.16	98.447711	88,602.94	-499.22	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.2	21 Jul 2021		
	500,000.000	Local	94.825574	474,127.87	91.921206	459,606.03	-14,521.84	0.05
		Base	94.825574	474,127.87	91.921206	459,606.03	-14,521.84	0.05
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.8	21 Jul 2023		
	20,000.000	Local	89.747600	17,949.52	86.124553	17,224.91	-724.61	0.00
		Base	89.747600	17,949.52	86.124553	17,224.91	-724.61	0.00
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B					14 Dec 2023		
	19,949.110	Local	97.250003	19,400.51	96.291700	19,209.34	-191.17	0.00
		Base	97.250003	19,400.51	96.291700	19,209.34	-191.17	0.00
88233FAK6	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B					31 Dec 2025		
	19,949.870	Local	97.250007	19,401.25	95.850000	19,121.95	-279.30	0.00
		Base	97.250007	19,401.25	95.850000	19,121.95	-279.30	0.00
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				3.13325	11 Nov 2034		
	450,102.580	Local	99.940869	449,836.43	99.276170	446,844.60	-2,991.83	0.05

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Original Face:		520,000.000	Base	99.940869	449,836.43	99.276170	446,844.60	-2,991.83	0.04
887317AL9	WARNER MEDIA LLC COMPANY GUAR 03/41 6.25				6.25	29 Mar 2041			
		100,000.000	Local	124.554810	124,554.81	107.956657	107,956.66	-16,598.15	0.01
			Base	124.554810	124,554.81	107.956657	107,956.66	-16,598.15	0.01
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375	15 Jul 2033			
		330,000.000	Local	118.269861	390,290.54	121.912018	402,309.66	12,019.12	0.05
			Base	118.269861	390,290.54	121.912018	402,309.66	12,019.12	0.04
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.3	01 Jul 2038			
		260,000.000	Local	119.817100	311,524.46	108.405480	281,854.25	-29,670.21	0.03
			Base	119.817100	311,524.46	108.405480	281,854.25	-29,670.21	0.03
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75				8.75	14 Feb 2019			
		10,000.000	Local	100.277800	10,027.78	100.558331	10,055.83	28.05	0.00
			Base	100.277800	10,027.78	100.558331	10,055.83	28.05	0.00
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5				5.0	01 Feb 2020			
		10,000.000	Local	102.768000	10,276.80	101.402471	10,140.25	-136.55	0.00
			Base	102.768000	10,276.80	101.402471	10,140.25	-136.55	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875	15 Nov 2040			
		30,000.000	Local	112.435467	33,730.64	95.505554	28,651.67	-5,078.97	0.00
			Base	112.435467	33,730.64	95.505554	28,651.67	-5,078.97	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375	15 Apr 2023			
		70,000.000	Local	99.892586	69,924.81	93.750000	65,625.00	-4,299.81	0.01
			Base	99.892586	69,924.81	93.750000	65,625.00	-4,299.81	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.25	11 Jun 2021			
		210,000.000	Local	99.963010	209,922.32	100.409650	210,860.27	937.95	0.02
			Base	99.963010	209,922.32	100.409650	210,860.27	937.95	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023			
		97,125.270	Local	100.113925	97,235.92	96.100000	93,337.38	-3,898.54	0.01
			Base	100.113925	97,235.92	96.100000	93,337.38	-3,898.54	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.85	01 Feb 2026			
		610,000.000	Local	114.490311	698,390.90	120.888652	737,420.78	39,029.88	0.09

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		Base	114.490311	698,390.90	120.888652	737,420.78	39,029.88	0.07
89382PAA3	TRANSOCEAN PONTUS LTD SR SECURED 144A 08/25 6.125				6.125	01 Aug 2025		
	166,000.000	Local	99.251711	164,757.84	96.500000	160,190.00	-4,567.84	0.02
		Base	99.251711	164,757.84	96.500000	160,190.00	-4,567.84	0.02
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5				4.5	15 Feb 2021		
	40,000.000	Local	100.046750	40,018.70	102.669233	41,067.69	1,048.99	0.00
		Base	100.046750	40,018.70	102.669233	41,067.69	1,048.99	0.00
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037		
	80,000.000	Local	129.480688	103,584.55	131.672295	105,337.84	1,753.29	0.01
		Base	129.480688	103,584.55	131.672295	105,337.84	1,753.29	0.01
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.46	15 Jun 2050		
	100,000.000	Local	102.852770	102,852.77	98.379460	98,379.46	-4,473.31	0.01
Original Face:	100,000.000	Base	102.852770	102,852.77	98.379460	98,379.46	-4,473.31	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563	15 Oct 2050		
	820,000.000	Local	102.886006	843,665.25	98.874800	810,773.36	-32,891.89	0.09
Original Face:	820,000.000	Base	102.886006	843,665.25	98.874800	810,773.36	-32,891.89	0.08
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR					15 Jan 2026		
	242,708.860	Local	99.943496	242,571.72	95.000000	230,573.42	-11,998.30	0.03
		Base	99.943496	242,571.72	95.000000	230,573.42	-11,998.30	0.02
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375				5.375	15 Jan 2025		
	200,000.000	Local	97.862700	195,725.40	93.512000	187,024.00	-8,701.40	0.02
		Base	97.862700	195,725.40	93.512000	187,024.00	-8,701.40	0.02
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.15	26 Apr 2021		
	250,000.000	Local	99.995320	249,988.30	100.092150	250,230.38	242.08	0.03
		Base	99.995320	249,988.30	100.092150	250,230.38	242.08	0.02
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125				4.125	24 Sep 2025		
	240,000.000	Local	99.866008	239,678.42	99.630245	239,112.59	-565.83	0.03
		Base	99.866008	239,678.42	99.630245	239,112.59	-565.83	0.02
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491				3.491	23 May 2023		
	340,000.000	Local	99.998126	339,993.63	97.523153	331,578.72	-8,414.91	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	Unrealized Gn/Ls	% Curr % Fund
		Base	99.998126	339,993.63	97.523153	331,578.72	-8,414.91	0.03
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253	23 Mar 2028		
	590,000.000	Local	99.513837	587,131.64	98.603925	581,763.16	-5,368.48	0.07
		Base	99.513837	587,131.64	98.603925	581,763.16	-5,368.48	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.75	15 Jul 2025		
	120,000.000	Local	100.019758	120,023.71	100.948915	121,138.70	1,114.99	0.01
		Base	100.019758	120,023.71	100.948915	121,138.70	1,114.99	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.5	10 Sep 2048		
	410,000.000	Local	101.868593	417,661.23	98.604624	404,278.96	-13,382.27	0.05
		Base	101.868593	417,661.23	98.604624	404,278.96	-13,382.27	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95				3.95	10 Sep 2028		
	390,000.000	Local	99.930474	389,728.85	99.863636	389,468.18	-260.67	0.05
		Base	99.930474	389,728.85	99.863636	389,468.18	-260.67	0.04
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.75	03 Nov 2020		
	100,000.000	Local	99.530530	99,530.53	102.412642	102,412.64	2,882.11	0.01
		Base	99.530530	99,530.53	102.412642	102,412.64	2,882.11	0.01
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.35	15 Jan 2047		
	660,000.000	Local	85.341352	563,252.92	85.700000	565,620.00	2,367.08	0.07
		Base	85.341352	563,252.92	85.700000	565,620.00	2,367.08	0.06
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.6	10 Feb 2048		
	340,000.000	Local	89.421535	304,033.22	88.750000	301,750.00	-2,283.22	0.04
		Base	89.421535	304,033.22	88.750000	301,750.00	-2,283.22	0.03
911312BK1	UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5				2.5	01 Apr 2023		
	80,000.000	Local	99.753438	79,802.75	97.288055	77,830.44	-1,972.31	0.01
		Base	99.753438	79,802.75	97.288055	77,830.44	-1,972.31	0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05				3.05	15 Nov 2027		
	60,000.000	Local	99.606900	59,764.14	95.248462	57,149.08	-2,615.06	0.01
		Base	99.606900	59,764.14	95.248462	57,149.08	-2,615.06	0.01
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75				5.75	15 Nov 2024		
	160,000.000	Local	101.232556	161,972.09	96.250000	154,000.00	-7,972.09	0.02

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		Base	101.232556	161,972.09	96.250000	154,000.00	-7,972.09	0.02
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875	15 Jan 2028		
	100,000.000	Local	94.797200	94,797.20	87.750000	87,750.00	-7,047.20	0.01
		Base	94.797200	94,797.20	87.750000	87,750.00	-7,047.20	0.01
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5				6.5	15 Dec 2026		
	50,000.000	Local	100.000000	50,000.00	98.500000	49,250.00	-750.00	0.01
		Base	100.000000	50,000.00	98.500000	49,250.00	-750.00	0.00
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125	15 Feb 2040		
	701,964.000	Local	121.701753	854,302.49	117.523438	824,972.23	-29,330.26	0.10
Original Face:	600,000.000	Base	121.701753	854,302.49	117.523438	824,972.23	-29,330.26	0.08
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125	15 Feb 2041		
	277,130.400	Local	117.929047	326,817.24	118.078125	327,230.38	413.14	0.04
Original Face:	240,000.000	Base	117.929047	326,817.24	118.078125	327,230.38	413.14	0.03
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042		
	906,462.900	Local	95.542344	866,055.90	90.723958	822,379.02	-43,676.88	0.10
Original Face:	810,000.000	Base	95.542344	866,055.90	90.723958	822,379.02	-43,676.88	0.08
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045		
	2,790,000.000	Local	90.970232	2,538,069.47	90.625000	2,528,437.50	-9,631.97	0.30
		Base	90.970232	2,538,069.47	90.625000	2,528,437.50	-9,631.97	0.25
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045		
	5,770,000.000	Local	102.890010	5,936,753.56	99.808594	5,758,955.87	-177,797.69	0.67
		Base	102.890010	5,936,753.56	99.808594	5,758,955.87	-177,797.69	0.57
912810RN0	US TREASURY N/B 08/45 2.875				2.875	15 Aug 2045		
	6,730,000.000	Local	97.774886	6,580,249.80	97.398438	6,554,914.88	-25,334.92	0.77
		Base	97.774886	6,580,249.80	97.398438	6,554,914.88	-25,334.92	0.64
912810RX8	US TREASURY N/B 05/47 3				3.0	15 May 2047		
	2,709,000.000	Local	99.442430	2,693,895.44	99.570312	2,697,359.75	3,464.31	0.31
		Base	99.442430	2,693,895.44	99.570312	2,697,359.75	3,464.31	0.26
912810RY6	US TREASURY N/B 08/47 2.75				2.75	15 Aug 2047		
	2,490,000.000	Local	98.238342	2,446,134.72	94.707031	2,358,205.07	-87,929.65	0.28

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		Base	98.238342	2,446,134.72	94.707031	2,358,205.07	-87,929.65	0.23
912810RZ3	US TREASURY N/B 11/47 2.75				2.75	15 Nov 2047		
	3,570,000.000	Local	98.067102	3,500,995.53	94.621094	3,377,973.06	-123,022.47	0.39
		Base	98.067102	3,500,995.53	94.621094	3,377,973.06	-123,022.47	0.33
912810SA7	US TREASURY N/B 02/48 3				3.0	15 Feb 2048		
	3,090,000.000	Local	98.554186	3,045,324.34	99.464844	3,073,463.68	28,139.34	0.36
		Base	98.554186	3,045,324.34	99.464844	3,073,463.68	28,139.34	0.30
912810SC3	US TREASURY N/B 05/48 3.125				3.125	15 May 2048		
	2,680,000.000	Local	101.270715	2,714,055.16	101.898438	2,730,878.14	16,822.98	0.32
		Base	101.270715	2,714,055.16	101.898438	2,730,878.14	16,822.98	0.27
912810SD1	US TREASURY N/B 08/48 3				3.0	15 Aug 2048		
	6,897,000.000	Local	97.820257	6,746,663.11	99.527344	6,864,400.92	117,737.81	0.80
		Base	97.820257	6,746,663.11	99.527344	6,864,400.92	117,737.81	0.67
912810SE9	US TREASURY N/B 11/48 3.375				3.375	15 Nov 2048		
	4,610,000.000	Local	100.477797	4,632,026.45	106.937500	4,929,818.75	297,792.30	0.58
		Base	100.477797	4,632,026.45	106.937500	4,929,818.75	297,792.30	0.48
9128283F5	US TREASURY N/B 11/27 2.25				2.375	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
9128284H0	TSY INFL IX N/B 04/23 0.625				0.625	15 Apr 2023		
	4,845,822.800	Local	97.896621	4,743,896.77	98.338542	4,765,311.49	21,414.72	0.56
Original Face:	4,760,000.000	Base	97.896621	4,743,896.77	98.338542	4,765,311.49	21,414.72	0.47
9128284M9	US TREASURY N/B 04/25 2.875				2.875	30 Apr 2025		
	2,590,000.000	Local	99.558510	2,578,565.41	101.734375	2,634,920.31	56,354.90	0.31
		Base	99.558510	2,578,565.41	101.734375	2,634,920.31	56,354.90	0.26
9128284N7	US TREASURY N/B 05/28 2.875				2.875	15 May 2028		
	5,453,000.000	Local	99.502635	5,425,878.68	101.535156	5,536,712.06	110,833.38	0.65
		Base	99.502635	5,425,878.68	101.535156	5,536,712.06	110,833.38	0.54
9128284R8	US TREASURY N/B 05/25 2.875				2.875	31 May 2025		
	4,810,000.000	Local	99.921834	4,806,240.23	101.722656	4,892,859.75	86,619.52	0.57

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		Base	99.921834	4,806,240.23	101.722656	4,892,859.75	86,619.52	0.48
9128284V9	US TREASURY N/B 08/28 2.875				2.875	15 Aug 2028		
	530,000.000	Local	97.683321	517,721.60	101.546875	538,198.44	20,476.84	0.06
		Base	97.683321	517,721.60	101.546875	538,198.44	20,476.84	0.05
9128284Z0	US TREASURY N/B 08/25 2.75				2.75	31 Aug 2025		
	2,890,000.000	Local	99.433369	2,873,624.36	100.976562	2,918,222.64	44,598.28	0.34
		Base	99.433369	2,873,624.36	100.976562	2,918,222.64	44,598.28	0.29
9128285D8	US TREASURY N/B 09/23 2.875				2.875	30 Sep 2023		
	150,000.000	Local	99.369273	149,053.91	101.625000	152,437.50	3,383.59	0.02
		Base	99.369273	149,053.91	101.625000	152,437.50	3,383.59	0.01
9128285F3	US TREASURY N/B 10/21 2.875				2.875	15 Oct 2021		
	1,280,000.000	Local	99.700032	1,276,160.41	101.054688	1,293,500.01	17,339.60	0.15
		Base	99.700032	1,276,160.41	101.054688	1,293,500.01	17,339.60	0.13
9128285M8	US TREASURY N/B 11/28 3.125				3.125	15 Nov 2028		
	60,000.000	Local	100.726233	60,435.74	103.726562	62,235.94	1,800.20	0.01
		Base	100.726233	60,435.74	103.726562	62,235.94	1,800.20	0.01
9128285N6	US TREASURY N/B 11/25 2.875				2.875	30 Nov 2025		
	1,460,000.000	Local	99.385604	1,451,029.82	101.792969	1,486,177.35	35,147.53	0.17
		Base	99.385604	1,451,029.82	101.792969	1,486,177.35	35,147.53	0.15
9128285T3	US TREASURY N/B 12/25 2.625				2.625	31 Dec 2025		
	700,000.000	Local	99.651201	697,558.41	100.234375	701,640.63	4,082.22	0.08
		Base	99.651201	697,558.41	100.234375	701,640.63	4,082.22	0.07
912828J27	US TREASURY N/B 02/25 2				2.0	15 Feb 2025		
	1,060,000.000	Local	94.850560	1,005,415.94	96.730469	1,025,342.97	19,927.03	0.12
		Base	94.850560	1,005,415.94	96.730469	1,025,342.97	19,927.03	0.10
912828K74	US TREASURY N/B 08/25 2				2.0	15 Aug 2025		
	150,000.000	Local	95.259187	142,888.78	96.406250	144,609.38	1,720.60	0.02
		Base	95.259187	142,888.78	96.406250	144,609.38	1,720.60	0.01
912828L24	US TREASURY N/B 08/22 1.875				1.875	31 Aug 2022		
	3,600,000.000	Local	98.516959	3,546,610.52	97.859375	3,522,937.50	-23,673.02	0.41

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		Base	98.516959	3,546,610.52	97.859375	3,522,937.50	-23,673.02	0.35
912828X47	US TREASURY N/B 04/22 1.875				1.875	30 Apr 2022		
	40,000.000	Local	98.858725	39,543.49	98.085938	39,234.38	-309.11	0.00
		Base	98.858725	39,543.49	98.085938	39,234.38	-309.11	0.00
912828XX3	US TREASURY N/B 06/24 2				2.0	30 Jun 2024		
	5,430,000.000	Local	95.834335	5,203,804.37	97.242188	5,280,250.81	76,446.44	0.62
		Base	95.834335	5,203,804.37	97.242188	5,280,250.81	76,446.44	0.52
912828XZ8	US TREASURY N/B 06/25 2.75				2.75	30 Jun 2025		
	6,791,000.000	Local	99.651642	6,767,343.04	101.007812	6,859,440.51	92,097.47	0.80
		Base	99.651642	6,767,343.04	101.007812	6,859,440.51	92,097.47	0.67
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042		
	190,000.000	Local	102.072568	193,937.88	94.474077	179,500.75	-14,437.13	0.02
		Base	102.072568	193,937.88	94.474077	179,500.75	-14,437.13	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125				4.125	16 Nov 2028		
	280,000.000	Local	100.202386	280,566.68	99.070121	277,396.34	-3,170.34	0.03
		Base	100.202386	280,566.68	99.070121	277,396.34	-3,170.34	0.03
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375	15 Nov 2021		
	70,000.000	Local	99.823729	69,876.61	100.637664	70,446.36	569.75	0.01
		Base	99.823729	69,876.61	100.637664	70,446.36	569.75	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.75	15 Feb 2023		
	200,000.000	Local	100.691570	201,383.14	97.849482	195,698.96	-5,684.18	0.02
		Base	100.691570	201,383.14	97.849482	195,698.96	-5,684.18	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875				2.875	15 Dec 2021		
	100,000.000	Local	99.142810	99,142.81	99.676789	99,676.79	533.98	0.01
		Base	99.142810	99,142.81	99.676789	99,676.79	533.98	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7				2.7	15 Jul 2020		
	150,000.000	Local	99.701500	149,552.25	99.642586	149,463.88	-88.37	0.02
		Base	99.701500	149,552.25	99.642586	149,463.88	-88.37	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.75	15 Jul 2025		
	320,000.000	Local	101.332738	324,264.76	101.226648	323,925.27	-339.49	0.04

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		Base	101.332738	324,264.76	101.226648	323,925.27	-339.49	0.03
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW					15 Mar 2024		
		274,055.720	Local 99.853103	273,653.14	90.050000	246,787.18	-26,865.96	0.03
			Base 99.853103	273,653.14	90.050000	246,787.18	-26,865.96	0.02
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A				2.508	20 Mar 2025		
		90,799.020	Local 99.999725	90,798.77	99.676400	90,505.19	-293.58	0.01
Original Face:		400,000.000	Base 99.999725	90,798.77	99.676400	90,505.19	-293.58	0.01
91831AAC5	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/25 6.125				6.125	15 Apr 2025		
		170,000.000	Local 94.880559	161,296.95	87.250000	148,325.00	-12,971.95	0.02
			Base 94.880559	161,296.95	87.250000	148,325.00	-12,971.95	0.01
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.0	15 Feb 2028		
		170,000.000	Local 96.878224	164,692.98	92.250000	156,825.00	-7,867.98	0.02
			Base 96.878224	164,692.98	92.250000	156,825.00	-7,867.98	0.02
91911KAD4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/21 5.625				5.625	01 Dec 2021		
		31,000.000	Local 96.172065	29,813.34	98.500000	30,535.00	721.66	0.00
			Base 96.172065	29,813.34	98.500000	30,535.00	721.66	0.00
91911KAE2	BAUSCH HEALTH COS INC COMPANY GUAR 144A 03/23 5.5				5.5	01 Mar 2023		
		10,000.000	Local 95.846300	9,584.63	91.500000	9,150.00	-434.63	0.00
			Base 95.846300	9,584.63	91.500000	9,150.00	-434.63	0.00
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7				7.0	15 Mar 2024		
		130,000.000	Local 101.839200	132,390.96	101.000000	131,300.00	-1,090.96	0.02
			Base 101.839200	132,390.96	101.000000	131,300.00	-1,090.96	0.01
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.0	15 Dec 2025		
		80,000.000	Local 102.726138	82,180.91	99.500000	79,600.00	-2,580.91	0.01
			Base 102.726138	82,180.91	99.500000	79,600.00	-2,580.91	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036		
		197,000.000	Local 96.878041	190,849.74	114.350000	225,269.50	34,419.76	0.03
			Base 96.878041	190,849.74	114.350000	225,269.50	34,419.76	0.02
91911XAW4	VALEANT PHARMA INTL COMPANY GUAR 144A 01/27 8.5				8.5	31 Jan 2027		
		20,000.000	Local 100.000000	20,000.00	97.000000	19,400.00	-600.00	0.00

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		Base	100.000000	20,000.00	97.000000	19,400.00	-600.00	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862	21 Aug 2046		
		80,000.000 Local	103.431400	82,745.12	98.277020	78,621.62	-4,123.50	0.01
		Base	103.431400	82,745.12	98.277020	78,621.62	-4,123.50	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.4	01 Nov 2034		
		110,000.000 Local	96.237991	105,861.79	96.379155	106,017.07	155.28	0.01
		Base	96.237991	105,861.79	96.379155	106,017.07	155.28	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.5	01 Nov 2024		
		40,000.000 Local	101.418975	40,567.59	98.627721	39,451.09	-1,116.50	0.00
		Base	101.418975	40,567.59	98.627721	39,451.09	-1,116.50	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048		
		170,000.000 Local	95.335165	162,069.78	93.725448	159,333.26	-2,736.52	0.02
		Base	95.335165	162,069.78	93.725448	159,333.26	-2,736.52	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.25	16 Mar 2037		
		200,000.000 Local	102.872375	205,744.75	104.166652	208,333.30	2,588.55	0.02
		Base	102.872375	205,744.75	104.166652	208,333.30	2,588.55	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047		
		20,000.000 Local	105.422650	21,084.53	106.341558	21,268.31	183.78	0.00
		Base	105.422650	21,084.53	106.341558	21,268.31	183.78	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125	16 Mar 2027		
		170,000.000 Local	101.604741	172,728.06	100.077168	170,131.19	-2,596.87	0.02
		Base	101.604741	172,728.06	100.077168	170,131.19	-2,596.87	0.02
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.5	10 Aug 2033		
		180,000.000 Local	100.475544	180,855.98	98.708571	177,675.43	-3,180.55	0.02
		Base	100.475544	180,855.98	98.708571	177,675.43	-3,180.55	0.02
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376	15 Feb 2025		
		406,000.000 Local	99.730567	404,906.10	97.040882	393,985.98	-10,920.12	0.05
		Base	99.730567	404,906.10	97.040882	393,985.98	-10,920.12	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329	21 Sep 2028		
		406,000.000 Local	100.530485	408,153.77	100.410979	407,668.57	-485.20	0.05

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		Base	100.530485	408,153.77	100.410979	407,668.57	-485.20	0.04
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023		
	90,000.000	Local	99.383744	89,445.37	99.609735	89,648.76	203.39	0.01
		Base	99.383744	89,445.37	99.609735	89,648.76	203.39	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875	01 Apr 2024		
	10,000.000	Local	95.713800	9,571.38	98.087427	9,808.74	237.36	0.00
		Base	95.713800	9,571.38	98.087427	9,808.74	237.36	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
	60,909.090	Local	100.952715	61,489.38	95.575000	58,213.86	-3,275.52	0.01
		Base	100.952715	61,489.38	95.575000	58,213.86	-3,275.52	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.15	14 Dec 2025		
	200,000.000	Local	97.206150	194,412.30	98.269030	196,538.06	2,125.76	0.02
		Base	97.206150	194,412.30	98.269030	196,538.06	2,125.76	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045		
	500,000.000	Local	102.962814	514,814.07	103.348244	516,741.22	1,927.15	0.06
		Base	102.962814	514,814.07	103.348244	516,741.22	1,927.15	0.05
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375	30 May 2028		
	800,000.000	Local	99.057510	792,460.08	97.006860	776,054.88	-16,405.20	0.09
		Base	99.057510	792,460.08	97.006860	776,054.88	-16,405.20	0.08
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.25	30 May 2048		
	440,000.000	Local	100.669841	442,947.30	93.883619	413,087.92	-29,859.38	0.05
		Base	100.669841	442,947.30	93.883619	413,087.92	-29,859.38	0.04
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.039801	15 May 2047		
	7,122,190.650	Local	3.830218	272,795.40	3.722940	265,154.88	-7,640.52	0.03
Original Face:	7,917,407.000	Base	3.830218	272,795.40	3.722940	265,154.88	-7,640.52	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.75	17 Sep 2024		
	300,000.000	Local	99.770797	299,312.39	99.323933	297,971.80	-1,340.59	0.03
		Base	99.770797	299,312.39	99.323933	297,971.80	-1,340.59	0.03
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.183627	25 Oct 2034		
	117,544.520	Local	96.223780	113,105.78	99.908610	117,437.10	4,331.32	0.01

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Original Face:	2,100,000.000	Base	96.223780	113,105.78	99.908610	117,437.10	4,331.32	0.01	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.404876	15 Jun 2045			
	971,478.420	Local	3.843620	37,339.94	3.634220	35,305.66	-2,034.28	0.00	
Original Face:	1,160,000.000	Base	3.843620	37,339.94	3.634220	35,305.66	-2,034.28	0.00	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049			
	660,000.000	Local	97.853405	645,832.47	90.450000	596,970.00	-48,862.47	0.07	
		Base	97.853405	645,832.47	90.450000	596,970.00	-48,862.47	0.06	
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.7	26 Jun 2028			
	420,000.000	Local	99.707124	418,769.92	101.493339	426,272.02	7,502.10	0.05	
		Base	99.707124	418,769.92	101.493339	426,272.02	7,502.10	0.04	
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.45	01 Jun 2026			
	190,000.000	Local	99.764326	189,552.22	94.088769	178,768.66	-10,783.56	0.02	
		Base	99.764326	189,552.22	94.088769	178,768.66	-10,783.56	0.02	
933UHLI4	ATLANTIC AVIATION FBO INC. 2018 TERM LOAN B					29 Nov 2025			
	60,000.000	Local	99.000000	59,400.00	99.000000	59,400.00	0.00	0.01	
		Base	99.000000	59,400.00	99.000000	59,400.00	0.00	0.01	
933XFBII2	HCA INC. 2018 TERM LOAN B10					13 Mar 2025			
	139,191.890	Local	100.699595	140,165.67	97.750000	136,060.07	-4,105.60	0.02	
		Base	100.699595	140,165.67	97.750000	136,060.07	-4,105.60	0.01	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375				7.375	15 May 2029			
	80,000.000	Local	117.424275	93,939.42	123.569100	98,855.28	4,915.86	0.01	
		Base	117.424275	93,939.42	123.569100	98,855.28	4,915.86	0.01	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.5	15 May 2024			
	150,000.000	Local	101.229767	151,844.65	99.894300	149,841.45	-2,003.20	0.02	
		Base	101.229767	151,844.65	99.894300	149,841.45	-2,003.20	0.01	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125	15 May 2022			
	80,000.000	Local	99.809450	79,847.56	98.530511	78,824.41	-1,023.15	0.01	
		Base	99.809450	79,847.56	98.530511	78,824.41	-1,023.15	0.01	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.0	23 Oct 2026			
	480,000.000	Local	99.900063	479,520.30	92.572443	444,347.73	-35,172.57	0.05	

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		Base	99.900063	479,520.30	92.572443	444,347.73	-35,172.57	0.04
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.6	01 Apr 2021		
	50,000.000	Local	101.985540	50,992.77	102.401949	51,200.97	208.20	0.01
		Base	101.985540	50,992.77	102.401949	51,200.97	208.20	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.45	13 Feb 2023		
	510,000.000	Local	98.729420	503,520.04	97.901785	499,299.10	-4,220.94	0.06
		Base	98.729420	503,520.04	97.901785	499,299.10	-4,220.94	0.05
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
	130,000.000	Local	99.727823	129,646.17	104.357397	135,664.62	6,018.45	0.02
		Base	99.727823	129,646.17	104.357397	135,664.62	6,018.45	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
	1,320,000.000	Local	100.990839	1,333,079.07	98.366504	1,298,437.85	-34,641.22	0.15
		Base	100.990839	1,333,079.07	98.366504	1,298,437.85	-34,641.22	0.13
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.4	14 Jun 2046		
	70,000.000	Local	99.617643	69,732.35	91.731199	64,211.84	-5,520.51	0.01
		Base	99.617643	69,732.35	91.731199	64,211.84	-5,520.51	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.75	07 Dec 2046		
	660,000.000	Local	101.833835	672,103.31	96.284969	635,480.80	-36,622.51	0.07
		Base	101.833835	672,103.31	96.284969	635,480.80	-36,622.51	0.06
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				2.93625	25 Jun 2037		
	158,903.700	Local	74.722269	118,736.45	81.945140	130,213.86	11,477.41	0.02
Original Face:	1,110,000.000	Base	74.722269	118,736.45	81.945140	130,213.86	11,477.41	0.01
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.286639	15 Jul 2046		
	70,000.000	Local	103.313071	72,319.15	101.382350	70,967.65	-1,351.50	0.01
Original Face:	70,000.000	Base	103.313071	72,319.15	101.382350	70,967.65	-1,351.50	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817	15 Aug 2050		
	20,000.000	Local	104.012850	20,802.57	101.879580	20,375.92	-426.65	0.00
Original Face:	20,000.000	Base	104.012850	20,802.57	101.879580	20,375.92	-426.65	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS				3.808	15 Dec 2047		
	250,000.000	Local	102.630664	256,576.66	99.593370	248,983.43	-7,593.23	0.03

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Original Face:	250,000.000	Base		102.630664	256,576.66	99.593370	248,983.43	-7,593.23	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local		102.673682	225,882.10	98.383590	216,443.90	-9,438.20	0.03
Original Face:	220,000.000	Base		102.673682	225,882.10	98.383590	216,443.90	-9,438.20	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	750,000.000	Local		102.661400	769,960.50	99.223960	744,179.70	-25,780.80	0.09
Original Face:	750,000.000	Base		102.661400	769,960.50	99.223960	744,179.70	-25,780.80	0.07
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.1548	15 May 2048		
	4,987,409.230	Local		4.987689	248,756.46	4.731960	236,002.21	-12,754.25	0.03
Original Face:	5,169,000.000	Base		4.987689	248,756.46	4.731960	236,002.21	-12,754.25	0.02
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.1057	15 May 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000XAF4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A5					3.418	15 Sep 2050		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	95,609.610	Local		100.554871	96,140.12	95.166700	90,988.51	-5,151.61	0.01
		Base		100.554871	96,140.12	95.166700	90,988.51	-5,151.61	0.01
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.3	26 May 2020		
	30,000.000	Local		98.947567	29,684.27	98.841794	29,652.54	-31.73	0.00
		Base		98.947567	29,684.27	98.841794	29,652.54	-31.73	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	170,000.000	Local		99.046224	168,378.58	98.724278	167,831.27	-547.31	0.02
		Base		99.046224	168,378.58	98.724278	167,831.27	-547.31	0.02
963FXEII8	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	181,013.260	Local		99.919393	180,867.35	92.406200	167,267.48	-13,599.87	0.02

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		Base	99.919393	180,867.35	92.406200	167,267.48	-13,599.87	0.02
964FZXI3	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
	170,000.000	Local	99.000000	168,300.00	94.416700	160,508.39	-7,791.61	0.02
		Base	99.000000	168,300.00	94.416700	160,508.39	-7,791.61	0.02
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
	30,000.000	Local	77.568800	23,270.64	91.000000	27,300.00	4,029.36	0.00
		Base	77.568800	23,270.64	91.000000	27,300.00	4,029.36	0.00
966387BG6	WHITING PETROLEUM CORP COMPANY GUAR 01/26 6.625				6.625	15 Jan 2026		
	50,000.000	Local	102.788740	51,394.37	85.750000	42,875.00	-8,519.37	0.01
		Base	102.788740	51,394.37	85.750000	42,875.00	-8,519.37	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.5	15 Jan 2031		
	60,000.000	Local	119.302833	71,581.70	119.371445	71,622.87	41.17	0.01
		Base	119.302833	71,581.70	119.371445	71,622.87	41.17	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.75	15 Jun 2031		
	320,000.000	Local	121.148697	387,675.83	120.796134	386,547.63	-1,128.20	0.05
		Base	121.148697	387,675.83	120.796134	386,547.63	-1,128.20	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875	01 Sep 2021		
	130,000.000	Local	109.078077	141,801.50	109.205572	141,967.24	165.74	0.02
		Base	109.078077	141,801.50	109.205572	141,967.24	165.74	0.01
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7				3.7	15 Jan 2023		
	70,000.000	Local	97.558957	68,291.27	97.551028	68,285.72	-5.55	0.01
		Base	97.558957	68,291.27	97.551028	68,285.72	-5.55	0.01
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25				5.25	15 Mar 2020		
	80,000.000	Local	102.370238	81,896.19	101.988135	81,590.51	-305.68	0.01
		Base	102.370238	81,896.19	101.988135	81,590.51	-305.68	0.01
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.0	15 Jan 2022		
	10,000.000	Local	97.460100	9,746.01	97.250000	9,725.00	-21.01	0.00
		Base	97.460100	9,746.01	97.250000	9,725.00	-21.01	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
	30,000.000	Local	110.793000	33,237.90	104.500000	31,350.00	-1,887.90	0.00

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	110.793000	33,237.90	104.500000	31,350.00	-1,887.90	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.95	01 Apr 2037		
	210,000.000	Local	115.844133	243,272.68	119.926520	251,845.69	8,573.01	0.03
		Base	115.844133	243,272.68	119.926520	251,845.69	8,573.01	0.02
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B					30 May 2025		
	339,150.000	Local	100.498408	340,840.35	95.875000	325,160.06	-15,680.29	0.04
		Base	100.498408	340,840.35	95.875000	325,160.06	-15,680.29	0.03
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018					24 Feb 2025		
	280,208.020	Local	100.175402	280,699.51	95.375000	267,248.40	-13,451.11	0.03
		Base	100.175402	280,699.51	95.375000	267,248.40	-13,451.11	0.03
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625	15 Dec 2027		
	160,000.000	Local	100.150194	160,240.31	92.861143	148,577.83	-11,662.48	0.02
		Base	100.150194	160,240.31	92.861143	148,577.83	-11,662.48	0.01
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875				7.875	15 Jun 2027		
	260,000.000	Local	98.717942	256,666.65	72.001000	187,202.60	-69,464.05	0.02
Original Face:	260,000.000	Base	98.717942	256,666.65	72.001000	187,202.60	-69,464.05	0.02
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875				7.875	23 Jan 2028		
	220,000.000	Local	100.000000	220,000.00	81.250000	178,750.00	-41,250.00	0.02
		Base	100.000000	220,000.00	81.250000	178,750.00	-41,250.00	0.02
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024		
	111,371.600	Local	99.907499	111,268.58	95.041700	105,849.46	-5,419.12	0.01
		Base	99.907499	111,268.58	95.041700	105,849.46	-5,419.12	0.01
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM					02 Jun 2025		
	124,883.480	Local	101.185849	126,364.41	95.500000	119,263.72	-7,100.69	0.01
		Base	101.185849	126,364.41	95.500000	119,263.72	-7,100.69	0.01
D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY					15 Jan 2026		
	160,000.000	Local	99.683838	159,494.14	96.321400	154,114.24	-5,379.90	0.02
		Base	99.683838	159,494.14	96.321400	154,114.24	-5,379.90	0.02
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026		
	89,664.650	Local	99.875469	89,552.99	94.600000	84,822.76	-4,730.23	0.01

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STATE STREET

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		Base	99.875469	89,552.99	94.600000	84,822.76	-4,730.23	0.01
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020		
		284,999.990	Local 99.848204	284,567.37	85.000000	242,249.99	-42,317.38	0.03
			Base 99.848204	284,567.37	85.000000	242,249.99	-42,317.38	0.02
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025		
		151,000.000	Local 99.960305	150,940.06	94.062500	142,034.38	-8,905.68	0.02
			Base 99.960305	150,940.06	94.062500	142,034.38	-8,905.68	0.01
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022		
		210,000.000	Local 98.139200	206,092.32	98.992700	207,884.67	1,792.35	0.02
			Base 98.139200	206,092.32	98.992700	207,884.67	1,792.35	0.02
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125	15 Jan 2045		
		1,020,000.000	Local 108.365414	1,105,327.22	98.315800	1,002,821.16	-102,506.06	0.12
			Base 108.365414	1,105,327.22	98.315800	1,002,821.16	-102,506.06	0.10
US DOLLAR Total								
		449,361,470.310	Local	390,056,878.24		383,525,285.67	-6,531,592.57	44.77
Original Face:		466,081,558.000	Base	390,054,132.24		383,525,285.67	-6,528,846.57	37.67
FIXED INCOME Total								
		902,475,770.310	Base	410,772,569.99		400,152,051.45	-10,620,518.54	39.30
Original Face:		466,081,558.000						

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI16B0F7	JPN YEN 2PM OP	MAR19C 89	MAR19 89	CALL		08 Mar 2019			
2,500.000		2.000	Local	1.342000	3,355.00	0.000300	0.75	-3,354.25	0.00
			Base	1.342000	3,355.00	0.000300	0.75	-3,354.25	0.00
ADI16CQ59	US 10YR FUT OPTN	MAR19C 130.5	FEB19 130.5	CALL		22 Feb 2019			
150,000.000		150.000	Local	0.017355	2,603.25	0.031250	4,687.50	2,084.25	0.00
			Base	0.017355	2,603.25	0.031250	4,687.50	2,084.25	0.00
ADI16KM55	AUDUSD EURO 2PM O	JAN19C 73	JAN19 73	CALL		04 Jan 2019			
4,000.000		4.000	Local	0.802500	3,210.00	0.005000	20.00	-3,190.00	0.00
			Base	0.802500	3,210.00	0.005000	20.00	-3,190.00	0.00
ADI16SPR7	AUDUSD EURO 2PM O	JAN19C 75	JAN19 75	CALL		04 Jan 2019			
4,000.000		4.000	Local	0.302500	1,210.00	0.005000	20.00	-1,190.00	0.00
			Base	0.302500	1,210.00	0.005000	20.00	-1,190.00	0.00
ADI16XGG0	US 10YR FUT OPTN	MAR19C 133	FEB19 133	CALL		22 Feb 2019			
82,000.000		82.000	Local	0.017355	1,423.11	0.015625	1,281.25	-141.86	0.00
			Base	0.017355	1,423.11	0.015625	1,281.25	-141.86	0.00
ADI16YF38	US 10YR FUT OPTN	MAR19C 132.5	FEB19 132.5	CALL		22 Feb 2019			
90,000.000		90.000	Local	0.017355	1,561.95	0.015625	1,406.25	-155.70	0.00
			Base	0.017355	1,561.95	0.015625	1,406.25	-155.70	0.00
AEI242370	9WR018822 SWAPTION RECEIVER	80 190220	80	CALL		20 Feb 2019			
3,910,000.000	3,910,000.000		Local	0.200300	7,831.73	0.116299	4,547.29	-3,284.44	0.00
			Base	0.200300	7,831.73	0.116299	4,547.29	-3,284.44	0.00
AEI267641	9WR018921 SWAPTION RECEIVER	90 190320	90	CALL		20 Mar 2019			
3,900,000.000	3,900,000.000		Local	0.270000	10,530.00	0.381568	14,881.15	4,351.15	0.00
			Base	0.270000	10,530.00	0.381568	14,881.15	4,351.15	0.00
US DOLLAR Total									
8,142,500.000	7,810,332.000		Local		31,725.04		26,844.19	-4,880.85	0.00
			Base		31,725.04		26,844.19	-4,880.85	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
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OPTIONS PURCHASED - CALLS Total

8,142,500.000	7,810,332.000	Base		31,725.04		26,844.19	-4,880.85	0.00
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OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI166KM1	US 10YR FUT OPTN FEB19P 117.5 JAN19 117.5 PUT					25 Jan 2019		
7,000.000		7.000	Local 0.689230	4,824.61	0.001000	7.00	-4,817.61	0.00
			Base 0.689230	4,824.61	0.001000	7.00	-4,817.61	0.00

ADI166KN9	US 10YR FUT OPTN FEB19P 117 JAN19 117 PUT					25 Jan 2019		
7,000.000		7.000	Local 0.501730	3,512.11	0.001000	7.00	-3,505.11	0.00
			Base 0.501730	3,512.11	0.001000	7.00	-3,505.11	0.00

ADI16PWG9	US 5YR FUTR OPTN MAR19P 106.5 FEB19 106.5 PUT					22 Feb 2019		
1,415,000.000		1,415.000	Local 0.017355	24,557.33	0.001000	1,415.00	-23,142.33	0.00
			Base 0.017355	24,557.33	0.001000	1,415.00	-23,142.33	0.00

ADI16QS98	US 5YR FUTR OPTN FEB19P 106.5 JAN19 106.5 PUT					25 Jan 2019		
154,000.000		154.000	Local 0.009543	1,469.62	0.001000	154.00	-1,315.62	0.00
			Base 0.009543	1,469.62	0.001000	154.00	-1,315.62	0.00

ADI1768K8	US 5YR FUTR OPTN MAR19P 107.5 FEB19 107.5 PUT					22 Feb 2019		
300,000.000		300.000	Local 0.009543	2,862.90	0.007813	2,343.90	-519.00	0.00
			Base 0.009543	2,862.90	0.007813	2,343.90	-519.00	0.00

AEI155333	USCAP0029 USD PUT CAD CALL 1.2 JAN19 1.29 PUT					11 Jan 2019		
3,086,000.000		3,086,000.000	Local 0.010200	31,477.20	0.000001	3.09	-31,474.11	0.00
			Base 0.010200	31,477.20	0.000001	3.09	-31,474.11	0.00

AEI199794	USMXP0197 USD PUT MXN CALL 19. FEB19 19.9211 PUT					12 Feb 2019		
11,500,000.000		11,500,000.000	Local 0.015875	182,562.50	0.021883	251,654.50	69,092.00	0.03
			Base 0.015875	182,562.50	0.021883	251,654.50	69,092.00	0.02

US DOLLAR Total								
16,469,000.000	14,587,883.000	Local		251,266.27		255,584.49	4,318.22	0.03
		Base		251,266.27		255,584.49	4,318.22	0.03

OPTIONS PURCHASED - PUTS Total								
16,469,000.000	14,587,883.000	Base		251,266.27		255,584.49	4,318.22	0.03

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

OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
ADI16C107	EURO CURR 2PM OP JAN19C 1.15 JAN19 1.15 CALL					04 Jan 2019			
-375,000.000		-3.000	Local 0.006580	-2,467.50	0.004900		-1,837.50	630.00	0.00
			Base 0.006580	-2,467.50	0.004900		-1,837.50	630.00	0.00
ADI16GH35	US 10YR FUT OPTN FEB19C 120 JAN19 120 CALL					25 Jan 2019			
-37,000.000		-37.000	Local 0.370737	-13,717.26	2.062500		-76,312.50	-62,595.24	0.01
			Base 0.370737	-13,717.26	2.062500		-76,312.50	-62,595.24	0.01
ADI16KMB2	US 5YR FUTR OPTN FEB19C 114 JAN19 114 CALL					25 Jan 2019			
-34,000.000		-34.000	Local 0.302958	-10,300.57	0.781250		-26,562.50	-16,261.93	0.00
			Base 0.302958	-10,300.57	0.781250		-26,562.50	-16,261.93	0.00
ADI16KMK2	US BOND FUTR OPTN FEB19C 144 JAN19 144 CALL					25 Jan 2019			
-3,000.000		-3.000	Local 1.039937	-3,119.81	2.437500		-7,312.50	-4,192.69	0.00
			Base 1.039937	-3,119.81	2.437500		-7,312.50	-4,192.69	0.00
ADI16N6P3	US BOND FUTR OPTN FEB19C 141 JAN19 141 CALL					25 Jan 2019			
-5,000.000		-5.000	Local 0.717020	-3,585.10	5.093750		-25,468.75	-21,883.65	0.00
			Base 0.717020	-3,585.10	5.093750		-25,468.75	-21,883.65	0.00
ADI16NJR5	US 10YR FUT OPTN FEB19C 121 JAN19 121 CALL					25 Jan 2019			
-34,000.000		-34.000	Local 0.355347	-12,081.81	1.187500		-40,375.00	-28,293.19	0.00
			Base 0.355347	-12,081.81	1.187500		-40,375.00	-28,293.19	0.00
ADI16NRQ8	US 10YR FUT OPTN FEB19C 120.5 JAN19 120.5 CALL					25 Jan 2019			
-20,000.000		-20.000	Local 0.414171	-8,283.42	1.609375		-32,187.50	-23,904.08	0.00
			Base 0.414171	-8,283.42	1.609375		-32,187.50	-23,904.08	0.00
ADI16RT61	US BOND FUTR OPTN MAR19C 143 FEB19 143 CALL					22 Feb 2019			
-7,000.000		-7.000	Local 0.723717	-5,066.02	3.609375		-25,265.63	-20,199.61	0.00
			Base 0.723717	-5,066.02	3.609375		-25,265.63	-20,199.61	0.00
ADI16THX1	US BOND FUTR OPTN MAR19C 145 FEB19 145 CALL					22 Feb 2019			
-12,000.000		-12.000	Local 0.780823	-9,369.87	2.234375		-26,812.50	-17,442.63	0.00
			Base 0.780823	-9,369.87	2.234375		-26,812.50	-17,442.63	0.00

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Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI16THZ6	US 10YR FUT OPTN FEB19C 121.5 JAN19 121.5 CALL					25 Jan 2019			
-7,000.000	-7.000	Local	0.161217	-1,128.52	0.812500	-5,687.50	-4,558.98		0.00
		Base	0.161217	-1,128.52	0.812500	-5,687.50	-4,558.98		0.00
ADI16VQV0	US BOND FUTR OPTN FEB19C 145 JAN19 145 CALL					25 Jan 2019			
-2,000.000	-2.000	Local	0.857645	-1,715.29	1.718750	-3,437.50	-1,722.21		0.00
		Base	0.857645	-1,715.29	1.718750	-3,437.50	-1,722.21		0.00
ADI16WTB9	US 10YR FUT OPTN FEB19C 122 JAN19 122 CALL					25 Jan 2019			
-70,000.000	-70.000	Local	0.314342	-22,003.91	0.531250	-37,187.50	-15,183.59		0.00
		Base	0.314342	-22,003.91	0.531250	-37,187.50	-15,183.59		0.00
ADI16Y166	US 10YR FUT OPTN MAR19C 121 FEB19 121 CALL					22 Feb 2019			
-10,000.000	-10.000	Local	0.529520	-5,295.20	1.359375	-13,593.75	-8,298.55		0.00
		Base	0.529520	-5,295.20	1.359375	-13,593.75	-8,298.55		0.00
ADI16YFM6	US BOND FUTR OPTN FEB19C 146 JAN19 146 CALL					25 Jan 2019			
-12,000.000	-12.000	Local	0.599833	-7,198.00	1.156250	-13,875.00	-6,677.00		0.00
		Base	0.599833	-7,198.00	1.156250	-13,875.00	-6,677.00		0.00
ADI170VD1	US 5YR FUTR OPTN FEB19C 114.2 JAN19 114.25 CALL					25 Jan 2019			
-17,000.000	-17.000	Local	0.217020	-3,689.34	0.593750	-10,093.75	-6,404.41		0.00
		Base	0.217020	-3,689.34	0.593750	-10,093.75	-6,404.41		0.00
ADI173N36	US BOND FUTR OPTN FEB19C 148 JAN19 148 CALL					25 Jan 2019			
-5,000.000	-5.000	Local	0.570146	-2,850.73	0.453125	-2,265.63	585.10		0.00
		Base	0.570146	-2,850.73	0.453125	-2,265.63	585.10		0.00
ADI174LH5	US BOND FUTR OPTN MAR19C 147 FEB19 147 CALL					22 Feb 2019			
-6,000.000	-6.000	Local	1.284728	-7,708.37	1.250000	-7,500.00	208.37		0.00
		Base	1.284728	-7,708.37	1.250000	-7,500.00	208.37		0.00
ADI177YY7	US 10YR FUT OPTN FEB19C 121.7 JAN19 121.75 CALL					25 Jan 2019			
-32,000.000	-32.000	Local	0.411356	-13,163.39	0.656250	-21,000.00	-7,836.61		0.00
		Base	0.411356	-13,163.39	0.656250	-21,000.00	-7,836.61		0.00
ADI177Z00	US BOND FUTR OPTN FEB19C 146.5 JAN19 146.5 CALL					25 Jan 2019			
-2,000.000	-2.000	Local	1.045145	-2,090.29	0.921875	-1,843.75	246.54		0.00
		Base	1.045145	-2,090.29	0.921875	-1,843.75	246.54		0.00

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ADI178G17	US 10YR FUT OPTN MAR19C 122 FEB19 122 CALL					22 Feb 2019			
-25,000.000		-25.000	Local	0.496396	-12,409.89	0.765625	-19,140.63	-6,730.74	0.00
			Base	0.496396	-12,409.89	0.765625	-19,140.63	-6,730.74	0.00
US DOLLAR Total									
-715,000.000		-343.000	Local		-147,244.29		-397,759.39	-250,515.10	0.05
			Base		-147,244.29		-397,759.39	-250,515.10	0.04
OPTIONS WRITTEN - CALLS Total									
-715,000.000		-343.000	Base		-147,244.29		-397,759.39	-250,515.10	0.04

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI16L7L5	US 10YR FUT OPTN FEB19P 119 JAN19 119 PUT					25 Jan 2019				
-5,000.000		-5.000	Local	0.173270	-866.35	0.031250	-156.25	710.10	0.00	
			Base	0.173270	-866.35	0.031250	-156.25	710.10	0.00	
ADI16N905	US 10YR FUT OPTN FEB19P 120 JAN19 120 PUT					25 Jan 2019				
-25,000.000		-25.000	Local	0.243895	-6,097.38	0.046875	-1,171.88	4,925.50	0.00	
			Base	0.243895	-6,097.38	0.046875	-1,171.88	4,925.50	0.00	
ADI16N921	US 10YR FUT OPTN FEB19P 120.5 JAN19 120.5 PUT					25 Jan 2019				
-16,000.000		-16.000	Local	0.295146	-4,722.33	0.093750	-1,500.00	3,222.33	0.00	
			Base	0.295146	-4,722.33	0.093750	-1,500.00	3,222.33	0.00	
ADI16Q4T0	US 10YR FUT OPTN MAR19P 119 FEB19 119 PUT					22 Feb 2019				
-31,000.000		-31.000	Local	0.232142	-7,196.39	0.078125	-2,421.88	4,774.51	0.00	
			Base	0.232142	-7,196.39	0.078125	-2,421.88	4,774.51	0.00	
ADI16QSZ0	US 10YR FUT OPTN FEB19P 119.5 JAN19 119.5 PUT					25 Jan 2019				
-10,000.000		-10.000	Local	0.198271	-1,982.71	0.031250	-312.50	1,670.21	0.00	
			Base	0.198271	-1,982.71	0.031250	-312.50	1,670.21	0.00	
ADI16TBC3	US BOND FUTR OPTN FEB19P 140 JAN19 140 PUT					25 Jan 2019				
-8,000.000		-8.000	Local	0.568584	-4,548.67	0.062500	-500.00	4,048.67	0.00	
			Base	0.568584	-4,548.67	0.062500	-500.00	4,048.67	0.00	
ADI16WQ71	US 5YR FUTR OPTN FEB19P 113 JAN19 113 PUT					25 Jan 2019				
-21,000.000		-21.000	Local	0.181679	-3,815.25	0.023438	-492.20	3,323.05	0.00	
			Base	0.181679	-3,815.25	0.023438	-492.20	3,323.05	0.00	
ADI16YNX3	US BOND FUTR OPTN FEB19P 142 JAN19 142 PUT					25 Jan 2019				
-5,000.000		-5.000	Local	0.648270	-3,241.35	0.156250	-781.25	2,460.10	0.00	
			Base	0.648270	-3,241.35	0.156250	-781.25	2,460.10	0.00	
ADI173213	US 10YR FUT OPTN MAR19P 119.5 FEB19 119.5 PUT					22 Feb 2019				
-10,000.000		-10.000	Local	0.185771	-1,857.71	0.109375	-1,093.75	763.96	0.00	
			Base	0.185771	-1,857.71	0.109375	-1,093.75	763.96	0.00	

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund	
ADI173L46	US BOND FUTR OPTN FEB19P 143 JAN19 143 PUT					25 Jan 2019			
-27,000.000	-27.000	Local 0.474543	-12,812.67	0.250000	-6,750.00	6,062.67		0.00	
		Base 0.474543	-12,812.67	0.250000	-6,750.00	6,062.67		0.00	
ADI173QH2	US BOND FUTR OPTN FEB19P 144 JAN19 144 PUT					25 Jan 2019			
-8,000.000	-8.000	Local 0.701395	-5,611.16	0.437500	-3,500.00	2,111.16		0.00	
		Base 0.701395	-5,611.16	0.437500	-3,500.00	2,111.16		0.00	
ADI175BN0	US 5YR FUTR OPTN FEB19P 113.5 JAN19 113.5 PUT					25 Jan 2019			
-10,000.000	-10.000	Local 0.177958	-1,779.58	0.039063	-390.63	1,388.95		0.00	
		Base 0.177958	-1,779.58	0.039063	-390.63	1,388.95		0.00	
ADI177Z59	US 10YR FUT OPTN FEB19P 120.7 JAN19 120.75 PUT					25 Jan 2019			
-43,000.000	-43.000	Local 0.306773	-13,191.24	0.125000	-5,375.00	7,816.24		0.00	
		Base 0.306773	-13,191.24	0.125000	-5,375.00	7,816.24		0.00	
ADI177Z83	US BOND FUTR OPTN FEB19P 144.5 JAN19 144.5 PUT					25 Jan 2019			
-2,000.000	-2.000	Local 1.185770	-2,371.54	0.562500	-1,125.00	1,246.54		0.00	
		Base 1.185770	-2,371.54	0.562500	-1,125.00	1,246.54		0.00	
ADI178FZ3	US LONG BND W4 OP DEC18P 144.5 DEC18 144.5 PUT					28 Dec 2018			
-5,000.000	-5.000	Local 0.176396	-881.98	0.000001	-0.01	881.97		0.00	
		Base 0.176396	-881.98	0.000001	-0.01	881.97		0.00	
ADI178G41	US BOND FUTR OPTN FEB19P 142.5 JAN19 142.5 PUT					25 Jan 2019			
-2,000.000	-2.000	Local 0.404520	-809.04	0.203125	-406.25	402.79		0.00	
		Base 0.404520	-809.04	0.203125	-406.25	402.79		0.00	
ADI178HP3	US 10YR FUT OPTN MAR19P 120.5 FEB19 120.5 PUT					22 Feb 2019			
-4,000.000	-4.000	Local 0.427958	-1,711.83	0.234375	-937.50	774.33		0.00	
		Base 0.427958	-1,711.83	0.234375	-937.50	774.33		0.00	
AEI183673	USMXP0188 USD PUT MXN CALL 19. JAN19 19.5 PUT					30 Jan 2019			
-1,816,000.000	-1,816,000.000	Local 0.012460	-22,627.36	0.009248	-16,794.37	5,832.99		0.00	
		Base 0.012460	-22,627.36	0.009248	-16,794.37	5,832.99		0.00	
AEI242362	9WP026405 SWAPTION PAYER 100 190220 100 PUT					20 Feb 2019			
-3,910,000.000	-3,910,000.000	Local 0.202500	-7,917.75	0.213844	-8,361.30	-443.55		0.00	
		Base 0.202500	-7,917.75	0.213844	-8,361.30	-443.55		0.00	

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STATE STREET

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AEI267633	9WP026660 SWAPTION PAYER 120 190320 120 PUT					20 Mar 2019		
-3,900,000.000	-3,900,000.000	Local	0.260000	-10,140.00	0.167973	-6,550.95	3,589.05	0.00
		Base	0.260000	-10,140.00	0.167973	-6,550.95	3,589.05	0.00
US DOLLAR Total								
-9,858,000.000	-9,626,232.000	Local		-114,182.29		-58,620.72	55,561.57	0.01
		Base		-114,182.29		-58,620.72	55,561.57	0.01
OPTIONS WRITTEN - PUTS Total								
-9,858,000.000	-9,626,232.000	Base		-114,182.29		-58,620.72	55,561.57	0.01
SWAPS FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	3.875750
99S131BL7	0WP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.41	02 Jan 2020		
	31,914,000.000	Local	100.000000	31,914,000.00	102.489360	32,708,454.35	794,454.35	23.07
		Base	25.423944	8,113,797.58	26.443749	8,439,258.04	325,460.46	0.83
99S131BM5	0WP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.0	02 Jan 2020		
	-31,914,000.000	Local	100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00	22.51
		Base	25.423944	-8,113,797.58	25.801458	-8,234,277.24	-120,479.66	0.81
99S132169	0WP292956 IRS BRL R F 8.41000				8.41	02 Jan 2020		
	6,500,000.000	Local	100.063042	6,504,097.73	102.489360	6,661,808.40	157,710.67	4.70
		Base	24.250150	1,576,259.77	26.443749	1,718,843.68	142,583.91	0.17
99S132177	0WP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.0	02 Jan 2020		
	-6,500,000.000	Local	100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00	4.59
		Base	24.235350	-1,575,297.75	25.801458	-1,677,094.76	-101,797.01	0.16
99S134K98	0WP293038 IRS BRL R F 8.41000				8.41	02 Jan 2020		
	11,100,000.000	Local	100.238625	11,126,487.36	102.489360	11,376,318.96	249,831.60	8.03
		Base	24.393252	2,707,651.02	26.443749	2,935,256.13	227,605.11	0.29
99S134KA5	0WP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.0	02 Jan 2020		
	-11,100,000.000	Local	100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00	7.83
		Base	24.336839	-2,701,389.17	25.801458	-2,863,961.81	-162,572.64	0.28

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.41	02 Jan 2020			
		7,200,000.000	Local	100.148818	7,210,714.93	102.489360	7,379,233.92	168,518.99	5.21
			Base	24.455458	1,760,792.94	26.443749	1,903,949.92	143,156.98	0.19
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.0	02 Jan 2020			
		-7,200,000.000	Local	100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00	5.08
			Base	24.420078	-1,758,245.62	25.801458	-1,857,704.96	-99,459.34	0.18
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.41	02 Jan 2020			
		3,366,000.000	Local	100.276722	3,375,314.45	102.489360	3,449,791.86	74,477.41	2.43
			Base	24.485911	824,195.78	26.443749	890,096.59	65,900.81	0.09
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.0	02 Jan 2020			
		-3,366,000.000	Local	100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00	2.37
			Base	24.420042	-821,978.62	25.801458	-868,477.07	-46,498.45	0.09
BRAZILIAN REAL Total									
		Local		50,614.47		1,495,607.49	1,444,993.02		85.82
		Base		11,988.35		385,888.52	373,900.17		3.08
EURO CURRENCY							Exchange Rate:	0.872791	
GERMANY									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047			
		443,300.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	0.005552	24.61	0.000000	0.00	-24.61	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047			
		-443,300.000	Local	0.000002	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000884	-3.92	0.000000	0.00	3.92	0.00
GERMANY Total									
		Base		20.69		0.00	-20.69		0.00
UNITED STATES OF AMERICA (THE)									
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047			
		443,300.000	Local	100.083972	443,672.25	100.000000	443,300.00	-372.25	18.98
			Base	118.125351	523,649.68	114.574967	507,910.83	-15,738.85	0.05

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0Y7W47	BWS026161 IRS EUR P F	1.49800	2 CCPVANILLA/BWS02616S		1.498	23 Aug 2047			
		-443,300.000	Local	100.000000	-443,300.00	102.827226	-455,833.09	-12,533.09	19.52
			Base	118.027058	-523,213.95	117.814260	-522,270.61	943.34	0.05
UNITED STATES OF AMERICA (THE) Total									
			Base		435.73		-14,359.78	-14,795.51	0.10
EURO CURRENCY Total									
			Local		372.24		-12,533.09	-12,905.33	38.50
			Base		456.42		-14,359.78	-14,816.20	0.10
JAPANESE YEN									
							Exchange Rate:	109.605000	
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.00883	09 May 2046			
		222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	48.49
			Base	0.925840	2,057,402.10	0.912367	2,027,462.25	-29,939.85	0.20
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046			
		-222,220,000.000	Local	100.000000	-222,220,000.00	98.696604	-219,323,593.41	2,896,406.59	47.86
			Base	0.925840	-2,057,402.10	0.900475	-2,001,036.39	56,365.71	0.20
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.0	09 May 2046			
		222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	-0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.02683	09 May 2046			
		-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00
JAPANESE YEN Total									
			Local		0.00		2,896,406.59	2,896,406.59	96.36
			Base		0.00		26,425.86	26,425.86	0.40
MEXICAN PESO									
							Exchange Rate:	19.651750	
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.3505	05 Apr 2021			
		255,880,000.000	Local	99.989160	255,852,261.44	97.390654	249,203,205.46	-6,649,055.98	23.77
			Base	5.487728	14,041,999.26	4.955826	12,680,967.62	-1,361,031.64	1.25

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99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.35	05 Apr 2021		
	-255,880,000.00	Local	100.000000	-255,880,000.00	100.000000	-255,880,000.00	0.00	24.41
		Base	5.488335	-14,043,551.96	5.088605	-13,020,723.35	1,022,828.61	1.28
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.33	06 Apr 2022		
	175,500,000.00	Local	99.963126	175,435,286.41	96.402350	169,186,124.25	-6,249,162.16	16.14
		Base	5.483229	9,623,066.10	4.905535	8,609,214.15	-1,013,851.95	0.85
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.365	06 Apr 2022		
	-175,500,000.00	Local	100.000000	-175,500,000.00	100.000000	-175,500,000.00	0.00	16.74
		Base	5.485241	-9,626,597.44	5.088605	-8,930,502.37	696,095.07	0.88
MEXICAN PESO Total								
		Local		-92,452.15		-12,990,670.29	-12,898,218.14	81.06
		Base		-5,084.04		-661,043.95	-655,959.91	4.25
POUND STERLING							Exchange Rate:	0.784560
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.0	26 Oct 2021		
	3,966,000.000	Local	100.036029	3,967,428.91	100.000000	3,966,000.00	-1,428.91	8.30
		Base	127.755782	5,066,794.32	127.459978	5,055,062.71	-11,731.61	0.50
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271	26 Oct 2021		
	-3,966,000.000	Local	100.000000	-3,966,000.00	100.009388	-3,966,372.33	-372.33	8.30
		Base	127.710016	-5,064,979.25	127.471944	-5,055,537.28	9,441.97	0.50
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.0	30 Oct 2021		
	19,871,000.000	Local	99.972954	19,865,625.64	100.000000	19,871,000.00	5,374.36	41.61
		Base	128.128920	25,460,497.66	127.459978	25,327,572.14	-132,925.52	2.49
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385	30 Oct 2021		
	-19,871,000.000	Local	100.000000	-19,871,000.00	100.118502	-19,894,547.53	-23,547.53	41.66
		Base	128.163626	-25,467,394.19	127.611020	-25,357,585.82	109,808.37	2.49
POUND STERLING Total								
		Local		-3,945.45		-23,919.86	-19,974.41	99.87
		Base		-5,081.46		-30,488.25	-25,406.79	5.97

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US DOLLAR							Exchange Rate:	1.000000
99S0U9RU5	SWS022327 IRS USD R F	1.13750 2 CCPVANILLA			1.1375	17 Oct 2019		
	9,640,000.000	Local	100.000000	9,640,000.00	98.738269	9,518,369.13	-121,630.87	1.11
		Base	100.000000	9,640,000.00	98.738269	9,518,369.13	-121,630.87	0.93
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.44881	17 Oct 2019		
	-9,640,000.000	Local	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.13
		Base	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	0.95
99S0WGMX6	SWS024943 IRS USD R F	1.59650 2 CCPVANILLA			1.5965	29 Mar 2019		
	4,360,000.000	Local	100.000000	4,360,000.00	99.712176	4,347,450.87	-12,549.13	0.51
		Base	100.000000	4,360,000.00	99.712176	4,347,450.87	-12,549.13	0.43
99S0WGMY4	SWS024943 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.803	29 Mar 2019		
	-4,360,000.000	Local	100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.51
		Base	100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.43
99S0XDCC9	SWS025809 IRS USD R F	1.67100 2 CCPVANILLA			1.671	14 Jun 2020		
	8,160,000.000	Local	99.986063	8,158,862.77	98.517592	8,039,035.51	-119,827.26	0.94
		Base	99.986063	8,158,862.77	98.517592	8,039,035.51	-119,827.26	0.79
99S0XD7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.7775	14 Jun 2020		
	-8,160,000.000	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.95
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.80
99S0YPCX5	SWS026468 IRS USD R F	1.70477 2 CCPVANILLA			1.70477	28 Sep 2019		
	3,170,000.000	Local	100.000000	3,170,000.00	99.217722	3,145,201.79	-24,798.21	0.37
		Base	100.000000	3,170,000.00	99.217722	3,145,201.79	-24,798.21	0.31
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.81344	28 Sep 2019		
	-3,170,000.000	Local	100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.37
		Base	100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.31
99S0ZM8U2	SWS026708 IRS USD R F	2.16861 2 CCPVANILLA			2.16861	01 Dec 2022		
	1,870,000.000	Local	100.000000	1,870,000.00	98.475198	1,841,486.20	-28,513.80	0.21
		Base	100.000000	1,870,000.00	98.475198	1,841,486.20	-28,513.80	0.18
99S0ZM8V0	SWS026708 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.73813	01 Dec 2022		
	-1,870,000.000	Local	100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.22

& Issue has redenominated but Local is not converted
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.18
99S10TF01	BWS027300 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
		940,000.000	Local 94.459266	887,917.10	100.000000	940,000.00	52,082.90	0.11
			Base 94.459266	887,917.10	100.000000	940,000.00	52,082.90	0.09
99S10TF19	BWS027300 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2022		
		-940,000.000	Local 100.000000	-940,000.00	103.299000	-971,010.60	-31,010.60	0.11
			Base 100.000000	-940,000.00	103.299000	-971,010.60	-31,010.60	0.10
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85	31 Aug 2022		
		20,354,000.000	Local 99.822260	20,317,822.77	100.977627	20,552,986.20	235,163.43	2.40
			Base 99.822260	20,317,822.77	100.977627	20,552,986.20	235,163.43	2.02
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.70663	31 Aug 2022		
		-20,354,000.000	Local 100.000000	-20,354,000.00	100.000000	-20,354,000.00	0.00	2.38
			Base 100.000000	-20,354,000.00	100.000000	-20,354,000.00	0.00	2.00
99S14HAF5	SWS028647 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2023		
		62,024,291.000	Local 101.309950	62,836,777.98	100.555100	62,368,587.84	-468,190.14	7.28
			Base 101.309950	62,836,777.98	100.555100	62,368,587.84	-468,190.14	6.13
99S14HAG3	SWS028647 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2023		
		-62,024,291.000	Local 100.000000	-62,024,291.00	100.000000	-62,024,291.00	0.00	7.24
			Base 100.000000	-62,024,291.00	100.000000	-62,024,291.00	0.00	6.09
99S14KLX7	BWS028746 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2023		
		90,000.000	Local 93.076622	83,768.96	100.000000	90,000.00	6,231.04	0.01
			Base 93.076622	83,768.96	100.000000	90,000.00	6,231.04	0.01
99S14KLY5	BWS028746 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2023		
		-90,000.000	Local 100.000000	-90,000.00	101.993300	-91,793.97	-1,793.97	0.01
			Base 100.000000	-90,000.00	101.993300	-91,793.97	-1,793.97	0.01
99S156G96	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.57414	15 Feb 2044		
		5,358,000.000	Local 99.994669	5,357,714.38	100.000000	5,358,000.00	285.62	0.63
			Base 99.994669	5,357,714.38	100.000000	5,358,000.00	285.62	0.53
99S156GA3	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.33	15 Feb 2044		
		-5,358,000.000	Local 100.000000	-5,358,000.00	108.462238	-5,811,406.71	-453,406.71	0.68

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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: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-5,358,000.00	108.462238	-5,811,406.71	-453,406.71	0.57
99S15D536	BWS029264 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	18 Dec 2029		
		8,330,000.000	Local 99.485012	8,287,101.50	100.000000	8,330,000.00	42,898.50	0.97
			Base 99.485012	8,287,101.50	100.000000	8,330,000.00	42,898.50	0.82
99S15D544	BWS029264 IRS USD P F 3.30000 2 CCPVANILLA				3.3	18 Dec 2029		
		-8,330,000.000	Local 100.000000	-8,330,000.00	104.626333	-8,715,373.54	-385,373.54	1.02
			Base 100.000000	-8,330,000.00	104.626333	-8,715,373.54	-385,373.54	0.86
99S15D569	SWS029249 IRS USD R F 3.23000 2 CCPVANILLA				3.23	18 Dec 2021		
		37,775,000.000	Local 100.156968	37,834,294.60	101.329195	38,277,103.41	442,808.81	4.47
			Base 100.156968	37,834,294.60	101.329195	38,277,103.41	442,808.81	3.76
99S15D577	SWS029249 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	18 Dec 2021		
		-37,775,000.000	Local 100.000000	-37,775,000.00	100.000000	-37,775,000.00	0.00	4.41
			Base 100.000000	-37,775,000.00	100.000000	-37,775,000.00	0.00	3.71
99S15T804	BWS029389 IRS USD R V 00MLIBOR 2 CCPBASISSWAP				1.0	20 Mar 2024		
		42,447,000.000	Local 100.003114	42,448,321.61	100.000000	42,447,000.00	-1,321.61	4.95
			Base 100.003114	42,448,321.61	100.000000	42,447,000.00	-1,321.61	4.17
99S15T812	BWS029389 IRS USD P V 00MLIBOR 1 CCPBASISSWAP				1.0	20 Mar 2024		
		-42,447,000.000	Local 100.000000	-42,447,000.00	100.000000	-42,447,000.00	0.00	4.95
			Base 100.000000	-42,447,000.00	100.000000	-42,447,000.00	0.00	4.17
99S15UTU2	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.0	15 Feb 2036		
		7,205,000.000	Local 100.057537	7,209,145.52	101.995500	7,348,775.78	139,630.26	0.86
			Base 100.057537	7,209,145.52	101.995500	7,348,775.78	139,630.26	0.72
99S15UTV0	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	15 Feb 2036		
		-7,205,000.000	Local 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.84
			Base 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.71
99S15UTX6	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	15 May 2044		
		5,328,000.000	Local 100.077333	5,332,120.29	100.000000	5,328,000.00	-4,120.29	0.62
			Base 100.077333	5,332,120.29	100.000000	5,328,000.00	-4,120.29	0.52
99S15UTY4	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.0	15 May 2044		
		-5,328,000.000	Local 100.000000	-5,328,000.00	102.326593	-5,451,960.88	-123,960.88	0.64

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Holdings

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



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-5,328,000.00	102.326593	-5,451,960.88	-123,960.88	0.54
99S15XYU0	SWS029447 IRS USD R F 2.85067 2 CCPVANILLA				2.85067	18 Dec 2021		
		3,360,000.000 Local	100.000000	3,360,000.00	100.702010	3,383,587.54	23,587.54	0.39
		Base	100.000000	3,360,000.00	100.702010	3,383,587.54	23,587.54	0.33
99S15XYV8	SWS029447 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.80069	18 Dec 2021		
		-3,360,000.000 Local	100.000000	-3,360,000.00	100.000000	-3,360,000.00	0.00	0.39
		Base	100.000000	-3,360,000.00	100.000000	-3,360,000.00	0.00	0.33
US DOLLAR Total								
		Local		742,556.48		-91,252.43	-833,808.91	51.68
		Base		742,556.48		-91,252.43	-833,808.91	43.48
SWAPS FIXED INCOME Total								
		0.000 Base		744,835.75		-384,830.03	-1,129,665.78	57.28

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
14,038,500.000		1,012,802,742.180	Base	444,381,795.79		432,451,143.03	-11,930,652.76	99.89
Original Face:		466,081,558.000						

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.872791

GERMANY

ADI142S93	EURO-BOBL FUTURE MAR19 XEUR 20190307	07 Mar 2019					
6.000	600,000.000	Local	795,120.00	793,507.20	132.520000	1,612.80	0.00
		Base	911,008.48		151.834746	1,847.87	0.00

ADI142SV4	EURO-BTP FUTURE MAR19 XEUR 20190307	07 Mar 2019					
58.000	5,800,000.000	Local	7,413,560.00	6,918,499.60	127.820000	495,060.40	0.00
		Base	8,494,083.92		146.449723	567,215.29	0.00

AEI223008	RXG9C171 JAN19 171 CALL FSO	25 Jan 2019					
92.000	9,200,000.000	Local	920.00	1,950.40	0.010000	-1,030.40	0.00
		Base	1,054.09		0.011457	-1,180.58	0.00

AEI229898	RXH9C172 FEB19 CALL 172 FSO	22 Feb 2019					
219.000	21,900,000.000	Local	6,570.00	6,832.80	0.030000	-262.80	0.00
		Base	7,527.58		0.034372	-301.10	0.00

AEI234294	RXH9C175.0 MAR19 CALL 175 FSO	22 Feb 2019					
4.000	400,000.000	Local	40.00	84.80	0.010000	-44.80	0.00
		Base	45.83		0.011457	-51.33	0.00

GERMANY Total							
379.000	37,900,000.000	Local	8,216,210.00	7,720,874.80		495,335.20	0.00
		Base				567,530.15	0.00

EURO CURRENCY Total							
379.000	37,900,000.000	Local	8,216,210.00	7,720,874.80		495,335.20	0.00
		Base				567,530.15	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019					
581.000	145,250,000.000	Local	141,400,875.00	140,861,088.71	97.350000	539,786.29	14,525.00
		Base	141,400,875.00		97.350000	539,786.29	14,525.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316						16 Mar 2020			
7.000	1,750,000.000	Local	1,705,287.50	1,707,762.60	97.445000	-2,475.10	-2,825.10	350.00		
		Base	1,705,287.50		97.445000	-2,475.10	-2,825.10	350.00		0.00
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
168.000	42,000,000.000	Local	40,952,100.00	40,837,527.40	97.505000	114,572.60	104,072.60	10,500.00		
		Base	40,952,100.00		97.505000	114,572.60	104,072.60	10,500.00		0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
67.000	16,750,000.000	Local	16,341,300.00	16,328,258.10	97.560000	13,041.90	5,504.40	7,537.50		
		Base	16,341,300.00		97.560000	13,041.90	5,504.40	7,537.50		0.00
ADI13ZR68	US 5YR NOTE (CBT) MAR19 XCBT 20190329						29 Mar 2019			
1,912.000	191,200,000.000	Local	219,282,500.00	215,926,151.89	114.687500	3,356,348.11	2,878,348.11	478,000.00		
		Base	219,282,500.00		114.687500	3,356,348.11	2,878,348.11	478,000.00		0.05
ADI13ZR92	US 2YR NOTE (CBT) MAR19 XCBT 20190329						29 Mar 2019			
101.000	20,200,000.000	Local	21,443,562.50	21,297,315.39	106.156250	146,247.11	132,044.09	14,203.02		
		Base	21,443,562.50		106.156250	146,247.11	132,044.09	14,203.02		0.00
ADI13ZWS4	US ULTRA BOND CBT MAR19 XCBT 20190320						20 Mar 2019			
78.000	7,800,000.000	Local	12,531,187.50	12,075,222.76	160.656250	455,964.74	409,652.24	46,312.50		
		Base	12,531,187.50		160.656250	455,964.74	409,652.24	46,312.50		0.00
ADI142TM3	US LONG BOND(CBT) MAR19 XCBT 20190320						20 Mar 2019			
79.000	7,900,000.000	Local	11,534,000.00	11,334,508.55	146.000000	199,491.45	162,460.20	37,031.25		
		Base	11,534,000.00		146.000000	199,491.45	162,460.20	37,031.25		0.00
ADI14C9V3	EURO FX CURR FUT MAR19 XCME 20190318						18 Mar 2019			
32.000	4,000,000.000	Local	4,609,000.00	4,583,542.50	1.152250	25,457.50	22,657.50	2,800.00		
		Base	4,609,000.00		1.152250	25,457.50	22,657.50	2,800.00		0.00
ADI14CBB4	BP CURRENCY FUT MAR19 XCME 20190318						18 Mar 2019			
32.000	2,000,000.000	Local	2,558,000.00	2,516,398.75	1.279000	41,601.25	31,601.25	10,000.00		
		Base	2,558,000.00		1.279000	41,601.25	31,601.25	10,000.00		0.00
ADI14GYC8	US 10YR ULTRA FUT MAR19 XCBT 20190320						20 Mar 2019			
3.000	300,000.000	Local	390,234.38	377,800.99	130.078125	12,433.39	11,027.14	1,406.25		
		Base	390,234.38		130.078125	12,433.39	11,027.14	1,406.25		0.00

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI16QWC6	AUDUSD CRNCY FUT MAR19 XCME 20190318						18 Mar 2019			
29.000	2,900,000.000	Local	2,045,080.00	2,094,406.42	0.705200	-49,326.42		-48,746.42	-580.00	
		Base	2,045,080.00		0.705200	-49,326.42		-48,746.42	-580.00	0.00
ADI16RRL0	CHF CURRENCY FUT MAR19 XCME 20190318						18 Mar 2019			
5.000	625,000.000	Local	640,250.00	635,737.25	1.024400	4,512.75		2,887.75	1,625.00	
		Base	640,250.00		1.024400	4,512.75		2,887.75	1,625.00	0.00
ADI16RRW6	CAD CURRENCY FUT MAR19 XCME 20190319						19 Mar 2019			
125.000	12,500,000.000	Local	9,188,750.00	9,349,777.50	0.735100	-161,027.50		-169,777.50	8,750.00	
		Base	9,188,750.00		0.735100	-161,027.50		-169,777.50	8,750.00	0.00
ADI16X5X5	MEXICAN PESO FUT MAR19 XCME 20190318						18 Mar 2019			
305.000	152,500,000.000	Local	7,664,650.00	7,494,948.15	0.050260	169,701.85		163,601.85	6,100.00	
		Base	7,664,650.00		0.050260	169,701.85		163,601.85	6,100.00	0.00
US DOLLAR Total										
3,524.000	607,675,000.000	Local	492,286,776.88	487,420,446.96		4,866,329.92		4,227,769.40	638,560.52	
		Base				4,866,329.92		4,227,769.40	638,560.52	0.06
FUTURES LONG Total										
3,903.000	645,575,000.000	Base				5,433,860.07		4,795,299.55	638,560.52	0.06

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

AUSTRALIAN DOLLAR

Exchange Rate: 1.419749

ADI15J8S5	AUST 10Y BOND FUT MAR19 XSFE 20190315						15 Mar 2019			
-6.000	-600,000.000	Local	-796,049.76	-788,193.90	97.680000	-7,855.86		-5,023.44	-2,832.42	
		Base	-560,697.53		68.800894	-5,533.27		-3,538.26	-1,995.01	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-796,049.76	-788,193.90		-7,855.86		-5,023.44	-2,832.42	
		Base				-5,533.27		-3,538.26	-1,995.01	0.00

EURO CURRENCY

Exchange Rate: 0.872791

GERMANY

ADI142SW2	EURO-OAT FUTURE MAR19 XEUR 20190307						07 Mar 2019			
-2.000	-200,000.000	Local	-301,600.00	-299,797.60	150.800000	-1,802.40		-1,802.40	0.00	
		Base	-345,558.10		172.779050	-2,065.10		-2,065.10	0.00	0.00

ADI142TG6	EURO BUXL 30Y BND MAR19 XEUR 20190307						07 Mar 2019			
-10.000	-1,000,000.000	Local	-1,806,200.00	-1,780,988.00	180.620000	-25,212.00		-25,212.00	0.00	
		Base	-2,069,453.05		206.945305	-28,886.64		-28,886.64	0.00	0.00

ADI142TS0	EURO-BUND FUTURE MAR19 XEUR 20190307						07 Mar 2019			
-318.000	-31,800,000.000	Local	-52,005,720.00	-51,312,758.40	163.540000	-692,961.60		-692,961.60	0.00	
		Base	-59,585,536.51		187.375901	-793,960.52		-793,960.52	0.00	0.00

GERMANY Total

-330.000	-33,000,000.000	Local	-54,113,520.00	-53,393,544.00		-719,976.00		-719,976.00	0.00	
		Base				-824,912.26		-824,912.26	0.00	0.00

EURO CURRENCY Total

-330.000	-33,000,000.000	Local	-54,113,520.00	-53,393,544.00		-719,976.00		-719,976.00	0.00	
		Base				-824,912.26		-824,912.26	0.00	0.00

JAPANESE YEN

Exchange Rate: 109.605000

ADI13ZSC4	JPN 10Y BOND(OSE) MAR19 XOSE 20190313						13 Mar 2019			
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
-7.000	-700,000,000.000	Local	-1,067,360,000.00	-1,062,734,400.00	152.480000	-4,625,600.00		-4,625,600.00	0.00	
		Base	-9,738,241.87		1.391177	-42,202.45		-42,202.45	0.00	0.00

JAPANESE YEN Total

-7.000	-700,000,000.000	Local	-1,067,360,000.00	-1,062,734,400.00		-4,625,600.00		-4,625,600.00	0.00	
		Base				-42,202.45		-42,202.45	0.00	0.00

POUND STERLING

Exchange Rate: 0.784560

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
ADI13ZS83	LONG GILT FUTURE MAR19 IFLL 20190327						27 Mar 2019			
-2.000	-200,000.000	Local	-246,340.00	-244,157.24	123.170000	-2,182.76		-2,442.76	260.00	
		Base	-313,984.91		156.992454	-2,782.15		-3,113.54	331.39	0.00

POUND STERLING Total

-2.000	-200,000.000	Local	-246,340.00	-244,157.24		-2,182.76		-2,442.76	260.00	
		Base				-2,782.15		-3,113.54	331.39	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI142TL5	US 10YR NOTE (CBT)MAR19 XCBT 20190320						20 Mar 2019			
-1,318.000	-131,800,000.000	Local	-160,816,593.75	-157,177,155.16	122.015625	-3,639,438.59		-3,124,594.84	-514,843.75	
		Base	-160,816,593.75		122.015625	-3,639,438.59		-3,124,594.84	-514,843.75	0.05

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
ADI14C9Q4	JPN YEN CURR FUT MAR19 XCME 20190318						18 Mar 2019			
-12.000	-15,000.000	Local	-1,375,650.00	-1,351,338.75	91.710000	-24,311.25		-15,236.25	-9,075.00	
		Base	-1,375,650.00		91.710000	-24,311.25		-15,236.25	-9,075.00	0.00

US DOLLAR Total

-1,330.000	-131,815,000.000	Local	-162,192,243.75	-158,528,493.91		-3,663,749.84		-3,139,831.09	-523,918.75	
		Base				-3,663,749.84		-3,139,831.09	-523,918.75	0.05

FUTURES SHORT Total

-1,675.000	-865,615,000.000	Base				-4,539,179.97		-4,013,597.60	-525,582.37	0.05
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
2,228.000	-220,040,000.000	Base			894,680.10		781,701.95	112,978.15	0.11



As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO Exchange Rate: 37.660000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,750,363.740	Local	1.000000	3,750,363.74	1.000000	3,750,363.74	0.00	11.92
			Base	0.026337	98,771.77	0.026553	99,584.80	813.03	0.03

ARGENTINE PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,750,363.740	Local	1.000000	3,750,363.74	1.000000	3,750,363.74	0.00	11.92
			Base	0.026337	98,771.77	0.026553	99,584.80	813.03	0.03

CANADIAN DOLLAR Exchange Rate: 1.365200

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		493,128.050	Local	1.000000	493,128.05	1.000000	493,128.05	0.00	3.75
			Base	0.733290	361,606.01	0.732493	361,213.05	-392.96	0.09

CANADIAN DOLLAR Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		493,128.050	Local	1.000000	493,128.05	1.000000	493,128.05	0.00	3.75
			Base	0.733290	361,606.01	0.732493	361,213.05	-392.96	0.09

EURO CURRENCY Exchange Rate: 0.872791

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		890,844.910	Local	1.000000	890,844.91	1.000000	890,844.91	0.00	71.33
			Base	1.142809	1,018,065.31	1.145750	1,020,685.26	2,619.95	0.26

INTERNATIONAL Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		890,844.910	Local	1.000000	890,844.91	1.000000	890,844.91	0.00	71.33
			Base	1.142809	1,018,065.31	1.145750	1,020,685.26	2,619.95	0.26

EURO CURRENCY Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		890,844.910	Local	1.000000	890,844.91	1.000000	890,844.91	0.00	71.33
			Base	1.142809	1,018,065.31	1.145750	1,020,685.26	2,619.95	0.26

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INDONESIAN RUPIAH							Exchange Rate:	14,380.000000
IDR	INDONESIAN RUPIAH							
	1,360,919,000.000	Local	1.000000	1,360,919,000.00	1.000000	1,360,919,000.00	0.00	1.45
		Base	0.000069	93,849.73	0.000070	94,639.71	789.98	0.02
INDONESIAN RUPIAH Total								
	1,360,919,000.000	Local		1,360,919,000.00		1,360,919,000.00	0.00	1.45
		Base		93,849.73		94,639.71	789.98	0.02
JAPANESE YEN							Exchange Rate:	109.605000
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	0.008863	18,832.65	0.009124	19,386.03	553.38	0.01
JAPANESE YEN Total								
	2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
		Base		18,832.65		19,386.03	553.38	0.01
MEXICAN PESO							Exchange Rate:	19.651750
MXN	MEXICAN PESO (NEW)							
	11,036,816.050	Local	1.000000	11,036,816.05	1.000000	11,036,816.05	0.00	2.35
		Base	0.051563	569,092.34	0.050886	561,620.01	-7,472.33	0.15
MEXICAN PESO Total								
	11,036,816.050	Local		11,036,816.05		11,036,816.05	0.00	2.35
		Base		569,092.34		561,620.01	-7,472.33	0.15
NEW ZEALAND DOLLAR							Exchange Rate:	1.489869
NZD	NEW ZEALAND DOLLAR							
	798.940	Local	1.000000	798.94	1.000000	798.94	0.00	100.00
		Base	0.654517	522.92	0.671200	536.25	13.33	0.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NEW ZEALAND DOLLAR Total								
		798.940	Local	798.94		798.94	0.00	100.00
			Base	522.92		536.25	13.33	0.00
							Exchange Rate:	0.784560
POUND STERLING								
GBP	POUND STERLING							
		73,298.130	Local	73,298.13	1.000000	73,298.13	0.00	0.30
			Base	93,959.93	1.274600	93,425.78	-534.15	0.02
POUND STERLING Total								
		73,298.130	Local	73,298.13		73,298.13	0.00	0.30
			Base	93,959.93		93,425.78	-534.15	0.02
							Exchange Rate:	8.862950
SWEDISH KRONA								
SEK	SWEDISH KRONA							
		95,264.460	Local	95,264.46	1.000000	95,264.46	0.00	97.94
			Base	10,758.08	0.112829	10,748.62	-9.46	0.00
SWEDISH KRONA Total								
		95,264.460	Local	95,264.46		95,264.46	0.00	97.94
			Base	10,758.08		10,748.62	-9.46	0.00
							Exchange Rate:	5.292500
TURKISH LIRA								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	14,068.73	0.188947	15,021.26	952.53	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	14,068.73		15,021.26	952.53	0.00
CASH Total								
		1,379,463,820.280	Base	2,279,527.47		2,276,860.77	-2,666.70	0.59

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Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.2697525	31 Dec 2030		
		2,821,659.50	Local	100.000000	2,821,659.50	100.000000	2,821,659.50	0.00
			Base	100.000000	2,821,659.50	100.000000	2,821,659.50	0.00

US DOLLAR Total		2,821,659.50	Local		2,821,659.50		2,821,659.50	0.00
			Base		2,821,659.50		2,821,659.50	0.00

CASH EQUIVALENT Total		2,821,659.50	Base		2,821,659.50		2,821,659.50	0.00
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EQUITY

CANADIAN DOLLAR Exchange Rate: 1.365200

931HYF908	SWAP CCPC MERRILL LYNCH CAD							
		500.000	Local	1.000000	500.00	1.000000	500.00	0.00
			Base	0.783880	391.94	0.732493	366.25	-25.69

CANADIAN DOLLAR Total		500.000	Local		500.00		500.00	0.00
			Base		391.94		366.25	-25.69

SWEDISH KRONA Exchange Rate: 8.862950

930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		2,001.000	Local	1.000000	2,001.00	1.000000	2,001.00	0.00
			Base	0.115267	230.65	0.112829	225.77	-4.88

SWEDISH KRONA Total		2,001.000	Local		2,001.00		2,001.00	0.00
			Base		230.65		225.77	-4.88

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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US DOLLAR Exchange Rate: 1.000000

05580M603	B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875							
		3,200.000	Local 25.000000	80,000.00	23.200000	74,240.00	-5,760.00	0.02
			Base 25.000000	80,000.00	23.200000	74,240.00	-5,760.00	0.02

08579X101	BERRY PETROLEUM CORP COMMON STOCK USD.001							
		8,033.000	Local 12.999984	104,428.87	8.720000	70,047.76	-34,381.11	0.02
			Base 12.999984	104,428.87	8.720000	70,047.76	-34,381.11	0.02

095877106	BLUE RIDGE MOUNTAIN RESOURCE COMMON STOCK							
		47,386.000	Local 4.850000	229,822.10	4.008000	189,923.09	-39,899.01	0.06
			Base 4.850000	229,822.10	4.008000	189,923.09	-39,899.01	0.05

46138G508	INVESCO SENIOR LOAN ETF INVESCO SENIOR LOAN ETF							
		515,361.000	Local 21.846457	11,258,811.78	21.780000	11,224,562.58	-34,249.20	3.71
			Base 21.846457	11,258,811.78	21.780000	11,224,562.58	-34,249.20	2.91

US DOLLAR Total		573,980.000	Local	11,673,062.75		11,558,773.43	-114,289.32	3.82
			Base	11,673,062.75		11,558,773.43	-114,289.32	2.99

EQUITY Total		576,481.000	Base	11,673,685.34		11,559,365.45	-114,319.89	2.99
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FIXED INCOME

ARGENTINE PESO Exchange Rate: 37.660000

ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				42.81915	21 Jun 2020		
		22,980,000.000	Local 101.325568	23,284,615.49	110.000000	25,278,000.00	1,993,384.51	80.32
			Base 4.953335	1,138,276.34	2.920871	671,216.14	-467,060.20	0.17

ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.0	06 Mar 2020		
		1,940,000.000	Local 101.762346	1,974,189.52	126.000000	2,444,400.00	470,210.48	7.77
Original Face:		1,940,000.000	Base 5.046054	97,893.44	3.345725	64,907.06	-32,986.38	0.02

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ARGENTINE PESO Total								
		24,920,000.000	Local	25,258,805.01		27,722,400.00	2,463,594.99	88.08
Original Face:		1,940,000.000	Base	1,236,169.78		736,123.20	-500,046.58	0.19
							Exchange Rate:	3.875750
BRAZILIAN REAL								
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		9,583,000.000	Local	9,793,507.93	104.600300	10,023,846.75	230,338.82	69.05
			Base	2,610,936.36	26.988402	2,586,298.59	-24,637.77	0.67
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
		4,295,000.000	Local	4,104,422.64	104.619600	4,493,411.82	388,989.18	30.95
			Base	1,163,814.68	26.993382	1,159,365.75	-4,448.93	0.30
BRAZILIAN REAL Total								
		13,878,000.000	Local	13,897,930.57		14,517,258.57	619,328.00	100.00
			Base	3,774,751.04		3,745,664.34	-29,086.70	0.97
							Exchange Rate:	1.365200
CANADIAN DOLLAR								
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.75	01 May 2020		
		12,680,000.000	Local	12,648,503.36	99.893000	12,666,432.40	17,929.04	96.25
			Base	9,629,818.18	73.170964	9,278,078.23	-351,739.95	2.40
CANADIAN DOLLAR Total								
		12,680,000.000	Local	12,648,503.36		12,666,432.40	17,929.04	96.25
			Base	9,629,818.18		9,278,078.23	-351,739.95	2.40
							Exchange Rate:	17.910000
EGYPTIAN POUND								
ACI10RG14	EGYPT TREASURY BILL BILLS 02/19 0.00000				0.01	05 Feb 2019		
		14,175,000.000	Local	13,958,457.06	98.446500	13,954,791.38	-3,665.68	59.81
			Base	783,626.55	5.496734	779,162.00	-4,464.55	0.20
ACI14XJN6	EGYPT TREASURY BILL BILLS 06/19 0.00000					04 Jun 2019		
		10,150,000.000	Local	9,421,441.46	92.396400	9,378,234.60	-43,206.86	40.19
			Base	526,043.34	5.158928	523,631.19	-2,412.15	0.14

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EGYPTIAN POUND Total								
		24,325,000.000	Local	23,379,898.52		23,333,025.98	-46,872.54	100.00
			Base	1,309,669.89		1,302,793.19	-6,876.70	0.34
EURO CURRENCY							Exchange Rate:	0.872791
INTERNATIONAL								
ACI07TKQ5	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/49 VAR				7.0	29 Dec 2049		
		200,000.000	Local	201,501.33	99.729600	199,459.20	-2,042.13	15.97
			Base	249,222.88	114.265156	228,530.31	-20,692.57	0.06
INTERNATIONAL Total								
		200,000.000	Local	201,501.33		199,459.20	-2,042.13	15.97
			Base	249,222.88		228,530.31	-20,692.57	0.06
EURO CURRENCY Total								
		200,000.000	Local	201,501.33		199,459.20	-2,042.13	15.97
			Base	249,222.88		228,530.31	-20,692.57	0.06
INDONESIAN RUPIAH							Exchange Rate:	14,380.000000
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.0	15 May 2027		
		85,623,000,000.000	Local	82,468,435,045.06	93.600000	80,143,128,000.00	-2,325,307,045.06	85.31
			Base	5,831,008.58	0.006509	5,573,235.61	-257,772.97	1.44
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.0	15 May 2022		
		1,000,000,000.000	Local	1,022,934,100.10	97.289700	972,897,000.00	-50,037,100.10	1.04
			Base	74,478.81	0.006766	67,656.26	-6,822.55	0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034		
		342,000,000.000	Local	368,450,663.16	100.698000	344,387,160.00	-24,063,503.16	0.37
			Base	28,323.05	0.007003	23,949.04	-4,374.01	0.01
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026		
		10,940,000,000.000	Local	11,974,883,606.61	101.673900	11,123,124,660.00	-851,758,946.61	11.84
			Base	911,054.90	0.007071	773,513.54	-137,541.36	0.20

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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INDONESIAN RUPIAH Total								
	97,905,000,000.000	Local		95,834,703,414.93		92,583,536,820.00	-3,251,166,594.93	98.55
		Base		6,844,865.34		6,438,354.45	-406,510.89	1.67
POUND STERLING							Exchange Rate:	0.784560
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
	150,000.000	Local	100.000000	150,000.00	98.375000	147,562.50	-2,437.50	0.61
		Base	154.383053	231,574.58	125.388753	188,083.13	-43,491.45	0.05
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	103.567329	144,994.26	105.522200	147,731.08	2,736.82	0.61
		Base	160.404886	224,566.84	134.498572	188,298.00	-36,268.84	0.05
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.805393	149,708.09	100.600000	150,900.00	1,191.91	0.62
		Base	152.181100	228,271.65	128.224737	192,337.11	-35,934.54	0.05
ACI081Q14	VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/25 5.5				5.5	15 Jan 2025		
	153,000.000	Local	102.694000	157,121.82	99.200000	151,776.00	-5,345.82	0.62
Original Face:	170,000.000	Base	143.082614	218,916.40	126.440298	193,453.66	-25,462.74	0.05
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
	150,000.000	Local	99.846493	149,769.74	98.078000	147,117.00	-2,652.74	0.60
		Base	153.126447	229,689.67	125.010197	187,515.30	-42,174.37	0.05
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
	200,000.000	Local	101.147310	202,294.62	100.244000	200,488.00	-1,806.62	0.82
		Base	154.387220	308,774.44	127.770980	255,541.96	-53,232.48	0.07
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.5	08 Jul 2026		
	140,000.000	Local	106.271900	148,780.66	110.300000	154,420.00	5,639.34	0.63
		Base	163.901571	229,462.20	140.588355	196,823.70	-32,638.50	0.05
POUND STERLING Total								
	1,083,000.000	Local		1,102,669.19		1,099,994.58	-2,674.61	4.52
Original Face:	170,000.000	Base		1,671,255.78		1,402,052.86	-269,202.92	0.36

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RUSSIAN RUBLE							Exchange Rate:	69.675000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
	398,848,000.000	Local	94.433883	376,647,655.10	90.950000	362,752,256.00	-13,895,399.10	100.00
		Base	1.485181	5,923,614.34	1.305346	5,206,347.41	-717,266.93	1.35
RUSSIAN RUBLE Total								
	398,848,000.000	Local		376,647,655.10		362,752,256.00	-13,895,399.10	100.00
		Base		5,923,614.34		5,206,347.41	-717,266.93	1.35
US DOLLAR							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	227,168.280	Local	99.955724	227,067.70	92.642900	210,455.28	-16,612.42	0.07
		Base	99.955724	227,067.70	92.642900	210,455.28	-16,612.42	0.05
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125	15 Sep 2023		
	350,000.000	Local	101.600589	355,602.06	89.750000	314,125.00	-41,477.06	0.10
		Base	101.600589	355,602.06	89.750000	314,125.00	-41,477.06	0.08
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.0	15 May 2025		
	745,000.000	Local	86.768748	646,427.17	53.000000	394,850.00	-251,577.17	0.13
		Base	86.768748	646,427.17	53.000000	394,850.00	-251,577.17	0.10
00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN					28 Feb 2025		
	228,275.000	Local	100.913000	230,359.15	97.000000	221,426.75	-8,932.40	0.07
		Base	100.913000	230,359.15	97.000000	221,426.75	-8,932.40	0.06
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	234,790.410	Local	90.793666	213,174.82	66.500000	156,135.62	-57,039.20	0.05
		Base	90.793666	213,174.82	66.500000	156,135.62	-57,039.20	0.04
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
	10,000.000	Local	99.930700	9,993.07	98.404266	9,840.43	-152.64	0.00
		Base	99.930700	9,993.07	98.404266	9,840.43	-152.64	0.00
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
	30,000.000	Local	102.723233	30,816.97	94.859771	28,457.93	-2,359.04	0.01
		Base	102.723233	30,816.97	94.859771	28,457.93	-2,359.04	0.01

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00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		24,000.000	Local 99.839375	23,961.45	94.927795	22,782.67	-1,178.78	0.01
			Base 99.839375	23,961.45	94.927795	22,782.67	-1,178.78	0.01
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				2.93625	25 Dec 2035		
		500,000.000	Local 97.775422	488,877.11	96.692490	483,462.45	-5,414.66	0.16
Original Face:		500,000.000	Base 97.775422	488,877.11	96.692490	483,462.45	-5,414.66	0.13
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021		
		49,355.660	Local 96.777127	47,764.99	87.875000	43,371.29	-4,393.70	0.01
			Base 96.777127	47,764.99	87.875000	43,371.29	-4,393.70	0.01
00912YAL6	AIR METHODS CORP TERM LOAN B					21 Apr 2024		
		138,000.000	Local 100.450696	138,621.96	78.642900	108,527.20	-30,094.76	0.04
			Base 100.450696	138,621.96	78.642900	108,527.20	-30,094.76	0.03
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN					30 Aug 2024		
		177,750.000	Local 101.044495	179,606.59	94.312500	167,640.47	-11,966.12	0.06
			Base 101.044495	179,606.59	94.312500	167,640.47	-11,966.12	0.04
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023		
		255,459.720	Local 100.764751	257,413.35	95.100000	242,942.19	-14,471.16	0.08
			Base 100.764751	257,413.35	95.100000	242,942.19	-14,471.16	0.06
01310TAV1	ALBERTSONS LLC TERM B 7					17 Nov 2025		
		500,000.000	Local 97.269490	486,347.45	94.125000	470,625.00	-15,722.45	0.16
			Base 97.269490	486,347.45	94.125000	470,625.00	-15,722.45	0.12
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125				6.125	15 May 2028		
		600,000.000	Local 98.285270	589,711.62	95.750000	574,500.00	-15,211.62	0.19
			Base 98.285270	589,711.62	95.750000	574,500.00	-15,211.62	0.15
02034DAC1	ALMONDE INC TERM LOAN B					13 Jun 2024		
		197,588.720	Local 100.430531	198,439.40	93.000000	183,757.51	-14,681.89	0.06
			Base 100.430531	198,439.40	93.000000	183,757.51	-14,681.89	0.05
02154VAA9	ALTICE LUXEMBOURG SA COMPANY GUAR 144A 05/22 7.75				7.75	15 May 2022		
		500,000.000	Local 93.806868	469,034.34	91.000000	455,000.00	-14,034.34	0.15
			Base 93.806868	469,034.34	91.000000	455,000.00	-14,034.34	0.12

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02156LAA9	ALTICE FRANCE SA SR SECURED 144A 02/27 8.125					8.125	01 Feb 2027		
	1,290,000.000	Local		98.006699	1,264,286.42	94.250000	1,215,825.00	-48,461.42	0.40
		Base		98.006699	1,264,286.42	94.250000	1,215,825.00	-48,461.42	0.31
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	205,800.000	Local		100.000000	205,800.00	94.890600	195,284.85	-10,515.15	0.06
		Base		100.000000	205,800.00	94.890600	195,284.85	-10,515.15	0.05
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	217,240.250	Local		100.541889	218,417.45	94.625000	205,563.59	-12,853.86	0.07
		Base		100.541889	218,417.45	94.625000	205,563.59	-12,853.86	0.05
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2						31 Oct 2023		
	524,000.000	Local		99.924447	523,604.10	94.928600	497,425.86	-26,178.24	0.16
		Base		99.924447	523,604.10	94.928600	497,425.86	-26,178.24	0.13
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.07	15 Mar 2048		
	850,000.000	Local		97.443418	828,269.05	98.483900	837,113.15	8,844.10	0.28
Original Face:	850,000.000	Base		97.443418	828,269.05	98.483900	837,113.15	8,844.10	0.22
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	100,000.000	Local		103.543380	103,543.38	84.739981	84,739.98	-18,803.40	0.03
		Base		103.543380	103,543.38	84.739981	84,739.98	-18,803.40	0.02
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.55	15 Mar 2026		
	240,000.000	Local		104.435504	250,645.21	104.733881	251,361.31	716.10	0.08
		Base		104.435504	250,645.21	104.733881	251,361.31	716.10	0.07
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	100,000.000	Local		121.447520	121,447.52	110.417863	110,417.86	-11,029.66	0.04
		Base		121.447520	121,447.52	110.417863	110,417.86	-11,029.66	0.03
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	184,775.000	Local		100.780068	186,216.37	95.125000	175,767.22	-10,449.15	0.06
		Base		100.780068	186,216.37	95.125000	175,767.22	-10,449.15	0.05
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	80,000.000	Local		87.706988	70,165.59	80.514531	64,411.62	-5,753.97	0.02
		Base		87.706988	70,165.59	80.514531	64,411.62	-5,753.97	0.02

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037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375	15 Oct 2028		
	410,000.000	Local		93.208480	382,154.77	93.400539	382,942.21	787.44	0.13
		Base		93.208480	382,154.77	93.400539	382,942.21	787.44	0.10
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	226,287.970	Local		100.628367	227,709.89	95.625000	216,387.87	-11,322.02	0.07
		Base		100.628367	227,709.89	95.625000	216,387.87	-11,322.02	0.06
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	205,185.750	Local		100.727399	206,678.27	96.708300	198,431.65	-8,246.62	0.07
		Base		100.727399	206,678.27	96.708300	198,431.65	-8,246.62	0.05
03968AAA9	ARD SECURITIES FINANCE SR SECURED 144A 01/23 8.75					8.75	31 Jan 2023		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					3.36625	25 Jan 2034		
	293,836.280	Local		86.123558	253,062.26	99.253290	291,642.18	38,579.92	0.10
Original Face:	22,150,000.000	Base		86.123558	253,062.26	99.253290	291,642.18	38,579.92	0.08
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.5	22 Apr 2026		
	550,000.000	Local		86.835827	477,597.05	80.125000	440,687.50	-36,909.55	0.15
		Base		86.835827	477,597.05	80.125000	440,687.50	-36,909.55	0.11
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625	26 Jan 2022		
	2,100,000.000	Local		90.169645	1,893,562.55	84.375000	1,771,875.00	-121,687.55	0.59
		Base		90.169645	1,893,562.55	84.375000	1,771,875.00	-121,687.55	0.46
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					4.625	11 Jan 2023		
	510,000.000	Local		82.700004	421,770.02	79.000000	402,900.00	-18,870.02	0.13
		Base		82.700004	421,770.02	79.000000	402,900.00	-18,870.02	0.10
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	215,858.680	Local		100.392484	216,705.89	95.400000	205,929.18	-10,776.71	0.07
		Base		100.392484	216,705.89	95.400000	205,929.18	-10,776.71	0.05
045054AH6	ASHTAD CAPITAL INC SECURED 144A 08/26 5.25					5.25	01 Aug 2026		
	220,000.000	Local		100.000000	220,000.00	96.500000	212,300.00	-7,700.00	0.07
		Base		100.000000	220,000.00	96.500000	212,300.00	-7,700.00	0.05

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05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3						15 Jan 2025		
	303,348.360	Local		99.687277	302,399.72	96.068200	291,421.31	-10,978.41	0.10
		Base		99.687277	302,399.72	96.068200	291,421.31	-10,978.41	0.08
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125	01 Oct 2023		
	420,000.000	Local		98.033136	411,739.17	95.500000	401,100.00	-10,639.17	0.13
		Base		98.033136	411,739.17	95.500000	401,100.00	-10,639.17	0.10
05604XAP1	BWAY HLDG CO TERM LOAN						03 Apr 2024		
	227,815.370	Local		100.398121	228,722.35	93.937500	214,004.06	-14,718.29	0.07
		Base		100.398121	228,722.35	93.937500	214,004.06	-14,718.29	0.06
05607AAA1	BX TRUST BX 2018 MCSF A 144A					2.97689	15 Apr 2035		
	1,350,000.000	Local		98.129403	1,324,746.94	98.066020	1,323,891.27	-855.67	0.44
Original Face:	1,350,000.000	Base		98.129403	1,324,746.94	98.066020	1,323,891.27	-855.67	0.34
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625	31 Dec 2099		
	470,000.000	Local		94.900043	446,030.20	96.750000	454,725.00	8,694.80	0.15
		Base		94.900043	446,030.20	96.750000	454,725.00	8,694.80	0.12
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	20,000.000	Local		109.239450	21,847.89	103.487047	20,697.41	-1,150.48	0.01
		Base		109.239450	21,847.89	103.487047	20,697.41	-1,150.48	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	90,000.000	Local		101.039933	90,935.94	99.180010	89,262.01	-1,673.93	0.03
		Base		101.039933	90,935.94	99.180010	89,262.01	-1,673.93	0.02
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	70,000.000	Local		99.873229	69,911.26	98.926338	69,248.44	-662.82	0.02
		Base		99.873229	69,911.26	98.926338	69,248.44	-662.82	0.02
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.75	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	96.192000	192,384.00	-7,616.00	0.06
		Base		100.000000	200,000.00	96.192000	192,384.00	-7,616.00	0.05
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972	16 May 2029		
	400,000.000	Local		99.678413	398,713.65	96.417758	385,671.03	-13,042.62	0.13
		Base		99.678413	398,713.65	96.417758	385,671.03	-13,042.62	0.10

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06740L8C2	BARCLAYS BANK PLC SUBORDINATED			11/22 7.625		7.625	21 Nov 2022		
	200,000.000	Local		103.816100	207,632.20	103.625000	207,250.00	-382.20	0.07
		Base		103.816100	207,632.20	103.625000	207,250.00	-382.20	0.05
07014QAQ7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	197,500.000	Local		99.507873	196,528.05	95.500000	188,612.50	-7,915.55	0.06
		Base		99.507873	196,528.05	95.500000	188,612.50	-7,915.55	0.05
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	332,487.500	Local		100.384721	333,766.65	94.854200	315,378.36	-18,388.29	0.10
		Base		100.384721	333,766.65	94.854200	315,378.36	-18,388.29	0.08
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					3.14625	25 Dec 2034		
	471,889.050	Local		95.370651	450,043.66	97.790100	461,460.77	11,417.11	0.15
	Original Face: 10,280,000.000	Base		95.370651	450,043.66	97.790100	461,460.77	11,417.11	0.12
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	79,000.000	Local		109.124025	86,207.98	94.663191	74,783.92	-11,424.06	0.02
		Base		109.124025	86,207.98	94.663191	74,783.92	-11,424.06	0.02
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	313,327.900	Local		100.503058	314,904.12	97.062500	304,123.89	-10,780.23	0.10
		Base		100.503058	314,904.12	97.062500	304,123.89	-10,780.23	0.08
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.0	15 Feb 2026		
	330,000.000	Local		92.061603	303,803.29	90.000000	297,000.00	-6,803.29	0.10
		Base		92.061603	303,803.29	90.000000	297,000.00	-6,803.29	0.08
08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75					6.75	01 Nov 2020		
	200,000.000	Local		0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875					8.875	15 Feb 2021		
	860,000.000	Local		93.985690	808,276.93	93.250000	801,950.00	-6,326.93	0.27
		Base		93.985690	808,276.93	93.250000	801,950.00	-6,326.93	0.21
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625	15 Jul 2026		
	210,000.000	Local		100.000000	210,000.00	93.000000	195,300.00	-14,700.00	0.06
		Base		100.000000	210,000.00	93.000000	195,300.00	-14,700.00	0.05

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10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	228,123.110	Local	100.669634	229,650.70	95.291700	217,382.39	-12,268.31	0.07	
		Base	100.669634	229,650.70	95.291700	217,382.39	-12,268.31	0.06	
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.5	10 Jan 2028		
	570,000.000	Local	95.086532	541,993.23	92.426000	526,828.20	-15,165.03	0.17	
		Base	95.086532	541,993.23	92.426000	526,828.20	-15,165.03	0.14	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	1,070,000.000	Local	84.424666	903,343.93	87.351000	934,655.70	31,311.77	0.31	
		Base	84.424666	903,343.93	87.351000	934,655.70	31,311.77	0.24	
120111BN8	STANDARD INDUSTRIES INC SR UNSECURED 144A 10/25 6					6.0	15 Oct 2025		
	860,000.000	Local	99.572776	856,325.87	95.910000	824,826.00	-31,499.87	0.27	
		Base	99.572776	856,325.87	95.910000	824,826.00	-31,499.87	0.21	
1248EPAZ6	CCO HLDGS LLC/CAP CORP SR UNSECURED 02/23 5.125					5.125	15 Feb 2023		
	950,000.000	Local	100.114297	951,085.82	97.500000	926,250.00	-24,835.82	0.31	
		Base	100.114297	951,085.82	97.500000	926,250.00	-24,835.82	0.24	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125	01 May 2027		
	700,000.000	Local	94.893641	664,255.49	93.140000	651,980.00	-12,275.49	0.22	
		Base	94.893641	664,255.49	93.140000	651,980.00	-12,275.49	0.17	
12506KAD1	CBS RADIO INC TERM LOAN B						18 Nov 2024		
	208,808.650	Local	100.255995	209,343.19	93.750000	195,758.11	-13,585.08	0.06	
		Base	100.255995	209,343.19	93.750000	195,758.11	-13,585.08	0.05	
12513VAC0	CEC ENTMT INC TERM LOAN B						14 Feb 2021		
	227,842.330	Local	96.458296	219,772.83	92.450000	210,640.23	-9,132.60	0.07	
		Base	96.458296	219,772.83	92.450000	210,640.23	-9,132.60	0.05	
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C					4.16426	10 Nov 2049		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
12592GBJ1	COMM MORTGAGE TRUST COMM 2014 CR19 C					4.713247	10 Aug 2047		
	910,000.000	Local	102.136464	929,441.82	101.389140	922,641.17	-6,800.65	0.30	
Original Face:	910,000.000	Base	102.136464	929,441.82	101.389140	922,641.17	-6,800.65	0.24	

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12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.465128	10 Dec 2047			
		280,000.000	Local	97.961314	274,291.68	97.432590	272,811.25	-1,480.43	0.09
Original Face:		280,000.000	Base	97.961314	274,291.68	97.432590	272,811.25	-1,480.43	0.07
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.7	01 May 2034			
		1,020,000.000	Local	99.603186	1,015,952.50	85.000000	867,000.00	-148,952.50	0.29
			Base	99.603186	1,015,952.50	85.000000	867,000.00	-148,952.50	0.22
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.580993	15 Nov 2048			
		1,000,000.000	Local	99.973148	999,731.48	100.947990	1,009,479.90	9,748.42	0.33
Original Face:		1,000,000.000	Base	99.973148	999,731.48	100.947990	1,009,479.90	9,748.42	0.26
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394	15 Nov 2049			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
126458AD0	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/25 5.25				5.25	01 Jun 2025			
		160,000.000	Local	100.000000	160,000.00	96.250000	154,000.00	-6,000.00	0.05
			Base	100.000000	160,000.00	96.250000	154,000.00	-6,000.00	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045			
		40,000.000	Local	102.073000	40,829.20	97.340908	38,936.36	-1,892.84	0.01
			Base	102.073000	40,829.20	97.340908	38,936.36	-1,892.84	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.3	25 Mar 2028			
		390,000.000	Local	97.481613	380,178.29	97.760906	381,267.53	1,089.24	0.13
			Base	97.481613	380,178.29	97.760906	381,267.53	1,089.24	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.78	25 Mar 2038			
		740,000.000	Local	98.882711	731,732.06	95.825558	709,109.13	-22,622.93	0.23
			Base	98.882711	731,732.06	95.825558	709,109.13	-22,622.93	0.18
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				2.57513	15 Apr 2037			
		170,450.450	Local	89.174672	151,998.63	95.262580	162,375.50	10,376.87	0.05
Original Face:		2,630,000.000	Base	89.174672	151,998.63	95.262580	162,375.50	10,376.87	0.04
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023			
		226,686.880	Local	100.031638	226,758.60	89.937500	203,876.51	-22,882.09	0.07
			Base	100.031638	226,758.60	89.937500	203,876.51	-22,882.09	0.05

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12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	476,069.920	Local	100.229311	477,161.60	95.500000	454,646.77	-22,514.83	0.15	
		Base	100.229311	477,161.60	95.500000	454,646.77	-22,514.83	0.12	
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.25	01 Jun 2026		
	50,000.000	Local	92.693120	46,346.56	93.750000	46,875.00	528.44	0.02	
		Base	92.693120	46,346.56	93.750000	46,875.00	528.44	0.01	
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625					6.625	01 Jun 2026		
	300,000.000	Local	99.008043	297,024.13	98.000000	294,000.00	-3,024.13	0.10	
		Base	99.008043	297,024.13	98.000000	294,000.00	-3,024.13	0.08	
14574XAD6	CARROLS RESTAURANT GROUP SECURED 05/22 8					8.0	01 May 2022		
	705,000.000	Local	102.792938	724,690.21	100.250000	706,762.50	-17,927.71	0.23	
		Base	102.792938	724,690.21	100.250000	706,762.50	-17,927.71	0.18	
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	144,285.730	Local	100.446454	144,929.90	96.833300	139,716.63	-5,213.27	0.05	
		Base	100.446454	144,929.90	96.833300	139,716.63	-5,213.27	0.04	
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	20,000.000	Local	104.196450	20,839.29	102.375000	20,475.00	-364.29	0.01	
		Base	104.196450	20,839.29	102.375000	20,475.00	-364.29	0.01	
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375	01 Jun 2026		
	300,000.000	Local	102.798157	308,394.47	97.250000	291,750.00	-16,644.47	0.10	
		Base	102.798157	308,394.47	97.250000	291,750.00	-16,644.47	0.08	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	468,693.220	Local	99.783654	467,679.22	94.791700	444,282.27	-23,396.95	0.15	
		Base	99.783654	467,679.22	94.791700	444,282.27	-23,396.95	0.12	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908	23 Jul 2025		
	120,000.000	Local	104.582842	125,499.41	99.435971	119,323.17	-6,176.24	0.04	
		Base	104.582842	125,499.41	99.435971	119,323.17	-6,176.24	0.03	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	140,000.000	Local	93.569964	130,997.95	94.200103	131,880.14	882.19	0.04	
		Base	93.569964	130,997.95	94.200103	131,880.14	882.19	0.03	

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161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	50,000.000	Local		98.869320	49,434.66	93.102283	46,551.14	-2,883.52	0.02
		Base		98.869320	49,434.66	93.102283	46,551.14	-2,883.52	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.75	01 Apr 2048		
	180,000.000	Local		95.963989	172,735.18	93.641879	168,555.38	-4,179.80	0.06
		Base		95.963989	172,735.18	93.641879	168,555.38	-4,179.80	0.04
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.25	15 Mar 2045		
	50,000.000	Local		80.561500	40,280.75	69.560000	34,780.00	-5,500.75	0.01
		Base		80.561500	40,280.75	69.560000	34,780.00	-5,500.75	0.01
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125	30 Jun 2027		
	430,000.000	Local		99.524816	427,956.71	94.405000	405,941.50	-22,015.21	0.13
		Base		99.524816	427,956.71	94.405000	405,941.50	-22,015.21	0.11
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	200,000.000	Local		93.460370	186,920.74	94.000000	188,000.00	1,079.26	0.06
		Base		93.460370	186,920.74	94.000000	188,000.00	1,079.26	0.05
165167CU9	CHESAPEAKE ENERGY CORP COMPANY GUAR 01/25 8					8.0	15 Jan 2025		
	650,000.000	Local		100.789531	655,131.95	88.250000	573,625.00	-81,506.95	0.19
		Base		100.789531	655,131.95	88.250000	573,625.00	-81,506.95	0.15
165167CZ8	CHESAPEAKE ENERGY CORP COMPANY GUAR 06/27 8					8.0	15 Jun 2027		
	560,000.000	Local		93.550046	523,880.26	84.000000	470,400.00	-53,480.26	0.16
		Base		93.550046	523,880.26	84.000000	470,400.00	-53,480.26	0.12
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.9	15 May 2027		
	410,000.000	Local		93.079873	381,627.48	92.794034	380,455.54	-1,171.94	0.13
		Base		93.079873	381,627.48	92.794034	380,455.54	-1,171.94	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	201,000.000	Local		140.303249	282,009.53	138.735052	278,857.45	-3,152.08	0.09
		Base		140.303249	282,009.53	138.735052	278,857.45	-3,152.08	0.07
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.65	23 Jul 2048		
	200,000.000	Local		99.645215	199,290.43	97.731553	195,463.11	-3,827.32	0.06
		Base		99.645215	199,290.43	97.731553	195,463.11	-3,827.32	0.05

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17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		227,688.440	Local 100.557912	228,958.74	94.500000	215,165.58	-13,793.16		0.07
			Base 100.557912	228,958.74	94.500000	215,165.58	-13,793.16		0.06
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875	01 Mar 2023			
		220,000.000	Local 102.321150	225,106.53	96.500000	212,300.00	-12,806.53		0.07
			Base 102.321150	225,106.53	96.500000	212,300.00	-12,806.53		0.05
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375	01 Mar 2022			
		490,000.000	Local 100.624469	493,059.90	99.250000	486,325.00	-6,734.90		0.16
			Base 100.624469	493,059.90	99.250000	486,325.00	-6,734.90		0.13
193046AA7	COLD STORAGE TRUST COLD 2017 ICE3 A 144A				3.45513	15 Apr 2036			
		980,000.000	Local 99.501106	975,110.84	98.212080	962,478.38	-12,632.46		0.32
Original Face:		980,000.000	Base 99.501106	975,110.84	98.212080	962,478.38	-12,632.46		0.25
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.7	15 Oct 2048			
		570,000.000	Local 99.918307	569,534.35	101.088055	576,201.91	6,667.56		0.19
			Base 99.918307	569,534.35	101.088055	576,201.91	6,667.56		0.15
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.15	15 Oct 2028			
		250,000.000	Local 100.907784	252,269.46	101.543256	253,858.14	1,588.68		0.08
			Base 100.907784	252,269.46	101.543256	253,858.14	1,588.68		0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.25	15 Oct 2030			
		110,000.000	Local 98.553573	108,408.93	101.130762	111,243.84	2,834.91		0.04
			Base 98.553573	108,408.93	101.130762	111,243.84	2,834.91		0.03
20341UAD1	COMMUNICATIONS SALES + LEASING TERM LOAN B					24 Oct 2022			
		195,510.000	Local 100.423646	196,338.27	89.583300	175,144.31	-21,193.96		0.06
			Base 100.423646	196,338.27	89.583300	175,144.31	-21,193.96		0.05
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				4.71513	25 Apr 2031			
		570,000.000	Local 100.000000	570,000.00	98.358760	560,644.93	-9,355.07		0.19
Original Face:		570,000.000	Base 100.000000	570,000.00	98.358760	560,644.93	-9,355.07		0.15
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375	15 Jan 2028			
		400,000.000	Local 93.971443	375,885.77	94.076174	376,304.70	418.93		0.12
			Base 93.971443	375,885.77	94.076174	376,304.70	418.93		0.10

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WESTERN ASSET MANAGEMENT COMPANY
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21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75					3.75	21 Jul 2026		
	250,000.000	Local		93.947452	234,868.63	93.713647	234,284.12	-584.51	0.08
		Base		93.947452	234,868.63	93.713647	234,284.12	-584.51	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625	01 May 2023		
	380,000.000	Local		92.988742	353,357.22	92.500000	351,500.00	-1,857.22	0.12
		Base		92.988742	353,357.22	92.500000	351,500.00	-1,857.22	0.09
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.5	01 Apr 2025		
	725,000.000	Local		98.371686	713,194.72	94.250000	683,312.50	-29,882.22	0.23
		Base		98.371686	713,194.72	94.250000	683,312.50	-29,882.22	0.18
22304LAA8	COVEY PARK ENERGY LLC/FI COMPANY GUAR 144A 05/25 7.5					7.5	15 May 2025		
	360,000.000	Local		92.051453	331,385.23	86.000000	309,600.00	-21,785.23	0.10
		Base		92.051453	331,385.23	86.000000	309,600.00	-21,785.23	0.08
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	240,000.000	Local		108.477813	260,346.75	102.750000	246,600.00	-13,746.75	0.08
		Base		108.477813	260,346.75	102.750000	246,600.00	-13,746.75	0.06
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.5	31 Dec 2099		
	210,000.000	Local		100.000000	210,000.00	97.500000	204,750.00	-5,250.00	0.07
		Base		100.000000	210,000.00	97.500000	204,750.00	-5,250.00	0.05
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.25	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	94.335000	188,670.00	-11,330.00	0.06
		Base		100.000000	200,000.00	94.335000	188,670.00	-11,330.00	0.05
23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.95	01 Apr 2022		
	150,000.000	Local		101.324053	151,986.08	99.000000	148,500.00	-3,486.08	0.05
		Base		101.324053	151,986.08	99.000000	148,500.00	-3,486.08	0.04
23330JAB7	DP WORLD LTD SR UNSECURED 144A 09/48 5.625					5.625	25 Sep 2048		
	950,000.000	Local		97.418086	925,471.82	94.000000	893,000.00	-32,471.82	0.30
		Base		97.418086	925,471.82	94.000000	893,000.00	-32,471.82	0.23
23371DAE4	DAE FUNDING LLC SR UNSECURED 144A 11/23 5.75					5.75	15 Nov 2023		
	1,000,000.000	Local		99.010292	990,102.92	99.000000	990,000.00	-102.92	0.33
		Base		99.010292	990,102.92	99.000000	990,000.00	-102.92	0.26

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24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	207,900.000	Local	100.106469	208,121.35	95.777800	199,122.05	-8,999.30	0.07	
		Base	100.106469	208,121.35	95.777800	199,122.05	-8,999.30	0.05	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	10,000.000	Local	101.195400	10,119.54	94.820263	9,482.03	-637.51	0.00	
		Base	101.195400	10,119.54	94.820263	9,482.03	-637.51	0.00	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	130,000.000	Local	99.093154	128,821.10	88.090122	114,517.16	-14,303.94	0.04	
		Base	99.093154	128,821.10	88.090122	114,517.16	-14,303.94	0.03	
25278XAC3	DIAMONDBACK ENERGY INC COMPANY GUAR 144A 11/24 4.75					4.75	01 Nov 2024		
	690,000.000	Local	99.759649	688,341.58	96.500000	665,850.00	-22,491.58	0.22	
		Base	99.759649	688,341.58	96.500000	665,850.00	-22,491.58	0.17	
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375	31 May 2025		
	420,000.000	Local	101.152926	424,842.29	97.500000	409,500.00	-15,342.29	0.14	
		Base	101.152926	424,842.29	97.500000	409,500.00	-15,342.29	0.11	
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375	15 Aug 2026		
	30,000.000	Local	98.489833	29,546.95	80.751600	24,225.48	-5,321.47	0.01	
		Base	98.489833	29,546.95	80.751600	24,225.48	-5,321.47	0.01	
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.75	01 Jul 2026		
	2,120,000.000	Local	89.266519	1,892,450.20	82.750000	1,754,300.00	-138,150.20	0.58	
		Base	89.266519	1,892,450.20	82.750000	1,754,300.00	-138,150.20	0.45	
256604BF5	DOLE FOOD CO INC TERM LOAN B						06 Apr 2024		
	225,605.090	Local	100.043873	225,704.07	95.916700	216,392.96	-9,311.11	0.07	
		Base	100.043873	225,704.07	95.916700	216,392.96	-9,311.11	0.06	
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	410,000.000	Local	68.150263	279,416.08	31.500000	129,150.00	-150,266.08	0.04	
		Base	68.150263	279,416.08	31.500000	129,150.00	-150,266.08	0.03	
27890GAB6	ECLIPSE RESOURCES CORP COMPANY GUAR 07/23 8.875					8.875	15 Jul 2023		
	140,000.000	Local	101.387071	141,941.90	85.750000	120,050.00	-21,891.90	0.04	
		Base	101.387071	141,941.90	85.750000	120,050.00	-21,891.90	0.03	

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288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				3.60625	25 May 2037			
		410,000.000	Local	100.521700	412,138.97	100.620940	412,545.85	406.88	0.14
Original Face:		410,000.000	Base	100.521700	412,138.97	100.620940	412,545.85	406.88	0.11
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125	11 Oct 2047			
		960,000.000	Local	94.808493	910,161.53	95.750000	919,200.00	9,038.47	0.30
			Base	94.808493	910,161.53	95.750000	919,200.00	9,038.47	0.24
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75				7.75	01 Feb 2026			
		40,000.000	Local	100.000000	40,000.00	74.000000	29,600.00	-10,400.00	0.01
			Base	100.000000	40,000.00	74.000000	29,600.00	-10,400.00	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.15	16 Oct 2028			
		380,000.000	Local	99.485118	378,043.45	99.496125	378,085.28	41.83	0.12
			Base	99.485118	378,043.45	99.496125	378,085.28	41.83	0.10
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375				7.375	15 May 2024			
		260,000.000	Local	99.913562	259,775.26	82.500000	214,500.00	-45,275.26	0.07
			Base	99.913562	259,775.26	82.500000	214,500.00	-45,275.26	0.06
30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625				5.625	01 Feb 2026			
		210,000.000	Local	89.616919	188,195.53	73.000000	153,300.00	-34,895.53	0.05
			Base	89.616919	188,195.53	73.000000	153,300.00	-34,895.53	0.04
302941AN9	FTI CONSULTING INC SR UNSECURED 144A 08/23 2				2.0	15 Aug 2023			
		210,000.000	Local	100.000000	210,000.00	95.312500	200,156.25	-9,843.75	0.07
			Base	100.000000	210,000.00	95.312500	200,156.25	-9,843.75	0.05
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				4.31513	25 Mar 2031			
		1,310,000.000	Local	100.000000	1,310,000.00	96.072580	1,258,550.80	-51,449.20	0.42
Original Face:		1,310,000.000	Base	100.000000	1,310,000.00	96.072580	1,258,550.80	-51,449.20	0.33
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				6.90625	25 Jan 2024			
		360,000.000	Local	112.863881	406,309.97	110.548880	397,975.97	-8,334.00	0.13
Original Face:		360,000.000	Base	112.863881	406,309.97	110.548880	397,975.97	-8,334.00	0.10
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				6.25625	25 Oct 2030			
		1,250,000.000	Local	100.000000	1,250,000.00	94.624850	1,182,810.63	-67,189.37	0.39
Original Face:		1,250,000.000	Base	100.000000	1,250,000.00	94.624850	1,182,810.63	-67,189.37	0.31

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30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2					5.15625	25 Feb 2030		
	390,000.000	Local		104.511836	407,596.16	101.466710	395,720.17	-11,875.99	0.13
Original Face:	390,000.000	Base		104.511836	407,596.16	101.466710	395,720.17	-11,875.99	0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.653072	15 Apr 2041		
	70,250.860	Local		8.846098	6,214.46	4.905980	3,446.49	-2,767.97	0.00
Original Face:	200,000.000	Base		8.846098	6,214.46	4.905980	3,446.49	-2,767.97	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					7.25625	25 Oct 2024		
	492,126.250	Local		101.858352	501,271.69	109.598900	539,364.96	38,093.27	0.18
Original Face:	600,000.000	Base		101.858352	501,271.69	109.598900	539,364.96	38,093.27	0.14
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2					5.10625	25 Dec 2027		
	251,451.710	Local		101.053729	254,101.33	101.395750	254,961.35	860.02	0.08
Original Face:	800,000.000	Base		101.053729	254,101.33	101.395750	254,961.35	860.02	0.07
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					10.05625	25 Dec 2027		
	328,590.480	Local		99.996616	328,579.36	115.877750	380,763.25	52,183.89	0.13
Original Face:	330,000.000	Base		99.996616	328,579.36	115.877750	380,763.25	52,183.89	0.10
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					5.35625	25 Apr 2028		
	290,491.100	Local		102.204057	296,893.69	102.727560	298,414.42	1,520.73	0.10
Original Face:	570,000.000	Base		102.204057	296,893.69	102.727560	298,414.42	1,520.73	0.08
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2					5.06513	25 Sep 2028		
	312,264.960	Local		102.046144	318,654.35	101.516740	317,001.21	-1,653.14	0.10
Original Face:	480,000.000	Base		102.046144	318,654.35	101.516740	317,001.21	-1,653.14	0.08
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					7.15625	25 Oct 2028		
	570,000.000	Local		102.656347	585,141.18	112.446510	640,945.11	55,803.93	0.21
Original Face:	570,000.000	Base		102.656347	585,141.18	112.446510	640,945.11	55,803.93	0.17
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					5.76513	25 Oct 2029		
	380,000.000	Local		109.293142	415,313.94	105.819330	402,113.45	-13,200.49	0.13
Original Face:	380,000.000	Base		109.293142	415,313.94	105.819330	402,113.45	-13,200.49	0.10
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					5.00625	25 Mar 2030		
	410,000.000	Local		105.204722	431,339.36	100.196000	410,803.60	-20,535.76	0.14
Original Face:	410,000.000	Base		105.204722	431,339.36	100.196000	410,803.60	-20,535.76	0.11

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3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					4.30625	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	95.335900	572,015.40	-27,984.60	0.19
Original Face:	600,000.000	Base		100.000000	600,000.00	95.335900	572,015.40	-27,984.60	0.15
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					5.65625	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	91.916100	551,496.60	-48,503.40	0.18
Original Face:	600,000.000	Base		100.000000	600,000.00	91.916100	551,496.60	-48,503.40	0.14
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.38996	25 Oct 2035		
	87,259.890	Local		3.214742	2,805.18	8.100200	7,068.23	4,263.05	0.00
Original Face:	1,400,000.000	Base		3.214742	2,805.18	8.100200	7,068.23	4,263.05	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.58771	25 Apr 2036		
	59,244.290	Local		10.165638	6,022.56	6.196170	3,670.88	-2,351.68	0.00
Original Face:	2,700,000.000	Base		10.164304	6,021.77	6.196170	3,670.88	-2,350.89	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.39513	25 Jul 2036		
	74,536.640	Local		1.600622	1,193.05	9.514110	7,091.50	5,898.45	0.00
Original Face:	1,400,000.000	Base		1.600622	1,193.05	9.514110	7,091.50	5,898.45	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.37513	25 Dec 2036		
	78,965.340	Local		1.784770	1,409.35	8.116290	6,409.06	4,999.71	0.00
Original Face:	1,700,000.000	Base		1.784770	1,409.35	8.116290	6,409.06	4,999.71	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					2.37513	25 Dec 2036		
	87,245.860	Local		0.185923	162.21	8.068290	7,039.25	6,877.04	0.00
Original Face:	1,600,000.000	Base		0.185923	162.21	8.068290	7,039.25	6,877.04	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	22,773.680	Local		1.052926	239.79	0.712060	162.16	-77.63	0.00
Original Face:	425,601.240	Base		1.052926	239.79	0.712060	162.16	-77.63	0.00
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	529,210.340	Local		100.157624	530,044.50	95.333300	504,513.68	-25,530.82	0.17
		Base		100.157624	530,044.50	95.333300	504,513.68	-25,530.82	0.13
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					3.37625	25 Sep 2034		
	172,810.450	Local		96.945000	167,531.09	99.836080	172,527.18	4,996.09	0.06
Original Face:	420,000.000	Base		96.945000	167,531.09	99.836080	172,527.18	4,996.09	0.04

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335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7					7.0	15 Feb 2021		
	750,000.000	Local		97.448777	730,865.83	96.000000	720,000.00	-10,865.83	0.24
		Base		97.448777	730,865.83	96.000000	720,000.00	-10,865.83	0.19
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.5	01 Apr 2025		
	665,000.000	Local		99.357633	660,728.26	82.500000	548,625.00	-112,103.26	0.18
		Base		99.357633	660,728.26	82.500000	548,625.00	-112,103.26	0.14
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	250,000.000	Local		123.183608	307,959.02	126.354928	315,887.32	7,928.30	0.10
		Base		123.183608	307,959.02	126.354928	315,887.32	7,928.30	0.08
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN						29 Dec 2023		
	211,433.480	Local		100.891656	213,318.74	93.875000	198,483.18	-14,835.56	0.07
		Base		100.891656	213,318.74	93.875000	198,483.18	-14,835.56	0.05
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	326,917.280	Local		100.646212	329,029.86	95.312500	311,593.03	-17,436.83	0.10
		Base		100.646212	329,029.86	95.312500	311,593.03	-17,436.83	0.08
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	1,500,000.000	Local		88.511692	1,327,675.38	76.125000	1,141,875.00	-185,800.38	0.38
		Base		88.511692	1,327,675.38	76.125000	1,141,875.00	-185,800.38	0.30
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.4	14 Nov 2034		
	40,000.000	Local		92.195025	36,878.01	78.750000	31,500.00	-5,378.01	0.01
		Base		92.195025	36,878.01	78.750000	31,500.00	-5,378.01	0.01
36164VAA5	GCI LIBERTY INC SR UNSECURED 144A 09/46 1.75					1.75	30 Sep 2046		
	60,000.000	Local		100.282967	60,169.78	97.372900	58,423.74	-1,746.04	0.02
		Base		100.282967	60,169.78	97.372900	58,423.74	-1,746.04	0.02
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375	01 Mar 2023		
	450,000.000	Local		94.290062	424,305.28	87.500000	393,750.00	-30,555.28	0.13
		Base		94.290062	424,305.28	87.500000	393,750.00	-30,555.28	0.10
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	10,000.000	Local		100.000000	10,000.00	98.901000	9,890.10	-109.90	0.00
		Base		100.000000	10,000.00	98.901000	9,890.10	-109.90	0.00

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361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75					5.75	01 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	101.000000	80,800.00	800.00	0.03
		Base		100.000000	80,000.00	101.000000	80,800.00	800.00	0.02
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					3.54625	25 Aug 2033		
	400,316.870	Local		96.291862	385,472.57	99.026930	396,421.51	10,948.94	0.13
	Original Face: 3,970,000.000	Base		96.291862	385,472.57	99.026930	396,421.51	10,948.94	0.10
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.65915	10 Nov 2047		
	0.000	Local		0.000000	0.14	0.000000	0.00	-0.14	0.00
		Base		0.000000	0.14	0.000000	0.00	-0.14	0.00
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.996629	10 Oct 2049		
	430,000.000	Local		99.175814	426,456.00	98.177630	422,163.81	-4,292.19	0.14
	Original Face: 430,000.000	Base		99.175814	426,456.00	98.177630	422,163.81	-4,292.19	0.11
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					2.44938	26 Sep 2037		
	1,434,863.600	Local		97.816011	1,403,526.33	97.717780	1,402,116.86	-1,409.47	0.46
	Original Face: 2,660,000.000	Base		97.816011	1,403,526.33	97.717780	1,402,116.86	-1,409.47	0.36
36874VAL2	GENERAC PWR SYS INC 2018 REPLACEMENT TERM LOAN						31 May 2023		
	228,502.150	Local		100.433755	229,493.29	95.750000	218,790.81	-10,702.48	0.07
		Base		100.433755	229,493.29	95.750000	218,790.81	-10,702.48	0.06
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	980,000.000	Local		111.670409	1,094,370.01	104.550446	1,024,594.37	-69,775.64	0.34
		Base		111.670409	1,094,370.01	104.550446	1,024,594.37	-69,775.64	0.27
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625	15 Jun 2024		
	90,000.000	Local		94.863611	85,377.25	85.750000	77,175.00	-8,202.25	0.03
		Base		94.863611	85,377.25	85.750000	77,175.00	-8,202.25	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.0	15 May 2023		
	430,000.000	Local		96.296253	414,073.89	92.500000	397,750.00	-16,323.89	0.13
		Base		96.296253	414,073.89	92.500000	397,750.00	-16,323.89	0.10
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625					7.625	16 May 2029		
	500,000.000	Local		96.915592	484,577.96	89.572000	447,860.00	-36,717.96	0.15
	Original Face: 500,000.000	Base		96.915592	484,577.96	89.572000	447,860.00	-36,717.96	0.12

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378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	200,000.000	Local		91.234255	182,468.51	91.097784	182,195.57	-272.94	0.06
		Base		91.234255	182,468.51	91.097784	182,195.57	-272.94	0.05
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875	27 Oct 2027		
	600,000.000	Local		94.079807	564,478.84	89.398000	536,388.00	-28,090.84	0.18
		Base		94.079807	564,478.84	89.398000	536,388.00	-28,090.84	0.14
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75					8.75	01 Oct 2025		
	855,000.000	Local		104.644922	894,714.08	96.000000	820,800.00	-73,914.08	0.27
		Base		104.644922	894,714.08	96.000000	820,800.00	-73,914.08	0.21
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	100,000.000	Local		127.560070	127,560.07	112.928382	112,928.38	-14,631.69	0.04
		Base		127.560070	127,560.07	112.928382	112,928.38	-14,631.69	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223	01 May 2029		
	790,000.000	Local		96.007841	758,461.94	96.238833	760,286.78	1,824.84	0.25
		Base		96.007841	758,461.94	96.238833	760,286.78	1,824.84	0.20
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	130,000.000	Local		96.544500	125,507.85	93.513963	121,568.15	-3,939.70	0.04
		Base		96.544500	125,507.85	93.513963	121,568.15	-3,939.70	0.03
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					0.6577	20 Nov 2042		
	72,531.950	Local		8.905992	6,459.69	3.256540	2,362.03	-4,097.66	0.00
	Original Face: 300,000.000	Base		8.905992	6,459.69	3.256540	2,362.03	-4,097.66	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	1,540,000.000	Local		98.342622	1,514,476.38	94.750000	1,459,150.00	-55,326.38	0.48
		Base		98.342622	1,514,476.38	94.750000	1,459,150.00	-55,326.38	0.38
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625	01 Sep 2028		
	860,000.000	Local		100.084160	860,723.78	96.500000	829,900.00	-30,823.78	0.27
		Base		100.084160	860,723.78	96.500000	829,900.00	-30,823.78	0.21
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	240,000.000	Local		103.876104	249,302.65	97.058940	232,941.46	-16,361.19	0.08
		Base		103.876104	249,302.65	97.058940	232,941.46	-16,361.19	0.06

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404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	93.750000	187,500.00	-12,500.00	0.06	
		Base	100.000000	200,000.00	93.750000	187,500.00	-12,500.00	0.05	
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	600,000.000	Local	94.583385	567,500.31	90.875000	545,250.00	-22,250.31	0.18	
		Base	94.583385	567,500.31	90.875000	545,250.00	-22,250.31	0.14	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	200,000.000	Local	100.000000	200,000.00	99.123819	198,247.64	-1,752.36	0.07	
		Base	100.000000	200,000.00	99.123819	198,247.64	-1,752.36	0.05	
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875	15 May 2026		
	630,000.000	Local	93.930821	591,764.17	90.125000	567,787.50	-23,976.67	0.19	
		Base	93.930821	591,764.17	90.125000	567,787.50	-23,976.67	0.15	
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875					5.875	15 Oct 2020		
	130,000.000	Local	97.415738	126,640.46	97.000000	126,100.00	-540.46	0.04	
		Base	97.415738	126,640.46	97.000000	126,100.00	-540.46	0.03	
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.29	25 Feb 2024		
	800,000.000	Local	97.014774	776,118.19	99.164120	793,312.96	17,194.77	0.26	
Original Face:	800,000.000	Base	97.014774	776,118.19	99.164120	793,312.96	17,194.77	0.21	
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	670,000.000	Local	99.877943	669,182.22	93.750000	628,125.00	-41,057.22	0.21	
		Base	99.877943	669,182.22	93.750000	628,125.00	-41,057.22	0.16	
443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25					7.25	15 Jan 2023		
	40,000.000	Local	100.364025	40,145.61	98.750000	39,500.00	-645.61	0.01	
		Base	100.364025	40,145.61	98.750000	39,500.00	-645.61	0.01	
44988LAC1	IRB HLDG CORP TERM LOAN B						05 Feb 2025		
	575,408.110	Local	100.208085	576,605.45	95.166700	547,596.91	-29,008.54	0.18	
		Base	100.208085	576,605.45	95.166700	547,596.91	-29,008.54	0.14	
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.8	22 May 2019		
	200,000.000	Local	100.736485	201,472.97	100.264500	200,529.00	-943.97	0.07	
		Base	100.736485	201,472.97	100.264500	200,529.00	-943.97	0.05	

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	Units								
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125	15 Feb 2022		
	630,000.000	Local	101.985130	642,506.32	100.000000	630,000.00		-12,506.32	0.21
		Base	101.985130	642,506.32	100.000000	630,000.00		-12,506.32	0.16
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.5	15 Feb 2025		
	525,000.000	Local	102.076181	535,899.95	98.500000	517,125.00		-18,774.95	0.17
		Base	102.076181	535,899.95	98.500000	517,125.00		-18,774.95	0.13
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	1,000,000.000	Local	92.470469	924,704.69	90.688255	906,882.55		-17,822.14	0.30
		Base	92.470469	924,704.69	90.688255	906,882.55		-17,822.14	0.23
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	800,000.000	Local	92.898640	743,189.12	91.667734	733,341.87		-9,847.25	0.24
		Base	92.898640	743,189.12	91.667734	733,341.87		-9,847.25	0.19
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 2027		
	1,000,000.000	Local	84.376595	843,765.95	86.017784	860,177.84		16,411.89	0.28
		Base	84.376595	843,765.95	86.017784	860,177.84		16,411.89	0.22
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	207,900.000	Local	100.899774	209,770.63	96.083300	199,757.18		-10,013.45	0.07
		Base	100.899774	209,770.63	96.083300	199,757.18		-10,013.45	0.05
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
	228,275.000	Local	99.770089	227,750.17	94.250000	215,149.19		-12,600.98	0.07
		Base	99.770089	227,750.17	94.250000	215,149.19		-12,600.98	0.06
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.475979	15 Aug 2049		
	400,000.000	Local	97.403563	389,614.25	91.202130	364,808.52		-24,805.73	0.12
Original Face:	400,000.000	Base	97.403563	389,614.25	91.202130	364,808.52		-24,805.73	0.09
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C					3.9582	15 Apr 2046		
	0.000	Local	0.000000	-0.04	0.000000	0.00		0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00		0.04	0.00
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C					3.59512	15 Dec 2049		
	0.000	Local	0.000000	-0.01	0.000000	0.00		0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00		0.01	0.00

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46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25					10.25	15 Nov 2022		
	440,000.000	Local		108.326345	476,635.92	106.000000	466,400.00	-10,235.92	0.15
		Base		108.326345	476,635.92	106.000000	466,400.00	-10,235.92	0.12
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452	05 Dec 2029		
	630,000.000	Local		101.165738	637,344.15	101.714476	640,801.20	3,457.05	0.21
		Base		101.165738	637,344.15	101.714476	640,801.20	3,457.05	0.17
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN						18 Aug 2022		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	155,751.520	Local		100.179343	156,030.85	94.694400	147,487.97	-8,542.88	0.05
		Base		100.179343	156,030.85	94.694400	147,487.97	-8,542.88	0.04
47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 10/27 4.5					4.5	01 Oct 2027		
	280,000.000	Local		84.048511	235,335.83	74.500000	208,600.00	-26,735.83	0.07
		Base		84.048511	235,335.83	74.500000	208,600.00	-26,735.83	0.05
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75					6.75	28 Apr 2028		
	660,000.000	Local		107.347855	708,495.84	106.625000	703,725.00	-4,770.84	0.23
	Original Face: 660,000.000	Base		107.347855	708,495.84	106.625000	703,725.00	-4,770.84	0.18
48244LAA6	KCA DEUTAG UK FINANCE PL SR SECURED 144A 05/21 7.25					7.25	15 May 2021		
	390,000.000	Local		96.903918	377,925.28	81.000000	315,900.00	-62,025.28	0.10
		Base		96.903918	377,925.28	81.000000	315,900.00	-62,025.28	0.08
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.75	19 Apr 2027		
	950,000.000	Local		96.967885	921,194.91	97.246200	923,838.90	2,643.99	0.31
		Base		96.967885	921,194.91	97.246200	923,838.90	2,643.99	0.24
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375					4.375	26 Sep 2027		
	950,000.000	Local		94.739064	900,021.11	92.665400	880,321.30	-19,699.81	0.29
		Base		94.739064	900,021.11	92.665400	880,321.30	-19,699.81	0.23
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	10,000.000	Local		91.982800	9,198.28	89.208300	8,920.83	-277.45	0.00
		Base		91.982800	9,198.28	89.208300	8,920.83	-277.45	0.00

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50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.95	15 Jul 2025			
		100,000.000	Local	98.162970	98,162.97	96.775512	96,775.51	-1,387.46	0.03
			Base	98.162970	98,162.97	96.775512	96,775.51	-1,387.46	0.03
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.2	15 Jul 2045			
		50,000.000	Local	110.292540	55,146.27	91.378331	45,689.17	-9,457.10	0.02
			Base	110.292540	55,146.27	91.378331	45,689.17	-9,457.10	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.5	20 Mar 2027			
		920,000.000	Local	99.067898	911,424.66	99.434400	914,796.48	3,371.82	0.30
			Base	99.067898	911,424.66	99.434400	914,796.48	3,371.82	0.24
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625	15 Oct 2023			
		610,000.000	Local	99.503515	606,971.44	98.125000	598,562.50	-8,408.94	0.20
			Base	99.503515	606,971.44	98.125000	598,562.50	-8,408.94	0.15
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.25	01 Feb 2028			
		470,000.000	Local	89.983147	422,920.79	85.500000	401,850.00	-21,070.79	0.13
			Base	89.983147	422,920.79	85.500000	401,850.00	-21,070.79	0.10
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ				5.452	15 Sep 2039			
		317,668.760	Local	87.335059	277,436.20	69.007570	219,215.49	-58,220.71	0.07
		Original Face: 635,216.000	Base	87.335059	277,436.20	69.007570	219,215.49	-58,220.71	0.06
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875	01 Nov 2026			
		400,000.000	Local	99.593845	398,375.38	96.000000	384,000.00	-14,375.38	0.13
			Base	99.593845	398,375.38	96.000000	384,000.00	-14,375.38	0.10
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		308,915.740	Local	100.665304	310,970.97	95.150000	293,933.33	-17,037.64	0.10
			Base	100.665304	310,970.97	95.150000	293,933.33	-17,037.64	0.08
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.0	25 Apr 2058			
		1,629,506.960	Local	99.793841	1,626,147.58	99.151190	1,615,675.54	-10,472.04	0.53
		Original Face: 1,690,000.000	Base	99.793841	1,626,147.58	99.151190	1,615,675.54	-10,472.04	0.42
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.5	30 Apr 2024			
		100,000.000	Local	100.000000	100,000.00	94.500000	94,500.00	-5,500.00	0.03
			Base	100.000000	100,000.00	94.500000	94,500.00	-5,500.00	0.02

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526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.75	29 Nov 2027		
	340,000.000	Local		92.973706	316,110.60	90.250000	306,850.00	-9,260.60	0.10
		Base		92.973706	316,110.60	90.250000	306,850.00	-9,260.60	0.08
52706YAH6	LESLIES POOLMART INC TERM LOAN						16 Aug 2023		
	76,784.390	Local		100.561273	77,215.36	95.333300	73,201.09	-4,014.27	0.02
		Base		100.561273	77,215.36	95.333300	73,201.09	-4,014.27	0.02
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	230,000.000	Local		99.917013	229,809.13	94.250000	216,775.00	-13,034.13	0.07
		Base		99.917013	229,809.13	94.250000	216,775.00	-13,034.13	0.06
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5					5.0	01 May 2025		
	200,000.000	Local		99.752595	199,505.19	97.750000	195,500.00	-4,005.19	0.06
		Base		99.752595	199,505.19	97.750000	195,500.00	-4,005.19	0.05
530610AD6	LIBERTY INTERACTIVE LLC SR UNSECURED 144A 09/46 1.75					1.75	30 Sep 2046		
	120,000.000	Local		112.784600	135,341.52	102.245000	122,694.00	-12,647.52	0.04
		Base		112.784600	135,341.52	102.245000	122,694.00	-12,647.52	0.03
53627MAB9	LIONS GATE CAP HLDGS LLC TERM LOAN B						24 Mar 2025		
	233,031.060	Local		100.288052	233,702.31	95.833300	223,321.35	-10,380.96	0.07
		Base		100.288052	233,702.31	95.833300	223,321.35	-10,380.96	0.06
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	200,000.000	Local		102.389580	204,779.16	96.480000	192,960.00	-11,819.16	0.06
		Base		102.389580	204,779.16	96.480000	192,960.00	-11,819.16	0.05
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.65	24 Mar 2026		
	450,000.000	Local		99.854107	449,343.48	94.018879	423,084.96	-26,258.52	0.14
		Base		99.854107	449,343.48	94.018879	423,084.96	-26,258.52	0.11
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.0	31 Mar 2024		
	1,370,000.000	Local		95.408691	1,307,099.07	95.500000	1,308,350.00	1,250.93	0.43
		Base		95.408691	1,307,099.07	95.500000	1,308,350.00	1,250.93	0.34
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,520.980	Local		99.798368	11,497.75	93.000000	10,714.51	-783.24	0.00
		Base		99.798368	11,497.75	93.000000	10,714.51	-783.24	0.00

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55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	325,324.400	Local	100.368242	326,522.38	95.375000	310,278.15	-16,244.23	0.10	
		Base	100.368242	326,522.38	95.375000	310,278.15	-16,244.23	0.08	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	169,277.110	Local	100.817860	170,661.56	93.950000	159,035.84	-11,625.72	0.05	
		Base	100.817860	170,661.56	93.950000	159,035.84	-11,625.72	0.04	
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		
	400,000.000	Local	93.553555	374,214.22	93.725068	374,900.27	686.05	0.12	
		Base	93.553555	374,214.22	93.725068	374,900.27	686.05	0.10	
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.25	01 Aug 2026		
	186,000.000	Local	95.825387	178,235.22	94.250000	175,305.00	-2,930.22	0.06	
		Base	95.825387	178,235.22	94.250000	175,305.00	-2,930.22	0.05	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	675,000.000	Local	96.168724	649,138.89	91.437500	617,203.13	-31,935.76	0.20	
		Base	96.168724	649,138.89	91.437500	617,203.13	-31,935.76	0.16	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	260,000.000	Local	101.183200	263,076.32	101.793085	264,662.02	1,585.70	0.09	
		Base	101.183200	263,076.32	101.793085	264,662.02	1,585.70	0.07	
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.0	15 Dec 2027		
	380,000.000	Local	93.750289	356,251.10	91.750000	348,650.00	-7,601.10	0.12	
		Base	93.750289	356,251.10	91.750000	348,650.00	-7,601.10	0.09	
589433AA9	MEREDITH CORP COMPANY GUAR 144A 02/26 6.875					6.875	01 Feb 2026		
	425,000.000	Local	100.915412	428,890.50	97.750000	415,437.50	-13,453.00	0.14	
		Base	100.915412	428,890.50	97.750000	415,437.50	-13,453.00	0.11	
58943PAP7	MEREDITH CORP TERM LOAN B 1						31 Jan 2025		
	457,721.250	Local	99.751220	456,582.53	96.800000	443,074.17	-13,508.36	0.15	
		Base	99.751220	456,582.53	96.800000	443,074.17	-13,508.36	0.11	
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					3.02625	25 Jun 2035		
	210,610.350	Local	99.702009	209,982.75	99.675360	209,926.62	-56.13	0.07	
Original Face:	8,410,000.000	Base	99.702009	209,982.75	99.675360	209,926.62	-56.13	0.05	

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59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.90013	25 Aug 2036		
	880,000.000	Local		94.433964	831,018.88	98.350990	865,488.71	34,469.83	0.29
Original Face:	880,000.000	Base		94.433964	831,018.88	98.350990	865,488.71	34,469.83	0.22
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	207,787.900	Local		100.000000	207,787.90	95.375000	198,177.71	-9,610.19	0.07
		Base		100.000000	207,787.90	95.375000	198,177.71	-9,610.19	0.05
59511FAB0	MICRON TECHNOLOGY INC TERM LOAN B						26 Apr 2022		
	228,244.280	Local		100.841340	230,164.59	98.000000	223,679.39	-6,485.20	0.07
		Base		100.841340	230,164.59	98.000000	223,679.39	-6,485.20	0.06
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C					4.294086	15 Dec 2049		
	410,000.000	Local		97.222534	398,612.39	97.802900	400,991.89	2,379.50	0.13
Original Face:	410,000.000	Base		97.222534	398,612.39	97.802900	400,991.89	2,379.50	0.10
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.2	22 Feb 2044		
	990,110.430	Local		99.984121	989,953.21	99.621300	986,360.88	-3,592.33	0.33
Original Face:	1,080,000.000	Base		99.984121	989,953.21	99.621300	986,360.88	-3,592.33	0.26
627048AQ4	MURRAY ENERGY CORP TERM LOAN B 2						17 Oct 2022		
	88,361.300	Local		96.878249	85,602.88	83.250000	73,560.78	-12,042.10	0.02
		Base		96.878249	85,602.88	83.250000	73,560.78	-12,042.10	0.02
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.85	06 Jul 2027		
	550,000.000	Local		98.779156	543,285.36	95.775600	526,765.80	-16,519.56	0.17
		Base		98.779156	543,285.36	95.775600	526,765.80	-16,519.56	0.14
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768	15 Dec 2037		
	360,000.000	Local		115.498367	415,794.12	114.000000	410,400.00	-5,394.12	0.14
		Base		115.498367	415,794.12	114.000000	410,400.00	-5,394.12	0.11
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.25	15 May 2026		
	440,000.000	Local		106.799998	469,919.99	103.750000	456,500.00	-13,419.99	0.15
		Base		106.799998	469,919.99	103.750000	456,500.00	-13,419.99	0.12
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.69581	26 Dec 2033		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875	15 Oct 2025		
	425,000.000	Local		113.664809	483,075.44	112.375000	477,593.75	-5,481.69	0.16
		Base		113.664809	483,075.44	112.375000	477,593.75	-5,481.69	0.12
64110LAR7	NETFLIX INC SR UNSECURED 144A 05/29 6.375					6.375	15 May 2029		
	340,000.000	Local		100.000000	340,000.00	98.625000	335,325.00	-4,675.00	0.11
		Base		100.000000	340,000.00	98.625000	335,325.00	-4,675.00	0.09
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					3.13625	25 Sep 2035		
	750,000.000	Local		70.670328	530,027.46	96.487160	723,653.70	193,626.24	0.24
Original Face:	750,000.000	Base		70.670328	530,027.46	96.487160	723,653.70	193,626.24	0.19
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.75	28 May 2052		
	371,018.290	Local		100.123129	371,475.12	100.186460	371,710.09	234.97	0.12
Original Face:	1,050,000.000	Base		100.123129	371,475.12	100.186460	371,710.09	234.97	0.10
65158NAA0	NEWMARK GROUP INC SR UNSECURED 144A 11/23 6.125					6.125	15 Nov 2023		
	290,000.000	Local		98.965238	286,999.19	98.468177	285,557.71	-1,441.48	0.09
		Base		98.965238	286,999.19	98.468177	285,557.71	-1,441.48	0.07
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138	25 Mar 2047		
	398,506.900	Local		100.745375	401,477.27	101.051800	402,698.40	1,221.13	0.13
Original Face:	1,280,000.000	Base		100.745375	401,477.27	101.051800	402,698.40	1,221.13	0.10
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125	01 Nov 2022		
	380,000.000	Local		99.871150	379,510.37	98.780000	375,364.00	-4,146.37	0.12
		Base		99.871150	379,510.37	98.780000	375,364.00	-4,146.37	0.10
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	635,000.000	Local		99.025742	628,813.46	91.750000	582,612.50	-46,200.96	0.19
		Base		99.025742	628,813.46	91.750000	582,612.50	-46,200.96	0.15
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	30,000.000	Local		99.262800	29,778.84	99.283084	29,784.93	6.09	0.01
		Base		99.262800	29,778.84	99.283084	29,784.93	6.09	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.2	15 Mar 2048		
	390,000.000	Local		96.025187	374,498.23	95.574342	372,739.93	-1,758.30	0.12
		Base		96.025187	374,498.23	95.574342	372,739.93	-1,758.30	0.10

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68245XAB5	1011778 BC / NEW RED FIN SR SECURED 144A 01/22 4.625					4.625	15 Jan 2022		
	500,000.000	Local	99.148500	495,742.50	96.750000	483,750.00	-11,992.50	0.16	
		Base	99.148500	495,742.50	96.750000	483,750.00	-11,992.50	0.13	
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					3.04625	25 Aug 2032		
	134,648.730	Local	93.270378	125,587.38	98.056690	132,032.09	6,444.71	0.04	
	Original Face: 13,350,000.000	Base	93.270378	125,587.38	98.056690	132,032.09	6,444.71	0.03	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	810,000.000	Local	100.690979	815,596.93	100.530900	814,300.29	-1,296.64	0.27	
		Base	100.690979	815,596.93	100.530900	814,300.29	-1,296.64	0.21	
69353FAX2	PQ CORP THIRD AMENDMENT TRANCHE B 1 TE						08 Feb 2025		
	190,480.050	Local	100.452935	191,342.80	94.500000	180,003.65	-11,339.15	0.06	
		Base	100.452935	191,342.80	94.500000	180,003.65	-11,339.15	0.05	
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.5	01 Oct 2020		
	630,000.000	Local	93.323776	587,939.79	95.288224	600,315.81	12,376.02	0.20	
		Base	93.323776	587,939.79	95.288224	600,315.81	12,376.02	0.16	
694308GW1	PACIFIC GAS + ELECTRIC SR UNSECURED 09/21 3.25					3.25	15 Sep 2021		
	160,000.000	Local	91.749388	146,799.02	92.105541	147,368.87	569.85	0.05	
		Base	91.749388	146,799.02	92.105541	147,368.87	569.85	0.04	
694308HC4	PACIFIC GAS + ELECTRIC SR UNSECURED 06/23 3.25					3.25	15 Jun 2023		
	40,000.000	Local	85.334025	34,133.61	88.465647	35,386.26	1,252.65	0.01	
		Base	85.334025	34,133.61	88.465647	35,386.26	1,252.65	0.01	
694308HP5	PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95					2.95	01 Mar 2026		
	70,000.000	Local	83.720414	58,604.29	82.218632	57,553.04	-1,051.25	0.02	
		Base	83.720414	58,604.29	82.218632	57,553.04	-1,051.25	0.01	
698475AP5	PANHANDLE PLAINS HIGHER EDUCAT PPHEA 2011 1 A2					3.346	01 Jul 2024		
	41,139.650	Local	100.157464	41,204.43	100.108830	41,184.42	-20.01	0.01	
	Original Face: 370,000.000	Base	100.157464	41,204.43	100.108830	41,184.42	-20.01	0.01	
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	207,375.000	Local	100.544087	208,503.30	90.125000	186,896.72	-21,606.58	0.06	
		Base	100.544087	208,503.30	90.125000	186,896.72	-21,606.58	0.05	

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70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	469,631.900	Local	99.907244	469,196.29	96.700000	454,134.05	-15,062.24	0.15	
		Base	99.907244	469,196.29	96.700000	454,134.05	-15,062.24	0.12	
71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125					4.125	15 May 2027		
	940,000.000	Local	93.602751	879,865.86	92.491474	869,419.86	-10,446.00	0.29	
		Base	93.602751	879,865.86	92.491474	869,419.86	-10,446.00	0.23	
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	48,918.240	Local	100.451488	49,139.10	73.000000	35,710.32	-13,428.78	0.01	
		Base	100.451488	49,139.10	73.000000	35,710.32	-13,428.78	0.01	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.85	31 Dec 2099		
	90,000.000	Local	79.709700	71,738.73	89.350000	80,415.00	8,676.27	0.03	
		Base	79.709700	71,738.73	89.350000	80,415.00	8,676.27	0.02	
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299	27 Jan 2025		
	1,120,000.000	Local	94.192928	1,054,960.79	95.500000	1,069,600.00	14,639.21	0.35	
		Base	94.192928	1,054,960.79	95.500000	1,069,600.00	14,639.21	0.28	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.75	01 Feb 2029		
	1,280,000.000	Local	91.850102	1,175,681.30	92.500000	1,184,000.00	8,318.70	0.39	
		Base	91.850102	1,175,681.30	92.500000	1,184,000.00	8,318.70	0.31	
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	680,381.480	Local	91.054776	619,519.83	78.700000	535,460.22	-84,059.61	0.18	
		Base	91.054776	619,519.83	78.700000	535,460.22	-84,059.61	0.14	
72431HAB6	PISCES MIDCO INC TERM LOAN B						12 Apr 2025		
	228,585.590	Local	100.910617	230,667.13	91.000000	208,012.89	-22,654.24	0.07	
		Base	100.910617	230,667.13	91.000000	208,012.89	-22,654.24	0.05	
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125					7.125	15 Apr 2026		
	440,000.000	Local	103.433948	455,109.37	93.500000	411,400.00	-43,709.37	0.14	
		Base	103.433948	455,109.37	93.500000	411,400.00	-43,709.37	0.11	
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	197,278.030	Local	100.379708	198,027.11	96.375000	190,126.70	-7,900.41	0.06	
		Base	100.379708	198,027.11	96.375000	190,126.70	-7,900.41	0.05	

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74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25					9.25	15 May 2023		
	380,000.000	Local	105.473571	400,799.57	103.125000	391,875.00	-8,924.57	0.13	
		Base	105.473571	400,799.57	103.125000	391,875.00	-8,924.57	0.10	
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875	15 Jun 2027		
	150,000.000	Local	77.608840	116,413.26	72.001000	108,001.50	-8,411.76	0.04	
Original Face:	150,000.000	Base	77.608840	116,413.26	72.001000	108,001.50	-8,411.76	0.03	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	150,000.000	Local	86.431093	129,646.64	82.750000	124,125.00	-5,521.64	0.04	
Original Face:	150,000.000	Base	86.431093	129,646.64	82.750000	124,125.00	-5,521.64	0.03	
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103	23 Apr 2048		
	840,000.000	Local	104.911162	881,253.76	105.025000	882,210.00	956.24	0.29	
		Base	104.911162	881,253.76	105.025000	882,210.00	956.24	0.23	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	326,713.810	Local	100.470127	328,249.78	95.000000	310,378.12	-17,871.66	0.10	
		Base	100.470127	328,249.78	95.000000	310,378.12	-17,871.66	0.08	
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.75	01 May 2025		
	420,000.000	Local	97.403138	409,093.18	93.500000	392,700.00	-16,393.18	0.13	
		Base	97.403138	409,093.18	93.500000	392,700.00	-16,393.18	0.10	
74840LAB8	QUICKEN LOANS INC COMPANY GUAR 144A 01/28 5.25					5.25	15 Jan 2028		
	475,000.000	Local	93.068642	442,076.05	88.500000	420,375.00	-21,701.05	0.14	
		Base	93.068642	442,076.05	88.500000	420,375.00	-21,701.05	0.11	
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	117,661.180	Local	100.692191	118,475.62	96.583300	113,641.05	-4,834.57	0.04	
		Base	100.692191	118,475.62	96.583300	113,641.05	-4,834.57	0.03	
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	129,090.920	Local	99.800916	128,833.92	98.500000	127,154.56	-1,679.36	0.04	
		Base	99.800916	128,833.92	98.500000	127,154.56	-1,679.36	0.03	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.0	15 Mar 2023		
	430,000.000	Local	95.938267	412,534.55	88.000000	378,400.00	-34,134.55	0.13	
		Base	95.938267	412,534.55	88.000000	378,400.00	-34,134.55	0.10	

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75605NAQ3	REALOGY CORP TERM LOAN B	158,447.000	Local	100.798570	159,712.31	94.250000	149,336.30	-10,376.01	0.05
			Base	100.798570	159,712.31	94.250000	149,336.30	-10,376.01	0.04
75915QAC2	REGIONALCARE HOSPITAL PR SR SECURED 144A 05/23 8.25	230,000.000	Local	104.635613	240,661.91	101.000000	232,300.00	-8,361.91	0.08
			Base	104.635613	240,661.91	101.000000	232,300.00	-8,361.91	0.06
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS	333,852.520	Local	100.400545	335,189.75	95.150000	317,660.67	-17,529.08	0.10
			Base	100.400545	335,189.75	95.150000	317,660.67	-17,529.08	0.08
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B	228,270.440	Local	100.338730	229,043.66	95.000000	216,856.92	-12,186.74	0.07
			Base	100.338730	229,043.66	95.000000	216,856.92	-12,186.74	0.06
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625	250,000.000	Local	98.647580	246,618.95	91.000000	227,500.00	-19,118.95	0.08
			Base	98.647580	246,618.95	91.000000	227,500.00	-19,118.95	0.06
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017) RPT 2017 ROSS A 144A	1,010,000.000	Local	99.625992	1,006,222.52	99.583360	1,005,791.94	-430.58	0.33
		Original Face:	Base	99.625992	1,006,222.52	99.583360	1,005,791.94	-430.58	0.26
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6	100,000.000	Local	105.393730	105,393.73	101.210310	101,210.31	-4,183.42	0.03
			Base	105.393730	105,393.73	101.210310	101,210.31	-4,183.42	0.03
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR	200,000.000	Local	99.901280	199,802.56	103.500000	207,000.00	7,197.44	0.07
			Base	99.901280	199,802.56	103.500000	207,000.00	7,197.44	0.05
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125	120,000.000	Local	100.449975	120,539.97	96.956613	116,347.94	-4,192.03	0.04
			Base	100.449975	120,539.97	96.956613	116,347.94	-4,192.03	0.03
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4	266,460.700	Local	90.646767	241,538.01	98.248130	261,792.65	20,254.64	0.09
		Original Face:	Base	90.646767	241,538.01	98.248130	261,792.65	20,254.64	0.07

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78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A					3.02819	16 Dec 2041		
	600,000.000	Local		90.485150	542,910.90	97.424400	584,546.40	41,635.50	0.19
Original Face:	600,000.000	Base		90.485150	542,910.90	97.424400	584,546.40	41,635.50	0.15
78468VAA0	NEOVIA LOGISTICS SERVICE SR SECURED 144A 08/20 8.875					8.875	01 Aug 2020		
	400,000.000	Local		89.841443	359,365.77	87.000000	348,000.00	-11,365.77	0.11
		Base		89.841443	359,365.77	87.000000	348,000.00	-11,365.77	0.09
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625	01 Dec 2025		
	90,000.000	Local		94.124033	84,711.63	92.000000	82,800.00	-1,911.63	0.03
		Base		94.124033	84,711.63	92.000000	82,800.00	-1,911.63	0.02
80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125					5.125	08 Aug 2025		
	300,000.000	Local		99.917133	299,751.40	99.025000	297,075.00	-2,676.40	0.10
		Base		99.917133	299,751.40	99.025000	297,075.00	-2,676.40	0.08
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.75	15 Sep 2025		
	710,000.000	Local		95.888411	680,807.72	94.020400	667,544.84	-13,262.88	0.22
		Base		95.888411	680,807.72	94.020400	667,544.84	-13,262.88	0.17
80874YAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625	15 May 2021		
	450,000.000	Local		101.793931	458,072.69	94.750000	426,375.00	-31,697.69	0.14
		Base		101.793931	458,072.69	94.750000	426,375.00	-31,697.69	0.11
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.0	01 Dec 2022		
	420,000.000	Local		104.790850	440,121.57	101.500000	426,300.00	-13,821.57	0.14
		Base		104.790850	440,121.57	101.500000	426,300.00	-13,821.57	0.11
80874YAW0	SCIENTIFIC GAMES INTERNA SR SECURED 144A 10/25 5					5.0	15 Oct 2025		
	475,000.000	Local		96.723457	459,436.42	89.250000	423,937.50	-35,498.92	0.14
		Base		96.723457	459,436.42	89.250000	423,937.50	-35,498.92	0.11
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	326,979.110	Local		100.113937	327,351.66	93.650000	306,215.94	-21,135.72	0.10
		Base		100.113937	327,351.66	93.650000	306,215.94	-21,135.72	0.08
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	77,804.020	Local		99.798378	77,647.15	93.000000	72,357.74	-5,289.41	0.02
		Base		99.798378	77,647.15	93.000000	72,357.74	-5,289.41	0.02

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81720TAC9	REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25					6.25	23 May 2033		
	700,000.000	Local		87.929299	615,505.09	85.970000	601,790.00	-13,715.09	0.20
Original Face:	700,000.000	Base		87.929299	615,505.09	85.970000	601,790.00	-13,715.09	0.16
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.75	13 Mar 2048		
	1,190,000.000	Local		86.064567	1,024,168.35	82.700000	984,130.00	-40,038.35	0.33
Original Face:	1,190,000.000	Base		86.064567	1,024,168.35	82.700000	984,130.00	-40,038.35	0.25
817565BT0	SERVICE CORP INTL SR UNSECURED 04/27 7.5					7.5	01 Apr 2027		
	1,125,000.000	Local		112.573416	1,266,450.93	108.000000	1,215,000.00	-51,450.93	0.40
		Base		112.573416	1,266,450.93	108.000000	1,215,000.00	-51,450.93	0.31
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	90,760.280	Local		100.552797	91,262.00	97.625000	88,604.72	-2,657.28	0.03
		Base		100.552797	91,262.00	97.625000	88,604.72	-2,657.28	0.02
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.25	15 Feb 2025		
	490,000.000	Local		95.340194	467,166.95	85.500000	418,950.00	-48,216.95	0.14
		Base		95.340194	467,166.95	85.500000	418,950.00	-48,216.95	0.11
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.25	01 Feb 2025		
	400,000.000	Local		107.663208	430,652.83	105.720000	422,880.00	-7,772.83	0.14
		Base		107.663208	430,652.83	105.720000	422,880.00	-7,772.83	0.11
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	141,684.980	Local		100.000000	141,684.98	98.590600	139,688.07	-1,996.91	0.05
Original Face:	150,000.000	Base		100.000000	141,684.98	98.590600	139,688.07	-1,996.91	0.04
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	620,000.000	Local		98.831573	612,755.75	94.970000	588,814.00	-23,941.75	0.19
		Base		98.831573	612,755.75	94.970000	588,814.00	-23,941.75	0.15
847788AT3	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 02/23 5.125					5.125	01 Feb 2023		
	60,000.000	Local		99.934700	59,960.82	98.000000	58,800.00	-1,160.82	0.02
		Base		99.934700	59,960.82	98.000000	58,800.00	-1,160.82	0.02
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.75	15 Mar 2032		
	1,190,000.000	Local		112.114804	1,334,166.17	105.500000	1,255,450.00	-78,716.17	0.41
		Base		112.114804	1,334,166.17	105.500000	1,255,450.00	-78,716.17	0.33

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85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	575,000.000	Local		104.934384	603,372.71	102.625000	590,093.75	-13,278.96	0.19
		Base		104.934384	603,372.71	102.625000	590,093.75	-13,278.96	0.15
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125					7.125	15 Jun 2024		
	80,000.000	Local		98.653600	78,922.88	99.034000	79,227.20	304.32	0.03
		Base		98.653600	78,922.88	99.034000	79,227.20	304.32	0.02
85207UAK1	SPRINT CORP COMPANY GUAR 03/26 7.625					7.625	01 Mar 2026		
	140,000.000	Local		100.000000	140,000.00	98.750000	138,250.00	-1,750.00	0.05
		Base		100.000000	140,000.00	98.750000	138,250.00	-1,750.00	0.04
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					3.21513	25 Sep 2034		
	113,250.520	Local		96.391451	109,163.82	99.434760	112,610.38	3,446.56	0.04
	Original Face: 560,000.000	Base		96.391451	109,163.82	99.434760	112,610.38	3,446.56	0.03
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					3.03513	25 Sep 2035		
	474,001.560	Local		93.742324	444,340.08	99.562050	471,925.67	27,585.59	0.16
	Original Face: 620,000.000	Base		93.742324	444,340.08	99.562050	471,925.67	27,585.59	0.12
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.87	20 Jul 2048		
	900,000.000	Local		100.659300	905,933.70	102.085938	918,773.44	12,839.74	0.30
	Original Face: 900,000.000	Base		100.659300	905,933.70	102.085938	918,773.44	12,839.74	0.24
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6					6.0	15 Jan 2029		
	890,000.000	Local		101.031634	899,181.54	102.050000	908,245.00	9,063.46	0.30
		Base		101.031634	899,181.54	102.050000	908,245.00	9,063.46	0.24
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.5	15 Jan 2026		
	660,000.000	Local		104.219524	687,848.86	102.000000	673,200.00	-14,648.86	0.22
		Base		104.219524	687,848.86	102.000000	673,200.00	-14,648.86	0.17
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.75	01 Feb 2028		
	140,000.000	Local		100.000000	140,000.00	90.500000	126,700.00	-13,300.00	0.04
		Base		100.000000	140,000.00	90.500000	126,700.00	-13,300.00	0.03
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.25	15 Nov 2023		
	210,000.000	Local		95.406971	200,354.64	92.625000	194,512.50	-5,842.14	0.06
		Base		95.406971	200,354.64	92.625000	194,512.50	-5,842.14	0.05

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87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303	30 May 2024		
	1,560,000.000	Local		94.978172	1,481,659.48	95.000000	1,482,000.00	340.52	0.49
		Base		94.978172	1,481,659.48	95.000000	1,482,000.00	340.52	0.38
88033GCP3	TENET HEALTHCARE CORP SECURED 144A 01/22 7.5					7.5	01 Jan 2022		
	100,000.000	Local		103.750000	103,750.00	101.500000	101,500.00	-2,250.00	0.03
		Base		103.750000	103,750.00	101.500000	101,500.00	-2,250.00	0.03
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375	15 Apr 2027		
	840,000.000	Local		101.421643	851,941.80	99.000000	831,600.00	-20,341.80	0.27
		Base		101.421643	851,941.80	99.000000	831,600.00	-20,341.80	0.22
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	0.000	Local		0.000000	9.44	0.000000	0.00	-9.44	0.00
		Base		0.000000	9.44	0.000000	0.00	-9.44	0.00
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.8	21 Jul 2023		
	220,000.000	Local		89.282655	196,421.84	86.124553	189,474.02	-6,947.82	0.06
		Base		89.282655	196,421.84	86.124553	189,474.02	-6,947.82	0.05
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B						14 Dec 2023		
	108,614.600	Local		100.748758	109,427.86	96.291700	104,586.84	-4,841.02	0.03
		Base		100.748758	109,427.86	96.291700	104,586.84	-4,841.02	0.03
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					4.38325	11 Nov 2034		
	908,860.980	Local		100.731809	915,512.11	98.438970	894,673.39	-20,838.72	0.30
Original Face:	1,050,000.000	Base		100.731809	915,512.11	98.438970	894,673.39	-20,838.72	0.23
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	60,000.000	Local		96.419017	57,851.41	95.505554	57,303.33	-548.08	0.02
		Base		96.419017	57,851.41	95.505554	57,303.33	-548.08	0.01
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	365,189.880	Local		100.041740	365,342.31	96.100000	350,947.47	-14,394.84	0.12
		Base		100.041740	365,342.31	96.100000	350,947.47	-14,394.84	0.09
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.75	02 May 2025		
	1,090,000.000	Local		91.785937	1,000,466.71	90.876000	990,548.40	-9,918.31	0.33
		Base		91.785937	1,000,466.71	90.876000	990,548.40	-9,918.31	0.26

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90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		
	110,000.000	Local	93.775309	103,152.84	91.203100	100,323.41	-2,829.43	0.03	
		Base	93.775309	103,152.84	91.203100	100,323.41	-2,829.43	0.03	
90266UAC7	UFC HLDGS LLC TERM LOAN						18 Aug 2023		
	444,862.240	Local	100.101371	445,313.20	97.357100	433,104.98	-12,208.22	0.14	
		Base	100.101371	445,313.20	97.357100	433,104.98	-12,208.22	0.11	
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375	15 Jan 2025		
	500,000.000	Local	96.518444	482,592.22	93.512000	467,560.00	-15,032.22	0.15	
		Base	96.518444	482,592.22	93.512000	467,560.00	-15,032.22	0.12	
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	510,000.000	Local	98.204439	500,842.64	98.603925	502,880.02	2,037.38	0.17	
		Base	98.204439	500,842.64	98.603925	502,880.02	2,037.38	0.13	
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	290,000.000	Local	100.971690	292,817.90	98.604624	285,953.41	-6,864.49	0.09	
		Base	100.971690	292,817.90	98.604624	285,953.41	-6,864.49	0.07	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	2,760,000.000	Local	92.654130	2,557,253.98	90.900000	2,508,840.00	-48,413.98	0.83	
		Base	92.654130	2,557,253.98	90.900000	2,508,840.00	-48,413.98	0.65	
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.6	30 Jan 2025		
	240,000.000	Local	101.288138	243,091.53	95.400000	228,960.00	-14,131.53	0.08	
		Base	101.288138	243,091.53	95.400000	228,960.00	-14,131.53	0.06	
911365BC7	UNITED RENTALS NORTH AM SECURED 07/23 4.625					4.625	15 Jul 2023		
	80,000.000	Local	99.198313	79,358.65	98.125000	78,500.00	-858.65	0.03	
		Base	99.198313	79,358.65	98.125000	78,500.00	-858.65	0.02	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875	15 Jan 2028		
	1,845,000.000	Local	92.506207	1,706,739.52	87.750000	1,618,987.50	-87,752.02	0.53	
		Base	92.506207	1,706,739.52	87.750000	1,618,987.50	-87,752.02	0.42	
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.5	15 Dec 2026		
	100,000.000	Local	100.000000	100,000.00	98.500000	98,500.00	-1,500.00	0.03	
		Base	100.000000	100,000.00	98.500000	98,500.00	-1,500.00	0.03	

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912810RZ3	US TREASURY N/B 11/47 2.75					2.75	15 Nov 2047		
	1,000,000.000	Local		93.382636	933,826.36	94.621094	946,210.94	12,384.58	0.31
		Base		93.382636	933,826.36	94.621094	946,210.94	12,384.58	0.24
912810SC3	US TREASURY N/B 05/48 3.125					3.125	15 May 2048		
	1,760,000.000	Local		101.533456	1,786,988.82	101.898438	1,793,412.51	6,423.69	0.59
		Base		101.533456	1,786,988.82	101.898438	1,793,412.51	6,423.69	0.46
9128282T6	US TREASURY N/B 08/19 1.25					1.25	31 Aug 2019		
	5,130,000.000	Local		99.128634	5,085,298.94	99.097656	5,083,709.75	-1,589.19	1.68
		Base		99.128634	5,085,298.94	99.097656	5,083,709.75	-1,589.19	1.32
9128283F5	US TREASURY N/B 11/27 2.25					2.25	15 Nov 2027		
	2,180,000.000	Local		94.433614	2,058,652.78	96.597656	2,105,828.90	47,176.12	0.70
		Base		94.433614	2,058,652.78	96.597656	2,105,828.90	47,176.12	0.55
912828W97	US TREASURY N/B 03/19 1.25					1.25	31 Mar 2019		
	19,730,000.000	Local		99.716446	19,674,054.85	99.714506	19,673,672.03	-382.82	6.50
		Base		99.716446	19,674,054.85	99.714506	19,673,672.03	-382.82	5.09
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		
	240,000.000	Local		99.965079	239,916.19	99.070121	237,768.29	-2,147.90	0.08
		Base		99.965079	239,916.19	99.070121	237,768.29	-2,147.90	0.06
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75					6.75	15 Sep 2022		
	240,000.000	Local		101.032546	242,478.11	99.500000	238,800.00	-3,678.11	0.08
		Base		101.032546	242,478.11	99.500000	238,800.00	-3,678.11	0.06
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125	15 May 2023		
	290,000.000	Local		95.270952	276,285.76	89.750000	260,275.00	-16,010.76	0.09
		Base		95.270952	276,285.76	89.750000	260,275.00	-16,010.76	0.07
914906AS1	UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125					5.125	15 Feb 2025		
	475,000.000	Local		92.669794	440,181.52	87.750000	416,812.50	-23,369.02	0.14
		Base		92.669794	440,181.52	87.750000	416,812.50	-23,369.02	0.11
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	205,008.840	Local		99.911092	204,826.57	90.050000	184,610.46	-20,216.11	0.06
		Base		99.911092	204,826.57	90.050000	184,610.46	-20,216.11	0.05

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91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.0	15 Feb 2028		
	1,090,000.000	Local		93.793086	1,022,344.64	92.250000	1,005,525.00	-16,819.64	0.33
		Base		93.793086	1,022,344.64	92.250000	1,005,525.00	-16,819.64	0.26
91911KAE2	BAUSCH HEALTH COS INC COMPANY GUAR 144A 03/23 5.5					5.5	01 Mar 2023		
	450,000.000	Local		95.299527	428,847.87	91.500000	411,750.00	-17,097.87	0.14
		Base		95.299527	428,847.87	91.500000	411,750.00	-17,097.87	0.11
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	370,000.000	Local		101.561614	375,777.97	115.500000	427,350.00	51,572.03	0.14
		Base		101.561614	375,777.97	115.500000	427,350.00	51,572.03	0.11
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	440,000.000	Local		106.733239	469,626.25	108.000000	475,200.00	5,573.75	0.16
		Base		106.733239	469,626.25	108.000000	475,200.00	5,573.75	0.12
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	180,000.000	Local		93.901528	169,022.75	93.725448	168,705.81	-316.94	0.06
		Base		93.901528	169,022.75	93.725448	168,705.81	-316.94	0.04
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.474813	236,115.81	95.575000	224,601.25	-11,514.56	0.07
		Base		100.474813	236,115.81	95.575000	224,601.25	-11,514.56	0.06
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875	15 Sep 2027		
	770,000.000	Local		98.420209	757,835.61	93.250000	718,025.00	-39,810.61	0.24
		Base		98.420209	757,835.61	93.250000	718,025.00	-39,810.61	0.19
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375	30 May 2028		
	350,000.000	Local		98.994640	346,481.24	97.006860	339,524.01	-6,957.23	0.11
		Base		98.994640	346,481.24	97.006860	339,524.01	-6,957.23	0.09
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	110,000.000	Local		100.230591	110,253.65	93.883619	103,271.98	-6,981.67	0.03
		Base		100.230591	110,253.65	93.883619	103,271.98	-6,981.67	0.03
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513	15 May 2047		
	400,000.000	Local		99.985428	399,941.71	96.246320	384,985.28	-14,956.43	0.13
Original Face:	400,000.000	Base		99.985428	399,941.71	96.246320	384,985.28	-14,956.43	0.10

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92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.757598	15 Sep 2057		
	900,000.000	Local		96.395617	867,560.55	94.750410	852,753.69	-14,806.86	0.28
Original Face:	900,000.000	Base		96.395617	867,560.55	94.750410	852,753.69	-14,806.86	0.22
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625	20 Sep 2048		
	500,000.000	Local		97.702384	488,511.92	97.482852	487,414.26	-1,097.66	0.16
		Base		97.702384	488,511.92	97.482852	487,414.26	-1,097.66	0.13
933NMR11	AMERICAN MEDIA INC BRIDGE TERM LOAN						30 Sep 2019		
	430,000.000	Local		98.782591	424,765.14	100.000000	430,000.00	5,234.86	0.14
		Base		98.782591	424,765.14	100.000000	430,000.00	5,234.86	0.11
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5					5.5	15 Feb 2026		
	670,000.000	Local		96.661836	647,634.30	92.000000	616,400.00	-31,234.30	0.20
		Base		96.661836	647,634.30	92.000000	616,400.00	-31,234.30	0.16
948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625	01 Dec 2025		
	700,000.000	Local		108.575854	760,030.98	102.000000	714,000.00	-46,030.98	0.24
		Base		108.575854	760,030.98	102.000000	714,000.00	-46,030.98	0.18
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local		99.846021	189,707.44	98.366504	186,896.36	-2,811.08	0.06
		Base		99.846021	189,707.44	98.366504	186,896.36	-2,811.08	0.05
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458	15 Aug 2050		
	1,900,000.000	Local		99.196336	1,884,730.38	98.607880	1,873,549.72	-11,180.66	0.62
Original Face:	1,900,000.000	Base		99.196336	1,884,730.38	98.607880	1,873,549.72	-11,180.66	0.49
958102AN5	WESTERN DIGITAL CORP COMPANY GUAR 144A 02/24 1.5					1.5	01 Feb 2024		
	80,000.000	Local		87.896788	70,317.43	81.040100	64,832.08	-5,485.35	0.02
		Base		87.896788	70,317.43	81.040100	64,832.08	-5,485.35	0.02
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	172,728.070	Local		100.311663	173,266.40	95.166700	164,379.60	-8,886.80	0.05
		Base		100.311663	173,266.40	95.166700	164,379.60	-8,886.80	0.04
963RKK112	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
	153,280.120	Local		100.480519	154,016.66	98.375000	150,789.32	-3,227.34	0.05
		Base		100.480519	154,016.66	98.375000	150,789.32	-3,227.34	0.04

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96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7				7.0	15 Aug 2022		
		230,000.000	Local 100.800522	231,841.20	99.000000	227,700.00	-4,141.20	0.08
			Base 100.800522	231,841.20	99.000000	227,700.00	-4,141.20	0.06
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
		1,910,000.000	Local 127.306439	2,431,552.99	130.095723	2,484,828.31	53,275.32	0.82
			Base 127.306439	2,431,552.99	130.095723	2,484,828.31	53,275.32	0.64
97381LAE8	WINDSTREAM SRVC / FIN SECURED 144A 06/24 10.5				10.5	30 Jun 2024		
		330,000.000	Local 91.266706	301,180.13	76.000000	250,800.00	-50,380.13	0.08
			Base 91.266706	301,180.13	76.000000	250,800.00	-50,380.13	0.06
97417AAB6	WINK HOLDCO INC TERM LOAN					02 Dec 2024		
		66,528.000	Local 100.876187	67,110.91	94.416700	62,813.54	-4,297.37	0.02
			Base 100.876187	67,110.91	94.416700	62,813.54	-4,297.37	0.02
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
		250,000.000	Local 109.668136	274,170.34	104.500000	261,250.00	-12,920.34	0.09
			Base 109.668136	274,170.34	104.500000	261,250.00	-12,920.34	0.07
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75				5.75	01 Jun 2026		
		30,000.000	Local 100.000000	30,000.00	90.500000	27,150.00	-2,850.00	0.01
			Base 100.000000	30,000.00	90.500000	27,150.00	-2,850.00	0.01
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B					30 May 2025		
		329,175.000	Local 100.150510	329,670.44	95.875000	315,596.53	-14,073.91	0.10
			Base 100.150510	329,670.44	95.875000	315,596.53	-14,073.91	0.08
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018					24 Feb 2025		
		0.000	Local 0.000000	33.92	0.000000	0.00	-33.92	0.00
			Base 0.000000	33.92	0.000000	0.00	-33.92	0.00
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
		700,000.000	Local 96.840149	677,881.04	97.825037	684,775.26	6,894.22	0.23
			Base 96.840149	677,881.04	97.825037	684,775.26	6,894.22	0.18
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75				5.75	14 Jul 2026		
		450,000.000	Local 101.480942	456,664.24	102.000000	459,000.00	2,335.76	0.15
			Base 101.480942	456,664.24	102.000000	459,000.00	2,335.76	0.12

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ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625	12 Nov 2023		
	250,000.000	Local		103.304796	258,261.99	102.710300	256,775.75	-1,486.24	0.08
		Base		103.304796	258,261.99	102.710300	256,775.75	-1,486.24	0.07
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375	19 Jun 2024		
	400,000.000	Local		101.001863	404,007.45	100.137600	400,550.40	-3,457.05	0.13
		Base		101.001863	404,007.45	100.137600	400,550.40	-3,457.05	0.10
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125	18 Jan 2026		
	210,000.000	Local		102.387729	215,014.23	95.376000	200,289.60	-14,724.63	0.07
	Original Face: 210,000.000	Base		102.387729	215,014.23	95.376000	200,289.60	-14,724.63	0.05
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.5	22 Oct 2025		
	430,000.000	Local		99.584630	428,213.91	95.762000	411,776.60	-16,437.31	0.14
		Base		99.584630	428,213.91	95.762000	411,776.60	-16,437.31	0.11
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125	21 Jul 2025		
	410,000.000	Local		99.730427	408,894.75	105.712400	433,420.84	24,526.09	0.14
		Base		99.730427	408,894.75	105.712400	433,420.84	24,526.09	0.11
ACI0NWD13	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75					10.75	28 Mar 2022		
	200,000.000	Local		100.000000	200,000.00	100.875000	201,750.00	1,750.00	0.07
		Base		100.000000	200,000.00	100.875000	201,750.00	1,750.00	0.05
ACI0VJD70	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/23 8.75					8.75	02 Jun 2023		
	270,000.000	Local		95.283463	257,265.35	93.250000	251,775.00	-5,490.35	0.08
		Base		95.283463	257,265.35	93.250000	251,775.00	-5,490.35	0.07
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625	02 Jun 2027		
	800,000.000	Local		92.515444	740,123.55	90.500000	724,000.00	-16,123.55	0.24
		Base		92.515444	740,123.55	90.500000	724,000.00	-16,123.55	0.19
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625	15 Jan 2025		
	320,000.000	Local		106.342141	340,294.85	97.750000	312,800.00	-27,494.85	0.10
		Base		106.342141	340,294.85	97.750000	312,800.00	-27,494.85	0.08
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	231,907.130	Local		100.293786	232,588.44	95.041700	220,408.48	-12,179.96	0.07
		Base		100.293786	232,588.44	95.041700	220,408.48	-12,179.96	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9					9.0	15 Dec 2025		
	700,000.000	Local		100.000000	700,000.00	99.500000	696,500.00	-3,500.00	0.23
		Base		100.000000	700,000.00	99.500000	696,500.00	-3,500.00	0.18
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY						30 Sep 2025		
	330,000.000	Local		100.234506	330,773.87	96.281200	317,727.96	-13,045.91	0.10
		Base		100.234506	330,773.87	96.281200	317,727.96	-13,045.91	0.08
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375					7.375	01 May 2026		
	250,000.000	Local		101.983340	254,958.35	91.750000	229,375.00	-25,583.35	0.08
		Base		101.983340	254,958.35	91.750000	229,375.00	-25,583.35	0.06
G0086CAA1	ADIENT GLOBAL HOLDINGS COMPANY GUAR REGS 08/26 4.875					4.875	15 Aug 2026		
	400,000.000	Local		100.400338	401,601.35	76.500000	306,000.00	-95,601.35	0.10
		Base		100.400338	401,601.35	76.500000	306,000.00	-95,601.35	0.08
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25					7.25	04 Apr 2021		
	250,000.000	Local		101.273372	253,183.43	100.048600	250,121.50	-3,061.93	0.08
		Base		101.273372	253,183.43	100.048600	250,121.50	-3,061.93	0.06
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25					7.25	15 May 2021		
	460,000.000	Local		96.127167	442,184.97	81.000000	372,600.00	-69,584.97	0.12
		Base		96.127167	442,184.97	81.000000	372,600.00	-69,584.97	0.10
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75					4.75	15 Dec 2021		
	100,000.000	Local		101.093790	101,093.79	99.250000	99,250.00	-1,843.79	0.03
		Base		101.093790	101,093.79	99.250000	99,250.00	-1,843.79	0.03
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.5	15 Feb 2024		
	410,000.000	Local		103.757161	425,404.36	96.500000	395,650.00	-29,754.36	0.13
		Base		103.757161	425,404.36	96.500000	395,650.00	-29,754.36	0.10
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375	17 Oct 2023		
	350,000.000	Local		101.668609	355,840.13	102.231400	357,809.90	1,969.77	0.12
		Base		101.668609	355,840.13	102.231400	357,809.90	1,969.77	0.09
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K						15 Jan 2026		
	325,495.000	Local		100.172467	326,056.37	94.600000	307,918.27	-18,138.10	0.10
		Base		100.172467	326,056.37	94.600000	307,918.27	-18,138.10	0.08

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L0179ZAA2	ALTICE LUXEMBOURG SA COMPANY GUAR REGS 05/22 7.75					7.75	15 May 2022		
	200,000.000	Local	93.291865	186,583.73	91.000000	182,000.00	-4,583.73	0.06	
		Base	93.291865	186,583.73	91.000000	182,000.00	-4,583.73	0.05	
L9308UAL4	TRAVELPORT FIN (LUXEMBOURG) TERM LOAN						17 Mar 2025		
	600,000.000	Local	98.868750	593,212.50	98.035700	588,214.20	-4,998.30	0.19	
		Base	98.868750	593,212.50	98.035700	588,214.20	-4,998.30	0.15	
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.0	30 Sep 2026		
	420,000.000	Local	107.119062	449,900.06	102.000000	428,400.00	-21,500.06	0.14	
		Base	107.119062	449,900.06	102.000000	428,400.00	-21,500.06	0.11	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.75	02 Nov 2026		
	460,000.000	Local	100.180520	460,830.39	96.650000	444,590.00	-16,240.39	0.15	
		Base	100.180520	460,830.39	96.650000	444,590.00	-16,240.39	0.12	
P1910W NX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.5	15 Feb 2023		
	2,430,000.000	Local	84.430205	2,051,653.98	80.500000	1,956,150.00	-95,503.98	0.65	
Original Face:	2,430,000.000	Base	84.430205	2,051,653.98	80.500000	1,956,150.00	-95,503.98	0.51	
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					9.95	09 Jun 2021		
	200,000.000	Local	96.902780	193,805.56	94.000000	188,000.00	-5,805.56	0.06	
Original Face:	200,000.000	Base	96.902780	193,805.56	94.000000	188,000.00	-5,805.56	0.05	
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875					3.875	22 Sep 2019		
	790,000.000	Local	100.327111	792,584.18	100.412669	793,260.09	675.91	0.26	
		Base	100.327111	792,584.18	100.412669	793,260.09	675.91	0.21	
P5178RAC2	HONDURAS GOVERNMENT SR UNSECURED REGS 01/27 6.25					6.25	19 Jan 2027		
	610,000.000	Local	101.377318	618,401.64	98.760000	602,436.00	-15,965.64	0.20	
		Base	101.377318	618,401.64	98.760000	602,436.00	-15,965.64	0.16	
P8054QAM5	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75					10.75	28 Mar 2022		
	200,000.000	Local	104.592100	209,184.20	100.875000	201,750.00	-7,434.20	0.07	
		Base	104.592100	209,184.20	100.875000	201,750.00	-7,434.20	0.05	
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.5	23 Mar 2021		
	1,340,000.000	Local	99.612599	1,334,808.83	98.750000	1,323,250.00	-11,558.83	0.44	
		Base	99.612599	1,334,808.83	98.750000	1,323,250.00	-11,558.83	0.34	

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U04503AC9	ASHTREAD CAPITAL INC SECURED REGS 08/25 4.125					4.125	15 Aug 2025		
	200,000.000	Local		98.391480	196,782.96	91.500000	183,000.00	-13,782.96	0.06
		Base		98.391480	196,782.96	91.500000	183,000.00	-13,782.96	0.05
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.5	15 May 2025		
	500,000.000	Local		101.717848	508,589.24	86.000000	430,000.00	-78,589.24	0.14
		Base		101.717848	508,589.24	86.000000	430,000.00	-78,589.24	0.11
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.5	01 Apr 2025		
	100,000.000	Local		100.306910	100,306.91	94.250000	94,250.00	-6,056.91	0.03
		Base		100.306910	100,306.91	94.250000	94,250.00	-6,056.91	0.02
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875	15 May 2026		
	620,000.000	Local		99.154410	614,757.34	90.125000	558,775.00	-55,982.34	0.18
		Base		99.154410	614,757.34	90.125000	558,775.00	-55,982.34	0.14
U2937LAD6	EP ENER/EVEREST ACQ FIN SECURED REGS 02/25 8					8.0	15 Feb 2025		
	250,000.000	Local		77.211820	193,029.55	41.250000	103,125.00	-89,904.55	0.03
		Base		77.211820	193,029.55	41.250000	103,125.00	-89,904.55	0.03
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875	01 Nov 2026		
	210,000.000	Local		101.797629	213,775.02	96.000000	201,600.00	-12,175.02	0.07
		Base		101.797629	213,775.02	96.000000	201,600.00	-12,175.02	0.05
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625	15 Oct 2025		
	200,000.000	Local		106.305800	212,611.60	101.250000	202,500.00	-10,111.60	0.07
		Base		106.305800	212,611.60	101.250000	202,500.00	-10,111.60	0.05
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025		
	400,000.000	Local		97.287973	389,151.89	93.500000	374,000.00	-15,151.89	0.12
		Base		97.287973	389,151.89	93.500000	374,000.00	-15,151.89	0.10
U74935AF1	URBAN ONE INC SR SECURED REGS 04/22 7.375					7.375	15 Apr 2022		
	250,000.000	Local		101.102588	252,756.47	94.500000	236,250.00	-16,506.47	0.08
		Base		101.102588	252,756.47	94.500000	236,250.00	-16,506.47	0.06
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875	15 Apr 2040		
	750,000.000	Local		117.627312	882,204.84	104.500000	783,750.00	-98,454.84	0.26
		Base		117.627312	882,204.84	104.500000	783,750.00	-98,454.84	0.20

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U87286AD9	TAYLOR MORR COMM/HLDGS COMPANY GUAR REGS 03/24 5.625					5.625	01 Mar 2024		
	330,000.000	Local		103.073815	340,143.59	95.000000	313,500.00	-26,643.59	0.10
		Base		103.073815	340,143.59	95.000000	313,500.00	-26,643.59	0.08
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.75	29 Apr 2025		
	210,000.000	Local		102.435219	215,113.96	93.066724	195,440.12	-19,673.84	0.06
		Base		102.435219	215,113.96	93.066724	195,440.12	-19,673.84	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125	18 Jan 2026		
	700,000.000	Local		99.463826	696,246.78	95.376000	667,632.00	-28,614.78	0.22
Original Face:	700,000.000	Base		99.463826	696,246.78	95.376000	667,632.00	-28,614.78	0.17
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.5	22 Oct 2025		
	300,000.000	Local		96.701853	290,105.56	95.762000	287,286.00	-2,819.56	0.09
		Base		96.701853	290,105.56	95.762000	287,286.00	-2,819.56	0.07
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.25	17 Jan 2042		
	3,980,000.000	Local		100.388860	3,995,476.62	100.366300	3,994,578.74	-897.88	1.32
		Base		100.388860	3,995,476.62	100.366300	3,994,578.74	-897.88	1.03
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125					8.125	15 Nov 2021		
	500,000.000	Local		94.006296	470,031.48	75.000000	375,000.00	-95,031.48	0.12
		Base		94.006296	470,031.48	75.000000	375,000.00	-95,031.48	0.10
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125	21 Jul 2025		
	360,000.000	Local		106.099606	381,958.58	105.712400	380,564.64	-1,393.94	0.13
		Base		106.099606	381,958.58	105.712400	380,564.64	-1,393.94	0.10
US DOLLAR Total									
	217,428,981.200	Local			213,072,210.00		207,254,882.99	-5,817,327.01	68.49
Original Face:	114,130,817.240	Base			213,072,209.21		207,254,882.99	-5,817,326.22	53.65
FIXED INCOME Total									
	98,598,362,981.200	Base			243,711,576.44		235,592,826.98	-8,118,749.46	60.99
Original Face:	116,240,817.240								

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OPTIONS PURCHASED - CALLS

US DOLLAR							Exchange Rate:	1.000000
AEI155572	USEUC9777 USD CALL EUR PUT 1.1 JAN19 1.1475 CALL					11 Jan 2019		
1,780,000.000	1,780,000.000	Local	0.008864	15,778.22	0.006170	10,982.60	-4,795.62	0.00
		Base	0.008864	15,778.22	0.006170	10,982.60	-4,795.62	0.00
AEI196717	USEUC9781 USD CALL EUR PUT 1.1 FEB19 1.14 CALL					07 Feb 2019		
3,620,000.000	3,620,000.000	Local	0.008468	30,654.16	0.006692	24,225.04	-6,429.12	0.01
		Base	0.008468	30,654.16	0.006692	24,225.04	-6,429.12	0.01
AEI242461	USAUC0027 USD CALL AUD PUT 0.7 JAN19 .7218 CALL					08 Jan 2019		
990,000.000	990,000.000	Local	0.010510	10,404.90	0.023837	23,598.63	13,193.73	0.01
		Base	0.010510	10,404.90	0.023837	23,598.63	13,193.73	0.01
US DOLLAR Total								
6,390,000.000	6,390,000.000	Local		56,837.28		58,806.27	1,968.99	0.02
		Base		56,837.28		58,806.27	1,968.99	0.02
OPTIONS PURCHASED - CALLS Total								
6,390,000.000	6,390,000.000	Base		56,837.28		58,806.27	1,968.99	0.02

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WESTERN ASSET MANAGEMENT COMPANY
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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
99ZX43994	9WP024848 SWAPTION PAYER 3.15 230202 3.15 PUT					02 Feb 2023				
7,230,000.000	7,230,000.000	Local	5.130000	370,899.00	3.883309	280,763.24	-90,135.76	0.09		
		Base	5.130000	370,899.00	3.883309	280,763.24	-90,135.76	0.07		
ADI16LDD6	S+P EMINI 3RD WK JAN19P 2450 JAN19 2450 PUT					18 Jan 2019				
800.000	16.000	Local	24.292000	19,433.60	35.000000	28,000.00	8,566.40	0.01		
		Base	24.292000	19,433.60	35.000000	28,000.00	8,566.40	0.01		
ADI16MDW2	S+P EMINI 3RD WK JAN19P 2400 JAN19 2400 PUT					18 Jan 2019				
3,650.000	73.000	Local	20.131041	73,478.30	23.250000	84,862.50	11,384.20	0.03		
		Base	20.131041	73,478.30	23.250000	84,862.50	11,384.20	0.02		
ADI16N5B5	US 5YR FUTR OPTN FEB19P 112 JAN19 112 PUT					25 Jan 2019				
15,000.000	15.000	Local	0.165793	2,486.90	0.007813	117.20	-2,369.70	0.00		
		Base	0.165793	2,486.90	0.007813	117.20	-2,369.70	0.00		
ADI16TH45	S+P EMINI 3RD WK JAN19P 2300 JAN19 2300 PUT					18 Jan 2019				
600.000	12.000	Local	25.042000	15,025.20	9.750000	5,850.00	-9,175.20	0.00		
		Base	25.042000	15,025.20	9.750000	5,850.00	-9,175.20	0.00		
ADI16VS14	US 10YR FUT OPTN FEB19P 121 JAN19 121 PUT					25 Jan 2019				
42,000.000	42.000	Local	0.329855	13,853.91	0.171875	7,218.75	-6,635.16	0.00		
		Base	0.329855	13,853.91	0.171875	7,218.75	-6,635.16	0.00		
ADI16WQ71	US 5YR FUTR OPTN FEB19P 113 JAN19 113 PUT					25 Jan 2019				
41,000.000	41.000	Local	0.142355	5,836.56	0.023438	960.96	-4,875.60	0.00		
		Base	0.142355	5,836.56	0.023438	960.96	-4,875.60	0.00		
ADI177ZL4	S+P EMINI 3RD WK FEB19P 2300 FEB19 2300 PUT					15 Feb 2019				
1,650.000	33.000	Local	49.117758	81,044.30	25.250000	41,662.50	-39,381.80	0.01		
		Base	49.117758	81,044.30	25.250000	41,662.50	-39,381.80	0.01		
AEI177535	USGBP0021 USD PUT GBP CALL 1.3 JAN19 1.3165 PUT					28 Jan 2019				
1,400,000.000	1,400,000.000	Local	0.010170	14,238.00	0.003360	4,704.00	-9,534.00	0.00		
		Base	0.010170	14,238.00	0.003360	4,704.00	-9,534.00	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: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI186510	USMXP0192 USD PUT MXN CALL 20. JAN19 20 PUT					31 Jan 2019		
1,680,000.000	1,680,000.000	Local	0.016160	27,148.80	0.022358	37,561.44	10,412.64	0.01
		Base	0.016160	27,148.80	0.022358	37,561.44	10,412.64	0.01
US DOLLAR Total								
10,414,700.000	10,310,232.000	Local		623,444.57		491,700.59	-131,743.98	0.16
		Base		623,444.57		491,700.59	-131,743.98	0.13
OPTIONS PURCHASED - PUTS Total								
10,414,700.000	10,310,232.000	Base		623,444.57		491,700.59	-131,743.98	0.13

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI170VD1	US 5YR FUTR OPTN FEB19C 114.2 JAN19 114.25 CALL					25 Jan 2019			
-41,000.000	-41.000	Local	0.138895	-5,694.70	0.593750	-24,343.75	-18,649.05	0.01	
		Base	0.138895	-5,694.70	0.593750	-24,343.75	-18,649.05	0.01	
AEI186528	USMXC0115 USD CALL MXN PUT 21. JAN19 21.5 CALL					31 Jan 2019			
-1,680,000.000	-1,680,000.000	Local	0.017370	-29,181.60	0.001227	-2,061.36	27,120.24	0.00	
		Base	0.017370	-29,181.60	0.001227	-2,061.36	27,120.24	0.00	
AEI246819	USEUC9783 USD CALL EUR PUT JAN19 1.127 CALL					11 Jan 2019			
-2,000,000.000	-2,000,000.000	Local	0.004587	-9,174.00	0.000560	-1,120.00	8,054.00	0.00	
		Base	0.004587	-9,174.00	0.000560	-1,120.00	8,054.00	0.00	
AEI257261	USEUC9784 USD CALL/EUR PUT 1.1 FEB19 1.1211 CALL					07 Feb 2019			
-3,620,000.000	-3,620,000.000	Local	0.006300	-22,806.00	0.002229	-8,068.98	14,737.02	0.00	
		Base	0.006300	-22,806.00	0.002229	-8,068.98	14,737.02	0.00	
US DOLLAR Total									
-7,341,000.000	-7,300,041.000	Local		-66,856.30		-35,594.09	31,262.21	0.01	
		Base		-66,856.30		-35,594.09	31,262.21	0.01	
OPTIONS WRITTEN - CALLS Total									
-7,341,000.000	-7,300,041.000	Base		-66,856.30		-35,594.09	31,262.21	0.01	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
ADI178H40	S+P EMINI 3RD WK FEB19P 2100 FEB19 2100 PUT					15 Feb 2019		
-1,650.000		-33.000	Local 17.851939	-29,455.70	7.750000	-12,787.50	16,668.20	0.00
			Base 17.851939	-29,455.70	7.750000	-12,787.50	16,668.20	0.00
US DOLLAR Total								
-1,650.000		-33.000	Local	-29,455.70		-12,787.50	16,668.20	0.00
			Base	-29,455.70		-12,787.50	16,668.20	0.00
OPTIONS WRITTEN - PUTS Total								
-1,650.000		-33.000	Base	-29,455.70		-12,787.50	16,668.20	0.00

SWAPS FIXED INCOME

EURO CURRENCY							Exchange Rate:	0.872791
GERMANY								
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047		
		78,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.005409	4.23	0.000000	0.00	-4.23	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.266	23 Aug 2047		
		-78,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.006496	5.08	0.000000	0.00	-5.08	0.00
GERMANY Total								
			Base	9.31		0.00	-9.31	0.00
UNITED STATES OF AMERICA (THE)								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		78,200.000	Local 100.056701	78,244.34	100.000000	78,200.00	-44.34	6.26
			Base 118.129143	92,376.99	114.574967	89,597.62	-2,779.37	0.02
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
		-78,200.000	Local 100.000000	-78,200.00	102.827226	-80,410.89	-2,210.89	6.44

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	118.063760	-92,325.86	117.814260	-92,130.75	195.11	0.02
UNITED STATES OF AMERICA (THE) Total								
		Base		51.13		-2,533.13	-2,584.26	0.05
EURO CURRENCY Total								
		Local		44.34		-2,210.89	-2,255.23	12.70
		Base		60.44		-2,533.13	-2,593.57	0.05
MEXICAN PESO							Exchange Rate:	19.651750
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.3505	05 Apr 2021		
	138,090,000.000	Local	99.989066	138,074,901.90	97.390654	134,486,754.11	-3,588,147.79	28.65
		Base	5.487689	7,577,950.41	4.955826	6,843,500.15	-734,450.26	1.77
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.35	05 Apr 2021		
	-138,090,000.000	Local	100.000000	-138,090,000.00	100.000000	-138,090,000.00	0.00	29.42
		Base	5.488301	-7,578,795.02	5.088605	-7,026,855.11	551,939.91	1.82
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.33	06 Apr 2022		
	94,600,000.000	Local	99.963159	94,565,148.86	96.402350	91,196,623.10	-3,368,525.76	19.43
		Base	5.483241	5,187,146.09	4.905535	4,640,636.23	-546,509.86	1.20
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.365	06 Apr 2022		
	-94,600,000.000	Local	100.000000	-94,600,000.00	100.000000	-94,600,000.00	0.00	20.15
		Base	5.485249	-5,189,045.90	5.088605	-4,813,820.65	375,225.25	1.25
MEXICAN PESO Total								
		Local		-49,949.24		-7,006,622.79	-6,956,673.55	97.65
		Base		-2,744.42		-356,539.38	-353,794.96	6.04
POUND STERLING							Exchange Rate:	0.784560
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.0	26 Oct 2021		
	1,716,000.000	Local	100.036029	1,716,618.26	100.000000	1,716,000.00	-618.26	7.05
		Base	127.755783	2,192,289.24	127.459978	2,187,213.22	-5,076.02	0.57
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271	26 Oct 2021		
	-1,716,000.000	Local	100.000000	-1,716,000.00	100.009388	-1,716,161.10	-161.10	7.05

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	127.710016	-2,191,503.88	127.471944	-2,187,418.55	4,085.33	0.57
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.0	30 Oct 2021		
		9,868,000.000 Local	99.971825	9,865,219.70	100.000000	9,868,000.00	2,780.30	40.52
		Base	128.141810	12,645,033.81	127.459978	12,577,750.59	-67,283.22	3.26
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385	30 Oct 2021		
		-9,868,000.000 Local	100.000000	-9,868,000.00	100.118502	-9,879,693.78	-11,693.78	40.57
		Base	128.177965	-12,648,601.56	127.611020	-12,592,655.48	55,946.08	3.26
POUND STERLING Total								
		Local		-2,162.04		-11,854.88	-9,692.84	95.18
		Base		-2,782.39		-15,110.22	-12,327.83	7.65
SWEDISH KRONA							Exchange Rate:	8.862950
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
		0.000 Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S0YZ5S2	0WP290638 IRS USD P F 2.21500				2.215	17 Oct 2047		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S10HWX6	SWS027045 IRS USD R F 3.15000 2 CCPVANILLA				3.15	06 Feb 2033		
		3,180,000.000 Local	100.000000	3,180,000.00	101.624261	3,231,651.50	51,651.50	1.07
		Base	100.000000	3,180,000.00	101.624261	3,231,651.50	51,651.50	0.84
99S10HWY4	SWS027045 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	06 Feb 2033		
		-3,180,000.000 Local	100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	1.05
		Base	100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	0.82

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-0WR292137_PRO					1.0	20 Jun 2023		
	860,000.000	Local		96.590279	830,676.40	96.710060	831,706.52	1,030.12	0.27
		Base		96.590279	830,676.40	96.710060	831,706.52	1,030.12	0.22
99S11ATD8	OWP292139 CDS USD P F 1.00000 OWP292139-0WR292137_FEE SOVERE					1.0	20 Jun 2023		
	-860,000.000	Local		100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.28
		Base		100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.22
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA					2.85	31 Aug 2022		
	5,408,000.000	Local		99.812448	5,397,857.17	100.977627	5,460,870.07	63,012.90	1.80
		Base		99.812448	5,397,857.17	100.977627	5,460,870.07	63,012.90	1.41
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA					2.70663	31 Aug 2022		
	-5,408,000.000	Local		100.000000	-5,408,000.00	100.000000	-5,408,000.00	0.00	1.79
		Base		100.000000	-5,408,000.00	100.000000	-5,408,000.00	0.00	1.40
99S14HAF5	SWS028647 CDS USD R F 1.00000 2 CCPCDX					1.0	20 Dec 2023		
	10,720,000.000	Local		100.969078	10,823,885.17	100.555100	10,779,506.72	-44,378.45	3.56
		Base		100.969078	10,823,885.17	100.555100	10,779,506.72	-44,378.45	2.79
99S14HAG3	SWS028647 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Dec 2023		
	-10,720,000.000	Local		100.000000	-10,720,000.00	100.000000	-10,720,000.00	0.00	3.54
		Base		100.000000	-10,720,000.00	100.000000	-10,720,000.00	0.00	2.78
99S14K598	OWP293715 CDS USD R V 03MEVENT 1 CORPORATE					1.0	20 Dec 2023		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
99S15T804	BWS029389 IRS USD R V 00MLIBOR 2 CCPBASISSWAP					1.0	20 Mar 2024		
	19,888,000.000	Local		100.003151	19,888,626.62	100.000000	19,888,000.00	-626.62	6.57
		Base		100.003151	19,888,626.62	100.000000	19,888,000.00	-626.62	5.15
99S15T812	BWS029389 IRS USD P V 00MLIBOR 1 CCPBASISSWAP					1.0	20 Mar 2024		
	-19,888,000.000	Local		100.000000	-19,888,000.00	100.000000	-19,888,000.00	0.00	6.57
		Base		100.000000	-19,888,000.00	100.000000	-19,888,000.00	0.00	5.15
US DOLLAR Total									
		Local			65,045.34		135,734.81	70,689.47	26.52
		Base			65,045.34		135,734.81	70,689.47	20.77

& 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: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWAPS FIXED INCOME Total								
		0.000	Base	59,578.97		-238,447.92	-298,026.89	34.51

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
9,462,050.000	99,990,625,099.980	Base		261,129,997.57		252,514,390.05	-8,615,607.52	99.96
Original Face:	116,240,817.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.872791

GERMANY

ADI142SV4	EURO-BTP FUTURE MAR19 XEUR 20190307	07 Mar 2019	7.000	700,000.000	Local Base	894,740.00 1,025,148.06	835,138.40	127.820000 146.449723	59,601.60 68,288.51	59,601.60 68,288.51	0.00 0.00	0.00
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GERMANY Total

7.000	700,000.000	Local Base	894,740.00	835,138.40	59,601.60 68,288.51	59,601.60 68,288.51	0.00 0.00	0.00
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EURO CURRENCY Total

7.000	700,000.000	Local Base	894,740.00	835,138.40	59,601.60 68,288.51	59,601.60 68,288.51	0.00 0.00	0.00
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US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	42.000	10,500,000.000	Local Base	10,221,750.00 10,221,750.00	10,210,563.10	97.350000 97.350000	11,186.90 11,186.90	10,136.90 10,136.90	1,050.00 1,050.00	0.00
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ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	93.000	23,250,000.000	Local Base	22,669,912.50 22,669,912.50	22,637,529.90	97.505000 97.505000	32,382.60 32,382.60	26,570.10 26,570.10	5,812.50 5,812.50	0.00
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ADI13ZWS4	US ULTRA BOND CBT MAR19 XCBT 20190320	20 Mar 2019	34.000	3,400,000.000	Local Base	5,462,312.50 5,462,312.50	5,287,840.07	160.656250 160.656250	174,472.43 174,472.43	154,284.93 154,284.93	20,187.50 20,187.50	0.01
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ADI142TL5	US 10YR NOTE (CBT)MAR19 XCBT 20190320	20 Mar 2019	216.000	21,600,000.000	Local Base	26,355,375.00 26,355,375.00	25,711,404.94	122.015625 122.015625	643,970.06 643,970.06	559,595.06 559,595.06	84,375.00 84,375.00	0.02
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ADI14GYC8	US 10YR ULTRA FUT MAR19 XCBT 20190320	20 Mar 2019	3.000	300,000.000	Local Base	390,234.38 390,234.38	377,800.99	130.078125 130.078125	12,433.39 12,433.39	11,027.14 11,027.14	1,406.25 1,406.25	0.00
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
388.000	59,050,000.000	Local	65,099,584.38		874,445.38		761,614.13	112,831.25	
		Base			874,445.38		761,614.13	112,831.25	0.03
FUTURES LONG Total									
395.000	59,750,000.000	Base			942,733.89		829,902.64	112,831.25	0.03

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.872791

GERMANY

ADI142TG6	EURO BUXL 30Y BND MAR19 XEUR 20190307	07 Mar 2019							
-1.000	-100,000.000	Local	-180,620.00	-178,098.80	180.620000	-2,521.20	-2,521.20	0.00	
		Base	-206,945.31		206.945305	-2,888.66	-2,888.66	0.00	0.00

ADI142TS0	EURO-BUND FUTURE MAR19 XEUR 20190307	07 Mar 2019							
-164.000	-16,400,000.000	Local	-26,820,560.00	-26,452,173.20	163.540000	-368,386.80	-368,386.80	0.00	
		Base	-30,729,647.76		187.375901	-422,079.05	-422,079.05	0.00	0.00

GERMANY Total									
-165.000	-16,500,000.000	Local	-27,001,180.00	-26,630,272.00		-370,908.00	-370,908.00	0.00	
		Base				-424,967.71	-424,967.71	0.00	0.00

EURO CURRENCY Total									
-165.000	-16,500,000.000	Local	-27,001,180.00	-26,630,272.00		-370,908.00	-370,908.00	0.00	
		Base				-424,967.71	-424,967.71	0.00	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI13ZR68	US 5YR NOTE (CBT) MAR19 XCBT 20190329	29 Mar 2019							
-15.000	-1,500,000.000	Local	-1,720,312.50	-1,690,822.83	114.687500	-29,489.67	-25,739.67	-3,750.00	
		Base	-1,720,312.50		114.687500	-29,489.67	-25,739.67	-3,750.00	0.00

ADI13ZR92	US 2YR NOTE (CBT) MAR19 XCBT 20190329	29 Mar 2019							
-13.000	-2,600,000.000	Local	-2,760,062.50	-2,746,305.65	106.156250	-13,756.85	-11,928.74	-1,828.11	
		Base	-2,760,062.50		106.156250	-13,756.85	-11,928.74	-1,828.11	0.00

ADI142TM3	US LONG BOND(CBT) MAR19 XCBT 20190320	20 Mar 2019							
-36.000	-3,600,000.000	Local	-5,256,000.00	-5,131,000.22	146.000000	-124,999.78	-108,124.78	-16,875.00	
		Base	-5,256,000.00		146.000000	-124,999.78	-108,124.78	-16,875.00	0.00

US DOLLAR Total									
-64.000	-7,700,000.000	Local	-9,736,375.00	-9,568,128.70		-168,246.30	-145,793.19	-22,453.11	
		Base				-168,246.30	-145,793.19	-22,453.11	0.01

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

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES SHORT Total									
-229.000	-24,200,000.000	Base				-593,214.01	-570,760.90	-22,453.11	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
166.000	35,550,000.000	Base			349,519.88		259,141.74	90,378.14	0.04



As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 37.660000

ARS	ARGENTINE PESO							
	2,195,488.490	Local	1.000000	2,195,488.49	1.000000	2,195,488.49	0.00	19.77
		Base	0.026525	58,234.91	0.026553	58,297.62	62.71	0.03

ARGENTINE PESO Total

	2,195,488.490	Local		2,195,488.49		2,195,488.49	0.00	19.77
		Base		58,234.91		58,297.62	62.71	0.03

CASH Total

	2,195,488.490	Base		58,234.91		58,297.62	62.71	0.03
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.0584905	31 Dec 2030		
	1,011,166.700	Local	100.000000	1,011,166.70	100.000000	1,011,166.70	0.00	0.46
		Base	100.000000	1,011,166.70	100.000000	1,011,166.70	0.00	0.46

US DOLLAR Total

	1,011,166.700	Local		1,011,166.70		1,011,166.70	0.00	0.46
		Base		1,011,166.70		1,011,166.70	0.00	0.46

CASH EQUIVALENT Total

	1,011,166.700	Base		1,011,166.70		1,011,166.70	0.00	0.46
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EQUITY

US DOLLAR

Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875							
	5,375.000	Local	25.000000	134,375.00	20.370000	109,488.75	-24,886.25	0.05
		Base	25.000000	134,375.00	20.370000	109,488.75	-24,886.25	0.05

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
	5,975.000	Local		26.230827	156,729.19	26.430000	157,919.25	1,190.06	0.07
		Base		26.230827	156,729.19	26.430000	157,919.25	1,190.06	0.07
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
	3,200.000	Local		24.990000	79,968.00	22.000000	70,400.00	-9,568.00	0.03
		Base		24.990000	79,968.00	22.000000	70,400.00	-9,568.00	0.03
US DOLLAR Total									
	14,550.000	Local			371,072.19		337,808.00	-33,264.19	0.15
		Base			371,072.19		337,808.00	-33,264.19	0.15
EQUITY Total									
	14,550.000	Base			371,072.19		337,808.00	-33,264.19	0.15
FIXED INCOME									
ARGENTINE PESO								Exchange Rate:	37.660000
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR					42.81915	21 Jun 2020		
	8,100,000.000	Local		101.764130	8,242,894.54	110.000000	8,910,000.00	667,105.46	80.23
		Base		6.228812	504,533.80	2.920871	236,590.55	-267,943.25	0.11
ARGENTINE PESO Total									
	8,100,000.000	Local			8,242,894.54		8,910,000.00	667,105.46	80.23
		Base			504,533.80		236,590.55	-267,943.25	0.11
US DOLLAR								Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75					7.75	15 May 2023		
	140,000.000	Local		107.725829	150,816.16	109.462615	153,247.66	2,431.50	0.07
		Base		107.725829	150,816.16	109.462615	153,247.66	2,431.50	0.07
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.55	15 Aug 2041		
	110,000.000	Local		101.512145	111,663.36	98.047782	107,852.56	-3,810.80	0.05
		Base		101.512145	111,663.36	98.047782	107,852.56	-3,810.80	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		92.047433	27,614.23	84.506719	25,352.02	-2,262.21	0.01
		Base		92.047433	27,614.23	84.506719	25,352.02	-2,262.21	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.8	15 Jun 2044		
	330,000.000	Local		98.864385	326,252.47	89.631405	295,783.64	-30,468.83	0.13
		Base		98.864385	326,252.47	89.631405	295,783.64	-30,468.83	0.13
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.5	15 May 2035		
	230,000.000	Local		100.726522	231,671.00	89.780173	206,494.40	-25,176.60	0.09
		Base		100.726522	231,671.00	89.780173	206,494.40	-25,176.60	0.09
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35					6.35	15 Mar 2040		
	70,000.000	Local		109.672200	76,770.54	107.233509	75,063.46	-1,707.08	0.03
		Base		109.672200	76,770.54	107.233509	75,063.46	-1,707.08	0.03
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.15	15 Mar 2042		
	20,000.000	Local		97.636100	19,527.22	93.411342	18,682.27	-844.95	0.01
		Base		97.636100	19,527.22	93.411342	18,682.27	-844.95	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	3,380,000.000	Local		91.739093	3,100,781.35	85.570697	2,892,289.56	-208,491.79	1.32
		Base		91.739093	3,100,781.35	85.570697	2,892,289.56	-208,491.79	1.32
00206RDS8	AT+T INC SR UNSECURED 03/47 5.45					5.45	01 Mar 2047		
	120,000.000	Local		99.483017	119,379.62	97.669747	117,203.70	-2,175.92	0.05
		Base		99.483017	119,379.62	97.669747	117,203.70	-2,175.92	0.05
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	330,000.000	Local		104.993039	346,477.03	104.393607	344,498.90	-1,978.13	0.16
		Base		104.993039	346,477.03	104.393607	344,498.90	-1,978.13	0.16
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	390,000.000	Local		107.868621	420,687.62	104.972422	409,392.45	-11,295.17	0.19
		Base		107.868621	420,687.62	104.972422	409,392.45	-11,295.17	0.19
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	250,000.000	Local		101.547456	253,868.64	90.941215	227,353.04	-26,515.60	0.10
		Base		101.547456	253,868.64	90.941215	227,353.04	-26,515.60	0.10
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875	23 Apr 2030		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local	99.956955	399,827.82	100.000000	400,000.00	172.18	0.18	
		Base	99.956955	399,827.82	100.000000	400,000.00	172.18	0.18	
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	720,000.000	Local	102.956301	741,285.37	94.859771	682,990.35	-58,295.02	0.31	
		Base	102.956301	741,285.37	94.859771	682,990.35	-58,295.02	0.31	
00507UUAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	491,000.000	Local	98.945599	485,822.89	94.927795	466,095.47	-19,727.42	0.21	
		Base	98.945599	485,822.89	94.927795	466,095.47	-19,727.42	0.21	
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.5	15 Jan 2025		
	300,000.000	Local	98.970697	296,912.09	91.237326	273,711.98	-23,200.11	0.12	
		Base	98.970697	296,912.09	91.237326	273,711.98	-23,200.11	0.12	
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875	15 Aug 2047		
	483,000.000	Local	98.391766	475,232.23	84.663594	408,925.16	-66,307.07	0.19	
		Base	98.391766	475,232.23	84.663594	408,925.16	-66,307.07	0.19	
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263	15 Sep 2032		
	120,000.000	Local	100.000000	120,000.00	102.176000	122,611.20	2,611.20	0.06	
		Base	100.000000	120,000.00	102.176000	122,611.20	2,611.20	0.06	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.75	30 Sep 2024		
	200,000.000	Local	100.000000	200,000.00	101.500000	203,000.00	3,000.00	0.09	
		Base	100.000000	200,000.00	101.500000	203,000.00	3,000.00	0.09	
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.0	30 Sep 2026		
	200,000.000	Local	101.345085	202,690.17	102.000000	204,000.00	1,309.83	0.09	
		Base	101.345085	202,690.17	102.000000	204,000.00	1,309.83	0.09	
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local	90.328991	99,361.89	104.000000	114,400.00	15,038.11	0.05	
		Base	90.328991	99,361.89	104.000000	114,400.00	15,038.11	0.05	
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local	103.086920	103,086.92	80.656118	80,656.12	-22,430.80	0.04	
		Base	103.086920	103,086.92	80.656118	80,656.12	-22,430.80	0.04	
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	450,000.000	Local	98.627796	443,825.08	76.171570	342,772.07	-101,053.01	0.16	
		Base	98.627796	443,825.08	76.171570	342,772.07	-101,053.01	0.16	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875	22 Aug 2037		
	410,000.000	Local	101.897473	417,779.64	96.575531	395,959.68	-21,819.96	0.18	
		Base	101.897473	417,779.64	96.575531	395,959.68	-21,819.96	0.18	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.05	22 Aug 2047		
	340,000.000	Local	99.278671	337,547.48	97.709904	332,213.67	-5,333.81	0.15	
		Base	99.278671	337,547.48	97.709904	332,213.67	-5,333.81	0.15	
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375	01 Mar 2035		
	200,000.000	Local	127.138565	254,277.13	117.490840	234,981.68	-19,295.45	0.11	
		Base	127.138565	254,277.13	117.490840	234,981.68	-19,295.45	0.11	
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	110,000.000	Local	91.960855	101,156.94	116.202285	127,822.51	26,665.57	0.06	
		Base	91.960855	101,156.94	116.202285	127,822.51	26,665.57	0.06	
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.25	15 Mar 2087		
	125,000.000	Local	82.640240	103,300.30	96.500000	120,625.00	17,324.70	0.06	
		Base	82.640240	103,300.30	96.500000	120,625.00	17,324.70	0.05	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	80,000.000	Local	103.230350	82,584.28	89.242898	71,394.32	-11,189.96	0.03	
		Base	103.230350	82,584.28	89.242898	71,394.32	-11,189.96	0.03	
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.75	01 Apr 2048		
	340,000.000	Local	99.697194	338,970.46	91.512200	311,141.48	-27,828.98	0.14	
		Base	99.697194	338,970.46	91.512200	311,141.48	-27,828.98	0.14	
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3					4.3	15 Dec 2047		
	80,000.000	Local	99.522750	79,618.20	85.548286	68,438.63	-11,179.57	0.03	
		Base	99.522750	79,618.20	85.548286	68,438.63	-11,179.57	0.03	
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	130,000.000	Local	97.901046	127,271.36	93.518804	121,574.45	-5,696.91	0.06	
		Base	97.901046	127,271.36	93.518804	121,574.45	-5,696.91	0.06	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663	15 Jun 2051		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		237,000.000	Local 104.278304	247,139.58	94.218790	223,298.53	-23,841.05	0.10
			Base 104.278304	247,139.58	94.218790	223,298.53	-23,841.05	0.10
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2				6.2	15 Mar 2040		
		200,000.000	Local 112.524340	225,048.68	103.324406	206,648.81	-18,399.87	0.09
			Base 112.524340	225,048.68	103.324406	206,648.81	-18,399.87	0.09
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036		
		350,000.000	Local 119.119340	416,917.69	107.999575	377,998.51	-38,919.18	0.17
			Base 119.119340	416,917.69	107.999575	377,998.51	-38,919.18	0.17
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.95	15 Jun 2039		
		470,000.000	Local 131.308011	617,147.65	117.609395	552,764.16	-64,383.49	0.25
			Base 131.308011	617,147.65	117.609395	552,764.16	-64,383.49	0.25
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		410,000.000	Local 96.473339	395,540.69	84.739981	347,433.92	-48,106.77	0.16
			Base 96.473339	395,540.69	84.739981	347,433.92	-48,106.77	0.16
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		1,210,000.000	Local 118.281442	1,431,205.45	110.417863	1,336,056.14	-95,149.31	0.61
			Base 118.281442	1,431,205.45	110.417863	1,336,056.14	-95,149.31	0.61
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027		
		670,000.000	Local 100.965609	676,469.58	95.772835	641,677.99	-34,791.59	0.29
			Base 100.965609	676,469.58	95.772835	641,677.99	-34,791.59	0.29
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.0	11 Sep 2027		
		400,000.000	Local 99.663925	398,655.70	90.485915	361,943.66	-36,712.04	0.17
			Base 99.663925	398,655.70	90.485915	361,943.66	-36,712.04	0.16
03522AAE0	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/36 4.7				4.7	01 Feb 2036		
		160,000.000	Local 96.686294	154,698.07	92.739776	148,383.64	-6,314.43	0.07
			Base 96.686294	154,698.07	92.739776	148,383.64	-6,314.43	0.07
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9				4.9	01 Feb 2046		
		1,920,000.000	Local 95.560681	1,834,765.08	92.738548	1,780,580.12	-54,184.96	0.81
			Base 95.560681	1,834,765.08	92.738548	1,780,580.12	-54,184.96	0.81
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439	06 Oct 2048		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		737,000.000	Local 105.334608	776,316.06	86.356144	636,444.78	-139,871.28	0.29
			Base 105.334608	776,316.06	86.356144	636,444.78	-139,871.28	0.29
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375	15 Apr 2038		
		360,000.000	Local 98.588972	354,920.30	89.219745	321,191.08	-33,729.22	0.15
			Base 98.588972	354,920.30	89.219745	321,191.08	-33,729.22	0.15
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.6	15 Apr 2048		
		370,000.000	Local 99.440651	367,930.41	89.625980	331,616.13	-36,314.28	0.15
			Base 99.440651	367,930.41	89.625980	331,616.13	-36,314.28	0.15
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375				4.375	01 Dec 2047		
		820,000.000	Local 101.228915	830,077.10	93.004334	762,635.54	-67,441.56	0.35
			Base 101.228915	830,077.10	93.004334	762,635.54	-67,441.56	0.35
036752AG8	ANTHEM INC SR UNSECURED 03/28 4.101				4.101	01 Mar 2028		
		170,000.000	Local 100.000000	170,000.00	98.013622	166,623.16	-3,376.84	0.08
			Base 100.000000	170,000.00	98.013622	166,623.16	-3,376.84	0.08
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55				4.55	01 Mar 2048		
		640,000.000	Local 99.622577	637,584.49	95.383213	610,452.56	-27,131.93	0.28
			Base 99.622577	637,584.49	95.383213	610,452.56	-27,131.93	0.28
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.0	15 Jan 2037		
		28,000.000	Local 116.441500	32,603.62	102.461744	28,689.29	-3,914.33	0.01
			Base 116.441500	32,603.62	102.461744	28,689.29	-3,914.33	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040		
		390,000.000	Local 102.346010	399,149.44	90.573545	353,236.83	-45,912.61	0.16
			Base 102.346010	399,149.44	90.573545	353,236.83	-45,912.61	0.16
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.25	01 Feb 2042		
		140,000.000	Local 97.443293	136,420.61	92.399818	129,359.75	-7,060.86	0.06
			Base 97.443293	136,420.61	92.399818	129,359.75	-7,060.86	0.06
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.75	15 Apr 2043		
		580,000.000	Local 99.488341	577,032.38	85.776042	497,501.04	-79,531.34	0.23
			Base 99.488341	577,032.38	85.776042	497,501.04	-79,531.34	0.23
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		

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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
	660,000.000	Local		96.660739	637,960.88	80.514531	531,395.90	-106,564.98	0.24
		Base		96.660739	637,960.88	80.514531	531,395.90	-106,564.98	0.24
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.45	09 Feb 2045		
	370,000.000	Local		93.298568	345,204.70	88.547357	327,625.22	-17,579.48	0.15
		Base		93.298568	345,204.70	88.547357	327,625.22	-17,579.48	0.15
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	260,000.000	Local		100.932619	262,424.81	92.998251	241,795.45	-20,629.36	0.11
		Base		100.932619	262,424.81	92.998251	241,795.45	-20,629.36	0.11
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.0	15 Oct 2039		
	50,000.000	Local		109.774340	54,887.17	105.360028	52,680.01	-2,207.16	0.02
		Base		109.774340	54,887.17	105.360028	52,680.01	-2,207.16	0.02
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.75	01 Mar 2041		
	250,000.000	Local		112.167448	280,418.62	105.602193	264,005.48	-16,413.14	0.12
		Base		112.167448	280,418.62	105.602193	264,005.48	-16,413.14	0.12
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	1,180,000.000	Local		103.368606	1,219,749.55	72.450000	854,910.00	-364,839.55	0.39
		Base		103.368606	1,219,749.55	72.450000	854,910.00	-364,839.55	0.39
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875	26 Jan 2027		
	40,000.000	Local		99.239850	39,695.94	76.250000	30,500.00	-9,195.94	0.01
		Base		99.239850	39,695.94	76.250000	30,500.00	-9,195.94	0.01
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875	11 Jan 2028		
	1,270,000.000	Local		95.641672	1,214,649.24	71.875000	912,812.50	-301,836.74	0.42
		Base		95.641672	1,214,649.24	71.875000	912,812.50	-301,836.74	0.42
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	50,000.000	Local		99.069520	49,534.76	69.625000	34,812.50	-14,722.26	0.02
		Base		99.069520	49,534.76	69.625000	34,812.50	-14,722.26	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local		107.324333	3,219.73	97.147043	2,914.41	-305.32	0.00
		Base		107.324333	3,219.73	97.147043	2,914.41	-305.32	0.00
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125	01 Oct 2023		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	330,000.000	Local	100.000000	330,000.00	95.500000	315,150.00	-14,850.00	0.14	
		Base	100.000000	330,000.00	95.500000	315,150.00	-14,850.00	0.14	
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.39	15 Aug 2037		
	120,000.000	Local	101.795050	122,154.06	81.846827	98,216.19	-23,937.87	0.04	
		Base	101.795050	122,154.06	81.846827	98,216.19	-23,937.87	0.04	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.54	15 Aug 2047		
	190,000.000	Local	99.323289	188,714.25	79.605049	151,249.59	-37,464.66	0.07	
		Base	99.323289	188,714.25	79.605049	151,249.59	-37,464.66	0.07	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	600,000.000	Local	106.462745	638,776.47	103.698000	622,188.00	-16,588.47	0.28	
		Base	106.462745	638,776.47	103.698000	622,188.00	-16,588.47	0.28	
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.0	31 Dec 2099		
	350,000.000	Local	100.000000	350,000.00	95.125000	332,937.50	-17,062.50	0.15	
		Base	100.000000	350,000.00	95.125000	332,937.50	-17,062.50	0.15	
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	340,000.000	Local	104.828682	356,417.52	100.414414	341,409.01	-15,008.51	0.16	
		Base	104.828682	356,417.52	100.414414	341,409.01	-15,008.51	0.16	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625	13 Mar 2027		
	540,000.000	Local	101.997631	550,787.21	97.065910	524,155.91	-26,631.30	0.24	
		Base	101.997631	550,787.21	97.065910	524,155.91	-26,631.30	0.24	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625	31 Dec 2099		
	700,000.000	Local	105.857573	741,003.01	96.750000	677,250.00	-63,753.01	0.31	
		Base	105.857573	741,003.01	96.750000	677,250.00	-63,753.01	0.31	
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8					3.8	23 Feb 2028		
	200,000.000	Local	99.674665	199,349.33	88.947241	177,894.48	-21,454.85	0.08	
		Base	99.674665	199,349.33	88.947241	177,894.48	-21,454.85	0.08	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379	12 Apr 2028		
	800,000.000	Local	100.125161	801,001.29	93.372551	746,980.41	-54,020.88	0.34	
		Base	100.125161	801,001.29	93.372551	746,980.41	-54,020.88	0.34	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	800,000.000	Local		107.898523	863,188.18	103.487047	827,896.38	-35,291.80	0.38
		Base		107.898523	863,188.18	103.487047	827,896.38	-35,291.80	0.38
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443	20 Jan 2048		
	550,000.000	Local		103.015569	566,585.63	96.103207	528,567.64	-38,017.99	0.24
		Base		103.015569	566,585.63	96.103207	528,567.64	-38,017.99	0.24
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	990,000.000	Local		100.189506	991,876.11	94.831918	938,835.99	-53,040.12	0.43
		Base		100.189506	991,876.11	94.831918	938,835.99	-53,040.12	0.43
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271	23 Jul 2029		
	600,000.000	Local		100.000000	600,000.00	99.530652	597,183.91	-2,816.09	0.27
		Base		100.000000	600,000.00	99.530652	597,183.91	-2,816.09	0.27
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.75	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	96.192000	519,436.80	-20,563.20	0.24
		Base		100.000000	540,000.00	96.192000	519,436.80	-20,563.20	0.24
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625	21 Nov 2022		
	250,000.000	Local		110.755292	276,888.23	103.625000	259,062.50	-17,825.73	0.12
		Base		110.755292	276,888.23	103.625000	259,062.50	-17,825.73	0.12
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local		96.111100	9,611.11	99.995928	9,999.59	388.48	0.00
		Base		96.111100	9,611.11	99.995928	9,999.59	388.48	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	470,000.000	Local		117.680847	553,099.98	105.034359	493,661.49	-59,438.49	0.23
		Base		117.680847	553,099.98	105.034359	493,661.49	-59,438.49	0.22
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	370,000.000	Local		115.474468	427,255.53	106.648483	394,599.39	-32,656.14	0.18
		Base		115.474468	427,255.53	106.648483	394,599.39	-32,656.14	0.18
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		
	120,000.000	Local		104.796242	125,755.49	109.572809	131,487.37	5,731.88	0.06
		Base		104.796242	125,755.49	109.572809	131,487.37	5,731.88	0.06
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		

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	470,000.000	Local	103.951202	488,570.65	93.596371	439,902.94	-48,667.71	0.20	
		Base	103.951202	488,570.65	93.596371	439,902.94	-48,667.71	0.20	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	40,000.000	Local	109.124000	43,649.60	94.663191	37,865.28	-5,784.32	0.02	
		Base	109.124000	43,649.60	94.663191	37,865.28	-5,784.32	0.02	
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669	06 Jun 2047		
	240,000.000	Local	101.868271	244,483.85	94.055521	225,733.25	-18,750.60	0.10	
		Base	101.868271	244,483.85	94.055521	225,733.25	-18,750.60	0.10	
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.2	15 Aug 2048		
	940,000.000	Local	99.496227	935,264.53	99.153682	932,044.61	-3,219.92	0.43	
		Base	99.496227	935,264.53	99.153682	932,044.61	-3,219.92	0.42	
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	110,000.000	Local	98.677318	108,545.05	99.497997	109,447.80	902.75	0.05	
		Base	98.677318	108,545.05	99.497997	109,447.80	902.75	0.05	
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.4	14 Aug 2028		
	440,000.000	Local	99.480398	437,713.75	97.604091	429,458.00	-8,255.75	0.20	
		Base	99.480398	437,713.75	97.604091	429,458.00	-8,255.75	0.20	
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	70,000.000	Local	103.326471	72,328.53	126.580331	88,606.23	16,277.70	0.04	
		Base	103.326471	72,328.53	126.580331	88,606.23	16,277.70	0.04	
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875	15 Mar 2039		
	200,000.000	Local	146.073005	292,146.01	136.105912	272,211.82	-19,934.19	0.12	
		Base	146.073005	292,146.01	136.105912	272,211.82	-19,934.19	0.12	
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875	15 Feb 2040		
	50,000.000	Local	121.976820	60,988.41	124.389074	62,194.54	1,206.13	0.03	
		Base	121.976820	60,988.41	124.389074	62,194.54	1,206.13	0.03	
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	420,000.000	Local	143.926040	604,489.37	135.247380	568,039.00	-36,450.37	0.26	
		Base	143.926040	604,489.37	135.247380	568,039.00	-36,450.37	0.26	
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		

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	280,000.000	Local		103.328564	289,319.98	108.861146	304,811.21	15,491.23	0.14
		Base		103.328564	289,319.98	108.861146	304,811.21	15,491.23	0.14
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	30,000.000	Local		99.509533	29,852.86	104.265383	31,279.61	1,426.75	0.01
		Base		99.509533	29,852.86	104.265383	31,279.61	1,426.75	0.01
12201PAN6	CONOCOPHILLIPS CANADA COMPANY GUAR 12/31 7.4					7.4	01 Dec 2031		
	40,000.000	Local		137.037550	54,815.02	132.082724	52,833.09	-1,981.93	0.02
		Base		137.037550	54,815.02	132.082724	52,833.09	-1,981.93	0.02
125509BW8	CIGNA HOLDING CO COMPANY GUAR 10/47 3.875					3.875	15 Oct 2047		
	180,000.000	Local		99.840833	179,713.50	83.497398	150,295.32	-29,418.18	0.07
		Base		99.840833	179,713.50	83.497398	150,295.32	-29,418.18	0.07
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15					4.15	15 Jun 2048		
	220,000.000	Local		99.545150	218,999.33	101.280198	222,816.44	3,817.11	0.10
		Base		99.545150	218,999.33	101.280198	222,816.44	3,817.11	0.10
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.3	05 Dec 2043		
	210,000.000	Local		103.932452	218,258.15	101.035174	212,173.87	-6,084.28	0.10
		Base		103.932452	218,258.15	101.035174	212,173.87	-6,084.28	0.10
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	520,000.000	Local		108.202329	562,652.11	97.340908	506,172.72	-56,479.39	0.23
		Base		108.202329	562,652.11	97.340908	506,172.72	-56,479.39	0.23
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.78	25 Mar 2038		
	770,000.000	Local		98.543308	758,783.47	95.825558	737,856.80	-20,926.67	0.34
		Base		98.543308	758,783.47	95.825558	737,856.80	-20,926.67	0.34
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.05	25 Mar 2048		
	2,110,000.000	Local		99.961047	2,109,178.09	97.260985	2,052,206.78	-56,971.31	0.94
		Base		99.961047	2,109,178.09	97.260985	2,052,206.78	-56,971.31	0.94
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	150,000.000	Local		99.086953	148,630.43	105.761600	158,642.40	10,011.97	0.07
		Base		99.086953	148,630.43	105.761600	158,642.40	10,011.97	0.07
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.5	01 Apr 2034		

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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
	500,000.000	Local		146.910876	734,554.38	136.273000	681,365.00	-53,189.38	0.31
		Base		146.910876	734,554.38	136.273000	681,365.00	-53,189.38	0.31
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	1,295,000.000	Local		148.018592	1,916,840.76	143.255000	1,855,152.25	-61,688.51	0.85
		Base		148.018592	1,916,840.76	143.255000	1,855,152.25	-61,688.51	0.85
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		108.500614	238,701.35	137.272000	301,998.40	63,297.05	0.14
		Base		108.500614	238,701.35	137.272000	301,998.40	63,297.05	0.14
14149YBM9	CARDINAL HEALTH INC SR UNSECURED 06/47 4.368					4.368	15 Jun 2047		
	50,000.000	Local		99.852580	49,926.29	85.158218	42,579.11	-7,347.18	0.02
		Base		99.852580	49,926.29	85.158218	42,579.11	-7,347.18	0.02
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625	30 Mar 2043		
	600,000.000	Local		111.383745	668,302.47	98.957264	593,743.58	-74,558.89	0.27
		Base		111.383745	668,302.47	98.957264	593,743.58	-74,558.89	0.27
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.65	15 Sep 2048		
	180,000.000	Local		99.914339	179,845.81	99.219392	178,594.91	-1,250.90	0.08
		Base		99.914339	179,845.81	99.219392	178,594.91	-1,250.90	0.08
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.1	15 Mar 2043		
	160,000.000	Local		107.291481	171,666.37	96.895399	155,032.64	-16,633.73	0.07
		Base		107.291481	171,666.37	96.895399	155,032.64	-16,633.73	0.07
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	440,000.000	Local		96.856589	426,168.99	90.455862	398,005.79	-28,163.20	0.18
		Base		96.856589	426,168.99	90.455862	398,005.79	-28,163.20	0.18
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.818467	88,936.62	87.844240	79,059.82	-9,876.80	0.04
		Base		98.818467	88,936.62	87.844240	79,059.82	-9,876.80	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	360,000.000	Local		107.912025	388,483.29	92.468277	332,885.80	-55,597.49	0.15
		Base		107.912025	388,483.29	92.468277	332,885.80	-55,597.49	0.15
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35					4.35	15 Nov 2047		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		70,000.000	Local Base	88.897557 88.897557	62,228.29 62,228.29	84.210461 84.210461	58,947.32 58,947.32	-3,280.97 -3,280.97	0.03 0.03
15135UAF6	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75				6.75	15 Nov 2039			
		140,000.000	Local Base	119.641750 119.641750	167,498.45 167,498.45	97.591205 97.591205	136,627.69 136,627.69	-30,870.76 -30,870.76	0.06 0.06
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45				4.45	15 Sep 2042			
		70,000.000	Local Base	99.798957 99.798957	69,859.27 69,859.27	78.195747 78.195747	54,737.02 54,737.02	-15,122.25 -15,122.25	0.02 0.02
15135UAP4	CENOVUS ENERGY INC SR UNSECURED 06/37 5.25				5.25	15 Jun 2037			
		100,000.000	Local Base	98.806240 98.806240	98,806.24 98,806.24	88.098957 88.098957	88,098.96 88,098.96	-10,707.28 -10,707.28	0.04 0.04
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.5	01 Apr 2044			
		240,000.000	Local Base	103.873258 103.873258	249,295.82 249,295.82	105.806661 105.806661	253,935.99 253,935.99	4,640.17 4,640.17	0.12 0.12
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375	01 May 2047			
		1,790,000.000	Local Base	103.748397 103.748397	1,857,096.31 1,857,096.31	90.616894 90.616894	1,622,042.40 1,622,042.40	-235,053.91 -235,053.91	0.74 0.74
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375	01 Apr 2038			
		100,000.000	Local Base	99.223480 99.223480	99,223.48 99,223.48	93.102283 93.102283	93,102.28 93,102.28	-6,121.20 -6,121.20	0.04 0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.75	01 Apr 2048			
		1,290,000.000	Local Base	99.672149 99.672149	1,285,770.72 1,285,770.72	93.641879 93.641879	1,207,980.24 1,207,980.24	-77,790.48 -77,790.48	0.55 0.55
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625				6.625	15 Aug 2020			
		350,000.000	Local Base	98.148680 98.148680	343,520.38 343,520.38	96.750000 96.750000	338,625.00 338,625.00	-4,895.38 -4,895.38	0.15 0.15
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314	01 Jan 2044			
		480,000.000	Local Base	105.330765 105.330765	505,587.67 505,587.67	98.510000 98.510000	472,848.00 472,848.00	-32,739.67 -32,739.67	0.22 0.22
16772PAQ9	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2				6.2	01 Dec 2040			

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	220,000.000	Local		128.973195	283,741.03	121.439000	267,165.80	-16,575.23	0.12
		Base		128.973195	283,741.03	121.439000	267,165.80	-16,575.23	0.12
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.9	15 May 2027		
	40,000.000	Local		93.151825	37,260.73	92.794034	37,117.61	-143.12	0.02
		Base		93.151825	37,260.73	92.794034	37,117.61	-143.12	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	410,000.000	Local		121.489198	498,105.71	116.388301	477,192.03	-20,913.68	0.22
		Base		121.489198	498,105.71	116.388301	477,192.03	-20,913.68	0.22
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	212,000.000	Local		93.374241	197,953.39	107.886642	228,719.68	30,766.29	0.10
		Base		93.374241	197,953.39	107.886642	228,719.68	30,766.29	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	750,000.000	Local		151.198545	1,133,989.09	138.735052	1,040,512.89	-93,476.20	0.47
		Base		151.198545	1,133,989.09	138.735052	1,040,512.89	-93,476.20	0.47
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	140,000.000	Local		104.549879	146,369.83	104.938854	146,914.40	544.57	0.07
		Base		104.549879	146,369.83	104.938854	146,914.40	544.57	0.07
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	120,000.000	Local		91.300000	109,560.00	90.500000	108,600.00	-960.00	0.05
		Base		91.300000	109,560.00	90.500000	108,600.00	-960.00	0.05
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	1,060,000.000	Local		102.311012	1,084,496.73	96.381683	1,021,645.84	-62,850.89	0.47
		Base		102.311012	1,084,496.73	96.381683	1,021,645.84	-62,850.89	0.47
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	70,000.000	Local		99.848943	69,894.26	98.694057	69,085.84	-808.42	0.03
		Base		99.848943	69,894.26	98.694057	69,085.84	-808.42	0.03
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125	25 Jul 2028		
	340,000.000	Local		100.992735	343,375.30	93.844628	319,071.74	-24,303.56	0.15
		Base		100.992735	343,375.30	93.844628	319,071.74	-24,303.56	0.15
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.65	23 Jul 2048		

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		650,000.000	Local 98.978263	643,358.71	97.731553	635,255.09	-8,103.62	0.29
			Base 98.978263	643,358.71	97.731553	635,255.09	-8,103.62	0.29
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625	01 Dec 2036		
		450,000.000	Local 118.295144	532,328.15	128.997605	580,489.22	48,161.07	0.26
			Base 118.295144	532,328.15	128.997605	580,489.22	48,161.07	0.26
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623	15 Nov 2043		
		390,000.000	Local 115.577369	450,751.74	117.399974	457,859.90	7,108.16	0.21
			Base 115.577369	450,751.74	117.399974	457,859.90	7,108.16	0.21
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	102.558757	30,767.63	767.63	0.01
			Base 100.000000	30,000.00	102.558757	30,767.63	767.63	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125	18 Jan 2041		
		690,000.000	Local 118.853128	820,086.58	108.000000	745,200.00	-74,886.58	0.34
			Base 118.853128	820,086.58	108.000000	745,200.00	-74,886.58	0.34
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				6.08694	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	100.000000	310,000.00	0.00	0.14
Original Face:		310,000.000	Base 100.000000	310,000.00	100.000000	310,000.00	0.00	0.14
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.05	15 Mar 2033		
		110,000.000	Local 131.786091	144,964.70	124.231651	136,654.82	-8,309.88	0.06
			Base 131.786091	144,964.70	124.231651	136,654.82	-8,309.88	0.06
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.4	15 May 2038		
		119,000.000	Local 110.429664	131,411.30	117.312940	139,602.40	8,191.10	0.06
			Base 110.429664	131,411.30	117.312940	139,602.40	8,191.10	0.06
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.65	15 Jul 2042		
		250,000.000	Local 108.161524	270,403.81	98.951591	247,378.98	-23,024.83	0.11
			Base 108.161524	270,403.81	98.951591	247,378.98	-23,024.83	0.11
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969	01 Nov 2047		
		300,000.000	Local 87.123053	261,369.16	89.385314	268,155.94	6,786.78	0.12
			Base 87.123053	261,369.16	89.385314	268,155.94	6,786.78	0.12
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999	01 Nov 2049		

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	273,000.000	Local		100.036952	273,100.88	89.606067	244,624.56	-28,476.32	0.11
		Base		100.036952	273,100.88	89.606067	244,624.56	-28,476.32	0.11
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049	01 Nov 2052		
	686,000.000	Local		99.455051	682,261.65	89.748772	615,676.58	-66,585.07	0.28
		Base		99.455051	682,261.65	89.748772	615,676.58	-66,585.07	0.28
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.6	15 Oct 2038		
	1,710,000.000	Local		99.512613	1,701,665.69	100.977835	1,726,720.98	25,055.29	0.79
		Base		99.512613	1,701,665.69	100.977835	1,726,720.98	25,055.29	0.79
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.7	15 Oct 2048		
	520,000.000	Local		99.649933	518,179.65	101.088055	525,657.89	7,478.24	0.24
		Base		99.649933	518,179.65	101.088055	525,657.89	7,478.24	0.24
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.95	15 Oct 2058		
	1,040,000.000	Local		100.014641	1,040,152.27	101.665125	1,057,317.30	17,165.03	0.48
		Base		100.014641	1,040,152.27	101.665125	1,057,317.30	17,165.03	0.48
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.25	15 Oct 2030		
	550,000.000	Local		100.014322	550,078.77	101.130762	556,219.19	6,140.42	0.25
		Base		100.014322	550,078.77	101.130762	556,219.19	6,140.42	0.25
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.0	01 Mar 2048		
	430,000.000	Local		99.981209	429,919.20	96.465061	414,799.76	-15,119.44	0.19
		Base		99.981209	429,919.20	96.465061	414,799.76	-15,119.44	0.19
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.85	15 Aug 2048		
	300,000.000	Local		99.691443	299,074.33	95.682852	287,048.56	-12,025.77	0.13
		Base		99.691443	299,074.33	95.682852	287,048.56	-12,025.77	0.13
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044		
	40,000.000	Local		100.000000	40,000.00	101.900043	40,760.02	760.02	0.02
		Base		100.000000	40,000.00	101.900043	40,760.02	760.02	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	160,000.000	Local		112.144406	179,431.05	123.650811	197,841.30	18,410.25	0.09
		Base		112.144406	179,431.05	123.650811	197,841.30	18,410.25	0.09
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		

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	380,000.000	Local		132.315853	502,800.24	123.758892	470,283.79	-32,516.45	0.21
		Base		132.315853	502,800.24	123.758892	470,283.79	-32,516.45	0.21
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	230,000.000	Local		97.403365	224,027.74	88.507118	203,566.37	-20,461.37	0.09
		Base		97.403365	224,027.74	88.507118	203,566.37	-20,461.37	0.09
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375	15 Jan 2028		
	340,000.000	Local		100.000000	340,000.00	94.076174	319,858.99	-20,141.01	0.15
		Base		100.000000	340,000.00	94.076174	319,858.99	-20,141.01	0.15
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.25	04 Aug 2045		
	730,000.000	Local		112.010636	817,677.64	103.112043	752,717.91	-64,959.73	0.34
		Base		112.010636	817,677.64	103.112043	752,717.91	-64,959.73	0.34
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local		100.241825	200,483.65	84.875000	169,750.00	-30,733.65	0.08
		Base		100.241825	200,483.65	84.875000	169,750.00	-30,733.65	0.08
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	690,000.000	Local		111.863359	771,857.18	102.750000	708,975.00	-62,882.18	0.32
		Base		111.863359	771,857.18	102.750000	708,975.00	-62,882.18	0.32
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.5	31 Dec 2099		
	510,000.000	Local		100.433937	512,213.08	97.500000	497,250.00	-14,963.08	0.23
		Base		100.433937	512,213.08	97.500000	497,250.00	-14,963.08	0.23
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.25	31 Dec 2099		
	730,000.000	Local		99.060874	723,144.38	94.335000	688,645.50	-34,498.88	0.31
		Base		99.060874	723,144.38	94.335000	688,645.50	-34,498.88	0.31
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125	15 Jul 2032		
	120,000.000	Local		124.893117	149,871.74	125.780316	150,936.38	1,064.64	0.07
		Base		124.893117	149,871.74	125.780316	150,936.38	1,064.64	0.07
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.25	29 Dec 2049		
	700,000.000	Local		104.049340	728,345.38	94.456000	661,192.00	-67,153.38	0.30
		Base		104.049340	728,345.38	94.456000	661,192.00	-67,153.38	0.30
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.75	15 Aug 2047		

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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
	230,000.000	Local		99.947378	229,878.97	93.022484	213,951.71	-15,927.26	0.10
		Base		99.947378	229,878.97	93.022484	213,951.71	-15,927.26	0.10
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.997638	79,998.11	104.666871	83,733.50	3,735.39	0.04
		Base		99.997638	79,998.11	104.666871	83,733.50	3,735.39	0.04
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	80,000.000	Local		136.059250	108,847.40	130.427762	104,342.21	-4,505.19	0.05
		Base		136.059250	108,847.40	130.427762	104,342.21	-4,505.19	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	690,000.000	Local		109.872132	758,117.71	94.820263	654,259.81	-103,857.90	0.30
		Base		109.872132	758,117.71	94.820263	654,259.81	-103,857.90	0.30
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local		80.771344	72,694.21	86.486762	77,838.09	5,143.88	0.04
		Base		80.771344	72,694.21	86.486762	77,838.09	5,143.88	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	320,000.000	Local		100.336791	321,077.73	88.090122	281,888.39	-39,189.34	0.13
		Base		100.336791	321,077.73	88.090122	281,888.39	-39,189.34	0.13
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35					8.35	15 Jul 2046		
	140,000.000	Local		119.028757	166,640.26	108.279026	151,590.64	-15,049.62	0.07
		Base		119.028757	166,640.26	108.279026	151,590.64	-15,049.62	0.07
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	100,000.000	Local		113.766490	113,766.49	111.624910	111,624.91	-2,141.58	0.05
		Base		113.766490	113,766.49	111.624910	111,624.91	-2,141.58	0.05
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.9	01 Aug 2041		
	290,000.000	Local		109.975303	318,928.38	99.259478	287,852.49	-31,075.89	0.13
		Base		109.975303	318,928.38	99.259478	287,852.49	-31,075.89	0.13
25746UCC1	DOMINION ENERGY INC SR UNSECURED 12/44 4.7					4.7	01 Dec 2044		
	70,000.000	Local		108.415757	75,891.03	99.636892	69,745.82	-6,145.21	0.03
		Base		108.415757	75,891.03	99.636892	69,745.82	-6,145.21	0.03
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		

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		150,000.000	Local 99.829453	149,744.18	98.909959	148,364.94	-1,379.24	0.07
			Base 99.829453	149,744.18	98.909959	148,364.94	-1,379.24	0.07
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.1	01 Jun 2037		
		540,000.000	Local 125.743313	679,013.89	119.961998	647,794.79	-31,219.10	0.30
			Base 125.743313	679,013.89	119.961998	647,794.79	-31,219.10	0.30
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.0	30 Sep 2042		
		10,000.000	Local 99.269400	9,926.94	96.074779	9,607.48	-319.46	0.00
			Base 99.269400	9,926.94	96.074779	9,607.48	-319.46	0.00
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375				4.375	30 Mar 2044		
		190,000.000	Local 100.321721	190,611.27	101.835486	193,487.42	2,876.15	0.09
			Base 100.321721	190,611.27	101.835486	193,487.42	2,876.15	0.09
26442UAG9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/28 3.7				3.7	01 Sep 2028		
		290,000.000	Local 99.981521	289,946.41	101.015218	292,944.13	2,997.72	0.13
			Base 99.981521	289,946.41	101.015218	292,944.13	2,997.72	0.13
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2				7.2	15 Nov 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
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042		
		230,000.000	Local 100.549609	231,264.10	93.877811	215,918.97	-15,345.13	0.10
			Base 100.549609	231,264.10	93.877811	215,918.97	-15,345.13	0.10
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045		
		348,000.000	Local 97.580652	339,580.67	94.422000	328,588.56	-10,992.11	0.15
			Base 97.580652	339,580.67	94.422000	328,588.56	-10,992.11	0.15
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375	26 Jun 2026		
		870,000.000	Local 100.140446	871,221.88	100.625000	875,437.50	4,215.62	0.40
			Base 100.140446	871,221.88	100.625000	875,437.50	4,215.62	0.40
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125	11 Oct 2047		
		500,000.000	Local 99.133740	495,668.70	95.750000	478,750.00	-16,918.70	0.22
			Base 99.133740	495,668.70	95.750000	478,750.00	-16,918.70	0.22
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625				6.625	15 Oct 2036		

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	120,000.000	Local		111.932842	134,319.41	102.688409	123,226.09	-11,093.32	0.06
		Base		111.932842	134,319.41	102.688409	123,226.09	-11,093.32	0.06
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.9	15 Mar 2035		
	120,000.000	Local		93.231183	111,877.42	89.519057	107,422.87	-4,454.55	0.05
		Base		93.231183	111,877.42	89.519057	107,422.87	-4,454.55	0.05
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8					5.8	15 Jun 2038		
	210,000.000	Local		103.167267	216,651.26	97.336540	204,406.73	-12,244.53	0.09
		Base		103.167267	216,651.26	97.336540	204,406.73	-12,244.53	0.09
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.0	15 Jun 2048		
	400,000.000	Local		98.907538	395,630.15	97.381225	389,524.90	-6,105.25	0.18
		Base		98.907538	395,630.15	97.381225	389,524.90	-6,105.25	0.18
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.95	15 Jun 2028		
	330,000.000	Local		99.827036	329,429.22	97.841324	322,876.37	-6,552.85	0.15
		Base		99.827036	329,429.22	97.841324	322,876.37	-6,552.85	0.15
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75					7.75	01 Feb 2026		
	80,000.000	Local		81.067600	64,854.08	74.000000	59,200.00	-5,654.08	0.03
		Base		81.067600	64,854.08	74.000000	59,200.00	-5,654.08	0.03
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.321897	293,833.50	112.836012	327,224.43	33,390.93	0.15
		Base		101.321897	293,833.50	112.836012	327,224.43	33,390.93	0.15
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.55	15 Apr 2038		
	168,000.000	Local		140.294256	235,694.35	126.595430	212,680.32	-23,014.03	0.10
		Base		140.294256	235,694.35	126.595430	212,680.32	-23,014.03	0.10
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.364875	39,745.95	109.300262	43,720.10	3,974.15	0.02
		Base		99.364875	39,745.95	109.300262	43,720.10	3,974.15	0.02
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.25	15 Feb 2048		
	520,000.000	Local		99.867004	519,308.42	88.638035	460,917.78	-58,390.64	0.21
		Base		99.867004	519,308.42	88.638035	460,917.78	-58,390.64	0.21
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375	15 Feb 2078		

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	210,000.000	Local		82.524133	173,300.68	82.683671	173,635.71	335.03	0.08
		Base		82.524133	173,300.68	82.683671	173,635.71	335.03	0.08
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.15	16 Oct 2028		
	130,000.000	Local		99.768331	129,698.83	99.496125	129,344.96	-353.87	0.06
		Base		99.768331	129,698.83	99.496125	129,344.96	-353.87	0.06
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.8	01 Feb 2049		
	650,000.000	Local		99.392018	646,048.12	97.145166	631,443.58	-14,604.54	0.29
		Base		99.392018	646,048.12	97.145166	631,443.58	-14,604.54	0.29
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	780,000.000	Local		106.821612	833,208.57	107.874650	841,422.27	8,213.70	0.38
		Base		106.821612	833,208.57	107.874650	841,422.27	8,213.70	0.38
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.45	15 Apr 2046		
	260,000.000	Local		103.893188	270,122.29	94.061089	244,558.83	-25,563.46	0.11
		Base		103.893188	270,122.29	94.061089	244,558.83	-25,563.46	0.11
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	140,000.000	Local		104.595150	146,433.21	101.515016	142,121.02	-4,312.19	0.06
		Base		104.595150	146,433.21	101.515016	142,121.02	-4,312.19	0.06
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5					5.5	01 May 2025		
	400,000.000	Local		99.541605	398,166.42	95.530000	382,120.00	-16,046.42	0.17
		Base		99.541605	398,166.42	95.530000	382,120.00	-16,046.42	0.17
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7					7.0	15 Feb 2021		
	610,000.000	Local		99.887961	609,316.56	96.000000	585,600.00	-23,716.56	0.27
		Base		99.887961	609,316.56	96.000000	585,600.00	-23,716.56	0.27
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55					6.55	15 Oct 2035		
	750,000.000	Local		126.752584	950,644.38	117.279410	879,595.58	-71,048.80	0.40
		Base		126.752584	950,644.38	117.279410	879,595.58	-71,048.80	0.40
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,502,000.000	Local		125.792558	1,889,404.22	126.354928	1,897,851.02	8,446.80	0.87
		Base		125.792558	1,889,404.22	126.354928	1,897,851.02	8,446.80	0.86
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.85	15 Jul 2047		

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	700,000.000	Local		105.375067	737,625.47	99.841146	698,888.02	-38,737.45	0.32
		Base		105.375067	737,625.47	99.841146	698,888.02	-38,737.45	0.32
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	270,000.000	Local		123.593415	333,702.22	103.102395	278,376.47	-55,325.75	0.13
		Base		123.593415	333,702.22	103.102395	278,376.47	-55,325.75	0.13
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	110,000.000	Local		97.635273	107,398.80	77.118522	84,830.37	-22,568.43	0.04
		Base		97.635273	107,398.80	77.118522	84,830.37	-22,568.43	0.04
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	40,000.000	Local		85.404550	34,161.82	76.125000	30,450.00	-3,711.82	0.01
		Base		85.404550	34,161.82	76.125000	30,450.00	-3,711.82	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418	15 Nov 2035		
	457,000.000	Local		104.071112	475,604.98	83.756665	382,767.96	-92,837.02	0.17
		Base		104.071112	475,604.98	83.756665	382,767.96	-92,837.02	0.17
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	440,000.000	Local		110.054927	484,241.68	81.557892	358,854.72	-125,386.96	0.16
		Base		110.054927	484,241.68	81.557892	358,854.72	-125,386.96	0.16
369604BQ5	GENERAL ELECTRIC CO JR SUBORDINA 12/49 VAR					5.0	29 Dec 2049		
	250,000.000	Local		79.756284	199,390.71	76.500000	191,250.00	-8,140.71	0.09
		Base		79.756284	199,390.71	76.500000	191,250.00	-8,140.71	0.09
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	397,000.000	Local		117.235720	465,425.81	97.544086	387,250.02	-78,175.79	0.18
		Base		117.235720	465,425.81	97.544086	387,250.02	-78,175.79	0.18
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	760,000.000	Local		124.430049	945,668.37	95.609087	726,629.06	-219,039.31	0.33
		Base		124.430049	945,668.37	95.609087	726,629.06	-219,039.31	0.33
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	2,381,000.000	Local		138.810901	3,305,087.56	104.550446	2,489,346.12	-815,741.44	1.14
		Base		138.810901	3,305,087.56	104.550446	2,489,346.12	-815,741.44	1.13
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		

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	350,000.000	Local		113.226289	396,292.01	97.350292	340,726.02	-55,565.99	0.16
		Base		113.226289	396,292.01	97.350292	340,726.02	-55,565.99	0.16
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	490,000.000	Local		118.718869	581,722.46	96.810407	474,370.99	-107,351.47	0.22
		Base		118.718869	581,722.46	96.810407	474,370.99	-107,351.47	0.22
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627					8.627	16 Jun 2049		
	430,000.000	Local		100.000000	430,000.00	87.056000	374,340.80	-55,659.20	0.17
Original Face:	430,000.000	Base		100.000000	430,000.00	87.056000	374,340.80	-55,659.20	0.17
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local		99.788700	49,894.35	110.479095	55,239.55	5,345.20	0.03
		Base		99.788700	49,894.35	110.479095	55,239.55	5,345.20	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local		99.819000	99,819.00	100.296450	100,296.45	477.45	0.05
		Base		99.819000	99,819.00	100.296450	100,296.45	477.45	0.05
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	330,000.000	Local		105.947673	349,627.32	96.170522	317,362.72	-32,264.60	0.14
		Base		105.947673	349,627.32	96.170522	317,362.72	-32,264.60	0.14
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	100,000.000	Local		104.182990	104,182.99	99.209196	99,209.20	-4,973.79	0.05
		Base		104.182990	104,182.99	99.209196	99,209.20	-4,973.79	0.05
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.0	01 Sep 2036		
	440,000.000	Local		102.797336	452,308.28	91.161972	401,112.68	-51,195.60	0.18
		Base		102.797336	452,308.28	91.161972	401,112.68	-51,195.60	0.18
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	230,000.000	Local		95.920083	220,616.19	91.097784	209,524.90	-11,091.29	0.10
		Base		95.920083	220,616.19	91.097784	209,524.90	-11,091.29	0.10
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875	27 Oct 2027		
	270,000.000	Local		99.475041	268,582.61	89.398000	241,374.60	-27,208.01	0.11
		Base		99.475041	268,582.61	89.398000	241,374.60	-27,208.01	0.11
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		250,000.000	Local 99.544020	248,860.05	95.232849	238,082.12	-10,777.93	0.11
			Base 99.544020	248,860.05	95.232849	238,082.12	-10,777.93	0.11
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		1,170,000.000	Local 112.490438	1,316,138.13	112.928382	1,321,262.07	5,123.94	0.60
			Base 112.490438	1,316,138.13	112.928382	1,321,262.07	5,123.94	0.60
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041		
		370,000.000	Local 99.390084	367,743.31	114.055691	422,006.06	54,262.75	0.19
			Base 99.390084	367,743.31	114.055691	422,006.06	54,262.75	0.19
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.75	21 Oct 2045		
		860,000.000	Local 108.520627	933,277.39	95.146621	818,260.94	-115,016.45	0.37
			Base 108.520627	933,277.39	95.146621	818,260.94	-115,016.45	0.37
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		860,000.000	Local 103.074603	886,441.59	93.513963	804,220.08	-82,221.51	0.37
			Base 103.074603	886,441.59	93.513963	804,220.08	-82,221.51	0.37
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184	01 Oct 2042		
		60,000.000	Local 100.000000	60,000.00	117.444000	70,466.40	10,466.40	0.03
			Base 100.000000	60,000.00	117.444000	70,466.40	10,466.40	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047		
		470,000.000	Local 101.301468	476,116.90	94.750000	445,325.00	-30,791.90	0.20
			Base 101.301468	476,116.90	94.750000	445,325.00	-30,791.90	0.20
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.5	15 Sep 2037		
		600,000.000	Local 128.281540	769,689.24	113.336428	680,018.57	-89,670.67	0.31
			Base 128.281540	769,689.24	113.336428	680,018.57	-89,670.67	0.31
404280BK4	HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR				4.041	13 Mar 2028		
		570,000.000	Local 101.206630	576,877.79	95.675298	545,349.20	-31,528.59	0.25
			Base 101.206630	576,877.79	95.675298	545,349.20	-31,528.59	0.25
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.0	31 Dec 2099		
		530,000.000	Local 100.000000	530,000.00	90.048000	477,254.40	-52,745.60	0.22
			Base 100.000000	530,000.00	90.048000	477,254.40	-52,745.60	0.22
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.25	31 Dec 2099		

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		290,000.000	Local 101.011434	292,933.16	93.750000	271,875.00	-21,058.16	0.12
			Base 101.011434	292,933.16	93.750000	271,875.00	-21,058.16	0.12
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.5	31 Dec 2099		
		710,000.000	Local 99.471903	706,250.51	90.875000	645,212.50	-61,038.01	0.29
			Base 99.471903	706,250.51	90.875000	645,212.50	-61,038.01	0.29
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583	19 Jun 2029		
		320,000.000	Local 100.000000	320,000.00	99.123819	317,196.22	-2,803.78	0.14
			Base 100.000000	320,000.00	99.123819	317,196.22	-2,803.78	0.14
40573LAU0	CIGNA CORP COMPANY GUAR 144A 08/38 4.8				4.8	15 Aug 2038		
		730,000.000	Local 99.840415	728,835.03	98.211461	716,943.67	-11,891.36	0.33
			Base 99.840415	728,835.03	98.211461	716,943.67	-11,891.36	0.33
40573LAW6	CIGNA CORP COMPANY GUAR 144A 12/48 4.9				4.9	15 Dec 2048		
		740,000.000	Local 99.775961	738,342.11	97.839722	724,013.94	-14,328.17	0.33
			Base 99.775961	738,342.11	97.839722	724,013.94	-14,328.17	0.33
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043		
		230,000.000	Local 99.808500	229,559.55	95.359524	219,326.91	-10,232.64	0.10
			Base 99.808500	229,559.55	95.359524	219,326.91	-10,232.64	0.10
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.85	15 Nov 2035		
		450,000.000	Local 106.477176	479,147.29	98.187226	441,842.52	-37,304.77	0.20
			Base 106.477176	479,147.29	98.187226	441,842.52	-37,304.77	0.20
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.0	15 Nov 2045		
		200,000.000	Local 107.124285	214,248.57	98.183665	196,367.33	-17,881.24	0.09
			Base 107.124285	214,248.57	98.183665	196,367.33	-17,881.24	0.09
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035		
		580,000.000	Local 105.701819	613,070.55	99.212526	575,432.65	-37,637.90	0.26
			Base 105.701819	613,070.55	99.212526	575,432.65	-37,637.90	0.26
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045		
		300,000.000	Local 108.761277	326,283.83	102.867284	308,601.85	-17,681.98	0.14
			Base 108.761277	326,283.83	102.867284	308,601.85	-17,681.98	0.14
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125	01 Aug 2039		

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		30,000.000	Local 123.427833	37,028.35	114.556704	34,367.01	-2,661.34	0.02
			Base 123.427833	37,028.35	114.556704	34,367.01	-2,661.34	0.02
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045		
		120,000.000	Local 101.505175	121,806.21	100.717413	120,860.90	-945.31	0.06
			Base 101.505175	121,806.21	100.717413	120,860.90	-945.31	0.06
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.25	01 Apr 2046		
		200,000.000	Local 109.346545	218,693.09	99.660072	199,320.14	-19,372.95	0.09
			Base 109.346545	218,693.09	99.660072	199,320.14	-19,372.95	0.09
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.5	06 Dec 2048		
		370,000.000	Local 98.303914	363,724.48	103.238962	381,984.16	18,259.68	0.17
			Base 98.303914	363,724.48	103.238962	381,984.16	18,259.68	0.17
443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25				7.25	15 Jan 2023		
		60,000.000	Local 100.363833	60,218.30	98.750000	59,250.00	-968.30	0.03
			Base 100.363833	60,218.30	98.750000	59,250.00	-968.30	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		
		150,000.000	Local 101.206967	151,810.45	98.863628	148,295.44	-3,515.01	0.07
			Base 101.206967	151,810.45	98.863628	148,295.44	-3,515.01	0.07
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044		
		690,000.000	Local 109.699580	756,927.10	102.719123	708,761.95	-48,165.15	0.32
			Base 109.699580	756,927.10	102.719123	708,761.95	-48,165.15	0.32
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.8	15 Mar 2047		
		640,000.000	Local 107.627409	688,815.42	100.078751	640,504.01	-48,311.41	0.29
			Base 107.627409	688,815.42	100.078751	640,504.01	-48,311.41	0.29
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483	01 Dec 2027		
		250,000.000	Local 100.000000	250,000.00	93.143000	232,857.50	-17,142.50	0.11
			Base 100.000000	250,000.00	93.143000	232,857.50	-17,142.50	0.11
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.55	21 Dec 2065		
		240,000.000	Local 78.519521	188,446.85	77.750000	186,600.00	-1,846.85	0.09
			Base 78.519521	188,446.85	77.750000	186,600.00	-1,846.85	0.09
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.8	21 Dec 2065		

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		110,000.000	Local 97.726664	107,499.33	78.000000	85,800.00	-21,699.33	0.04
			Base 97.726664	107,499.33	78.000000	85,800.00	-21,699.33	0.04
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.1	01 Jun 2033		
		330,000.000	Local 96.787630	319,399.18	95.343000	314,631.90	-4,767.28	0.14
			Base 96.787630	319,399.18	95.343000	314,631.90	-4,767.28	0.14
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.63	01 Feb 2035		
		305,000.000	Local 102.690557	313,206.20	106.334000	324,318.70	11,112.50	0.15
			Base 102.690557	313,206.20	106.334000	324,318.70	11,112.50	0.15
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35				7.35	01 Jul 2035		
		50,000.000	Local 117.341900	58,670.95	110.843000	55,421.50	-3,249.45	0.03
			Base 117.341900	58,670.95	110.843000	55,421.50	-3,249.45	0.03
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.65	01 Dec 2038		
		110,000.000	Local 103.503573	113,853.93	98.290000	108,119.00	-5,734.93	0.05
			Base 103.503573	113,853.93	98.290000	108,119.00	-5,734.93	0.05
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.35	11 Jan 2048		
		440,000.000	Local 99.403257	437,374.33	91.162200	401,113.68	-36,260.65	0.18
			Base 99.403257	437,374.33	91.162200	401,113.68	-36,260.65	0.18
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7				5.7	15 Jul 2043		
		70,000.000	Local 110.472071	77,330.45	107.987598	75,591.32	-1,739.13	0.03
			Base 110.472071	77,330.45	107.987598	75,591.32	-1,739.13	0.03
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734	08 Dec 2047		
		174,000.000	Local 100.484822	174,843.59	92.591939	161,109.97	-13,733.62	0.07
			Base 100.484822	174,843.59	92.591939	161,109.97	-13,733.62	0.07
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25				4.25	21 Sep 2048		
		890,000.000	Local 99.335464	884,085.63	98.001500	872,213.35	-11,872.28	0.40
			Base 99.335464	884,085.63	98.001500	872,213.35	-11,872.28	0.40
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022		
		210,000.000	Local 112.783071	236,844.45	111.175515	233,468.58	-3,375.87	0.11
			Base 112.783071	236,844.45	111.175515	233,468.58	-3,375.87	0.11
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024		

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	400,000.000	Local		100.598158	402,392.63	90.688255	362,753.02	-39,639.61	0.17
		Base		100.598158	402,392.63	90.688255	362,753.02	-39,639.61	0.17
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	740,000.000	Local		98.540508	729,199.76	91.667734	678,341.23	-50,858.53	0.31
		Base		98.540508	729,199.76	91.667734	678,341.23	-50,858.53	0.31
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 2027		
	2,060,000.000	Local		100.043305	2,060,892.09	86.017784	1,771,966.35	-288,925.74	0.81
		Base		100.043305	2,060,892.09	86.017784	1,771,966.35	-288,925.74	0.81
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375	12 Jan 2048		
	1,400,000.000	Local		90.592451	1,268,294.31	75.296916	1,054,156.82	-214,137.49	0.48
		Base		90.592451	1,268,294.31	75.296916	1,054,156.82	-214,137.49	0.48
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125	17 Jan 2048		
	340,000.000	Local		99.112815	336,983.57	97.638000	331,969.20	-5,014.37	0.15
		Base		99.112815	336,983.57	97.638000	331,969.20	-5,014.37	0.15
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625	16 Aug 2043		
	260,000.000	Local		113.929577	296,216.90	109.929349	285,816.31	-10,400.59	0.13
		Base		113.929577	296,216.90	109.929349	285,816.31	-10,400.59	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	710,000.000	Local		101.494908	720,613.85	101.413701	720,037.28	-576.57	0.33
		Base		101.494908	720,613.85	101.413701	720,037.28	-576.57	0.33
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625	01 Dec 2027		
	220,000.000	Local		99.907886	219,797.35	93.056772	204,724.90	-15,072.45	0.09
		Base		99.907886	219,797.35	93.056772	204,724.90	-15,072.45	0.09
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	32,713.840	Local		104.738912	34,264.12	100.001000	32,714.17	-1,549.95	0.01
Original Face:	113,000.000	Base		104.738912	34,264.12	100.001000	32,714.17	-1,549.95	0.01
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.27094	15 Aug 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.26	22 Feb 2048		

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		450,000.000	Local 102.354693	460,596.12	93.008440	418,537.98	-42,058.14	0.19
			Base 102.354693	460,596.12	93.008440	418,537.98	-42,058.14	0.19
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897	23 Jan 2049		
		90,000.000	Local 87.854700	79,069.23	87.706803	78,936.12	-133.11	0.04
			Base 87.854700	79,069.23	87.706803	78,936.12	-133.11	0.04
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR				4.005	23 Apr 2029		
		610,000.000	Local 100.000000	610,000.00	98.036212	598,020.89	-11,979.11	0.27
			Base 100.000000	610,000.00	98.036212	598,020.89	-11,979.11	0.27
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203	23 Jul 2029		
		140,000.000	Local 100.000000	140,000.00	99.696004	139,574.41	-425.59	0.06
			Base 100.000000	140,000.00	99.696004	139,574.41	-425.59	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452	05 Dec 2029		
		1,140,000.000	Local 100.000000	1,140,000.00	101.714476	1,159,545.03	19,545.03	0.53
			Base 100.000000	1,140,000.00	101.714476	1,159,545.03	19,545.03	0.53
47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532	01 Jan 2035		
		190,000.000	Local 109.985142	208,971.77	106.723000	202,773.70	-6,198.07	0.09
			Base 109.985142	208,971.77	106.723000	202,773.70	-6,198.07	0.09
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.95	15 Aug 2037		
		20,000.000	Local 104.792700	20,958.54	124.795655	24,959.13	4,000.59	0.01
			Base 104.792700	20,958.54	124.795655	24,959.13	4,000.59	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.5	01 Sep 2040		
		20,000.000	Local 105.293200	21,058.64	107.872241	21,574.45	515.81	0.01
			Base 105.293200	21,058.64	107.872241	21,574.45	515.81	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.7	01 Mar 2046		
		70,000.000	Local 102.521471	71,765.03	94.980689	66,486.48	-5,278.55	0.03
			Base 102.521471	71,765.03	94.980689	66,486.48	-5,278.55	0.03
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.4	15 Jan 2038		
		210,000.000	Local 99.714938	209,401.37	93.083537	195,475.43	-13,925.94	0.09
			Base 99.714938	209,401.37	93.083537	195,475.43	-13,925.94	0.09
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.5	15 Jan 2048		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local		99.631215	199,262.43	91.481664	182,963.33	-16,299.10	0.08
		Base		99.631215	199,262.43	91.481664	182,963.33	-16,299.10	0.08
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	330,000.000	Local		122.049982	402,764.94	109.836914	362,461.82	-40,303.12	0.17
		Base		122.049982	402,764.94	109.836914	362,461.82	-40,303.12	0.17
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	420,000.000	Local		115.247200	484,038.24	101.668382	427,007.20	-57,031.04	0.19
		Base		115.247200	484,038.24	101.668382	427,007.20	-57,031.04	0.19
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	1,510,000.000	Local		105.278149	1,589,700.05	98.498872	1,487,332.97	-102,367.08	0.68
		Base		105.278149	1,589,700.05	98.498872	1,487,332.97	-102,367.08	0.68
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.15	01 May 2047		
	300,000.000	Local		102.680927	308,042.78	98.767004	296,301.01	-11,741.77	0.14
		Base		102.680927	308,042.78	98.767004	296,301.01	-11,741.77	0.14
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25					8.25	28 Feb 2048		
	270,000.000	Local		100.000000	270,000.00	85.003200	229,508.64	-40,491.36	0.10
		Base		100.000000	270,000.00	85.003200	229,508.64	-40,491.36	0.10
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		123.487067	74,092.24	119.754950	71,852.97	-2,239.27	0.03
		Base		123.487067	74,092.24	119.754950	71,852.97	-2,239.27	0.03
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	315,000.000	Local		106.328397	334,934.45	111.486071	351,181.12	16,246.67	0.16
		Base		106.328397	334,934.45	111.486071	351,181.12	16,246.67	0.16
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.3	15 Aug 2033		
	100,000.000	Local		118.972530	118,972.53	115.585635	115,585.64	-3,386.89	0.05
		Base		118.972530	118,972.53	115.585635	115,585.64	-3,386.89	0.05
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.95	15 Jan 2038		
	480,000.000	Local		120.724802	579,479.05	111.534859	535,367.32	-44,111.73	0.24
		Base		120.724802	579,479.05	111.534859	535,367.32	-44,111.73	0.24
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625	01 Sep 2041		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	330,000.000	Local		103.866855	342,760.62	97.484016	321,697.25	-21,063.37	0.15
		Base		103.866855	342,760.62	97.484016	321,697.25	-21,063.37	0.15
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	370,000.000	Local		104.607846	387,049.03	89.427321	330,881.09	-56,167.94	0.15
		Base		104.607846	387,049.03	89.427321	330,881.09	-56,167.94	0.15
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	360,000.000	Local		99.466594	358,079.74	82.382633	296,577.48	-61,502.26	0.14
		Base		99.466594	358,079.74	82.382633	296,577.48	-61,502.26	0.14
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	330,000.000	Local		105.906506	349,491.47	91.378331	301,548.49	-47,942.98	0.14
		Base		105.906506	349,491.47	91.378331	301,548.49	-47,942.98	0.14
501044DJ7	KROGER CO SR UNSECURED 08/27 3.7					3.7	01 Aug 2027		
	200,000.000	Local		99.948195	199,896.39	94.401870	188,803.74	-11,092.65	0.09
		Base		99.948195	199,896.39	94.401870	188,803.74	-11,092.65	0.09
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.65	15 Jan 2048		
	150,000.000	Local		99.292047	148,938.07	91.747420	137,621.13	-11,316.94	0.06
		Base		99.292047	148,938.07	91.747420	137,621.13	-11,316.94	0.06
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	290,000.000	Local		101.362779	293,952.06	94.500000	274,050.00	-19,902.06	0.13
		Base		101.362779	293,952.06	94.500000	274,050.00	-19,902.06	0.12
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95					3.95	15 May 2047		
	190,000.000	Local		102.905058	195,519.61	97.768612	185,760.36	-9,759.25	0.08
		Base		102.905058	195,519.61	97.768612	185,760.36	-9,759.25	0.08
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	350,000.000	Local		108.691560	380,420.46	96.480000	337,680.00	-42,740.46	0.15
		Base		108.691560	380,420.46	96.480000	337,680.00	-42,740.46	0.15
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574	07 Nov 2028		
	370,000.000	Local		100.000000	370,000.00	88.952335	329,123.64	-40,876.36	0.15
		Base		100.000000	370,000.00	88.952335	329,123.64	-40,876.36	0.15
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375	22 Mar 2028		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	520,000.000	Local		99.787873	518,896.94	94.868797	493,317.74	-25,579.20	0.23
		Base		99.787873	518,896.94	94.868797	493,317.74	-25,579.20	0.22
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.5	31 Dec 2099		
	570,000.000	Local		100.000000	570,000.00	96.520000	550,164.00	-19,836.00	0.25
		Base		100.000000	570,000.00	96.520000	550,164.00	-19,836.00	0.25
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		
	20,000.000	Local		97.994300	19,598.86	95.418572	19,083.71	-515.15	0.01
		Base		97.994300	19,598.86	95.418572	19,083.71	-515.15	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	50,000.000	Local		98.308480	49,154.24	103.182798	51,591.40	2,437.16	0.02
		Base		98.308480	49,154.24	103.182798	51,591.40	2,437.16	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.09	15 Sep 2052		
	301,000.000	Local		101.730910	306,210.04	93.341116	280,956.76	-25,253.28	0.13
		Base		101.730910	306,210.04	93.341116	280,956.76	-25,253.28	0.13
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574	01 Jul 2045		
	20,000.000	Local		100.000000	20,000.00	138.663000	27,732.60	7,732.60	0.01
		Base		100.000000	20,000.00	138.663000	27,732.60	7,732.60	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.616300	9,961.63	94.418653	9,441.87	-519.76	0.00
		Base		99.616300	9,961.63	94.418653	9,441.87	-519.76	0.00
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563					4.563	24 Apr 2023		
	230,000.000	Local		100.000000	230,000.00	98.503600	226,558.28	-3,441.72	0.10
		Base		100.000000	230,000.00	98.503600	226,558.28	-3,441.72	0.10
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75					4.75	02 Nov 2026		
	910,000.000	Local		101.845916	926,797.84	96.650000	879,515.00	-47,282.84	0.40
		Base		101.845916	926,797.84	96.650000	879,515.00	-47,282.84	0.40
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.2	01 Mar 2047		
	160,000.000	Local		101.973344	163,157.35	92.049724	147,279.56	-15,877.79	0.07
		Base		101.973344	163,157.35	92.049724	147,279.56	-15,877.79	0.07
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		

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	820,000.000	Local		98.654212	808,964.54	87.334710	716,144.62	-92,819.92	0.33
		Base		98.654212	808,964.54	87.334710	716,144.62	-92,819.92	0.33
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.5	15 Feb 2049		
	350,000.000	Local		98.034240	343,119.84	97.271336	340,449.68	-2,670.16	0.16
		Base		98.034240	343,119.84	97.271336	340,449.68	-2,670.16	0.16
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	290,000.000	Local		100.069845	290,202.55	91.437500	265,168.75	-25,033.80	0.12
		Base		100.069845	290,202.55	91.437500	265,168.75	-25,033.80	0.12
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.4					4.4	22 Sep 2024		
	660,000.000	Local		100.117936	660,778.38	93.982521	620,284.64	-40,493.74	0.28
		Base		100.117936	660,778.38	93.982521	620,284.64	-40,493.74	0.28
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.25	15 Sep 2046		
	322,000.000	Local		99.858627	321,544.78	90.988045	292,981.50	-28,563.28	0.13
		Base		99.858627	321,544.78	90.988045	292,981.50	-28,563.28	0.13
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.6	01 Jul 2111		
	255,000.000	Local		135.965584	346,712.24	127.878045	326,089.01	-20,623.23	0.15
		Base		135.965584	346,712.24	127.878045	326,089.01	-20,623.23	0.15
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.9	01 Apr 2077		
	350,000.000	Local		103.375306	361,813.57	99.721374	349,024.81	-12,788.76	0.16
		Base		103.375306	361,813.57	99.721374	349,024.81	-12,788.76	0.16
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	100.442367	40,176.95	176.95	0.02
		Base		100.000000	40,000.00	100.442367	40,176.95	176.95	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	160,000.000	Local		103.832919	166,132.67	100.440978	160,705.56	-5,427.11	0.07
		Base		103.832919	166,132.67	100.440978	160,705.56	-5,427.11	0.07
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	330,000.000	Local		108.005024	356,416.58	100.664465	332,192.73	-24,223.85	0.15
		Base		108.005024	356,416.58	100.664465	332,192.73	-24,223.85	0.15
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.45	01 Mar 2047		

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	190,000.000	Local		99.838268	189,692.71	95.610083	181,659.16	-8,033.55	0.08
		Base		99.838268	189,692.71	95.610083	181,659.16	-8,033.55	0.08
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.45	01 Sep 2048		
	760,000.000	Local		97.416191	740,363.05	95.128279	722,974.92	-17,388.13	0.33
		Base		97.416191	740,363.05	95.128279	722,974.92	-17,388.13	0.33
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.813100	39,925.24	116.445388	46,578.16	6,652.92	0.02
		Base		99.813100	39,925.24	116.445388	46,578.16	6,652.92	0.02
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.849986	69,894.99	102.274507	71,592.15	1,697.16	0.03
		Base		99.849986	69,894.99	102.274507	71,592.15	1,697.16	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	130,000.000	Local		109.437046	142,268.16	104.844204	136,297.47	-5,970.69	0.06
		Base		109.437046	142,268.16	104.844204	136,297.47	-5,970.69	0.06
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	255,000.000	Local		86.373024	220,251.21	101.586000	259,044.30	38,793.09	0.12
		Base		86.373024	220,251.21	101.586000	259,044.30	38,793.09	0.12
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668					6.668	15 Nov 2039		
	500,000.000	Local		140.827674	704,138.37	130.236000	651,180.00	-52,958.37	0.30
		Base		140.827674	704,138.37	130.236000	651,180.00	-52,958.37	0.30
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75					3.75	12 Feb 2045		
	600,000.000	Local		96.578398	579,470.39	96.743493	580,460.96	990.57	0.26
		Base		96.578398	579,470.39	96.743493	580,460.96	990.57	0.26
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	830,000.000	Local		99.546333	826,234.56	95.798333	795,126.16	-31,108.40	0.36
		Base		99.546333	826,234.56	95.798333	795,126.16	-31,108.40	0.36
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	140,000.000	Local		93.151436	130,412.01	97.567498	136,594.50	6,182.49	0.06
		Base		93.151436	130,412.01	97.567498	136,594.50	6,182.49	0.06
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		

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	820,000.000	Local		105.446941	864,664.92	102.616111	841,452.11	-23,212.81	0.38
		Base		105.446941	864,664.92	102.616111	841,452.11	-23,212.81	0.38
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25					4.25	06 Feb 2047		
	130,000.000	Local		100.718615	130,934.20	104.976615	136,469.60	5,535.40	0.06
		Base		100.718615	130,934.20	104.976615	136,469.60	5,535.40	0.06
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	975,000.000	Local		115.845196	1,129,490.66	119.701531	1,167,089.93	37,599.27	0.53
		Base		115.845196	1,129,490.66	119.701531	1,167,089.93	37,599.27	0.53
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local		99.830257	229,609.59	116.505285	267,962.16	38,352.57	0.12
		Base		99.830257	229,609.59	116.505285	267,962.16	38,352.57	0.12
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local		106.799630	213,599.26	125.916878	251,833.76	38,234.50	0.11
		Base		106.799630	213,599.26	125.916878	251,833.76	38,234.50	0.11
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375	22 Jan 2047		
	200,000.000	Local		101.285100	202,570.20	94.643966	189,287.93	-13,282.27	0.09
		Base		101.285100	202,570.20	94.643966	189,287.93	-13,282.27	0.09
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875					4.875	15 Aug 2027		
	50,000.000	Local		100.000000	50,000.00	94.250000	47,125.00	-2,875.00	0.02
		Base		100.000000	50,000.00	94.250000	47,125.00	-2,875.00	0.02
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local		148.981050	29,796.21	151.496663	30,299.33	503.12	0.01
		Base		148.981050	29,796.21	151.496663	30,299.33	503.12	0.01
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696					7.696	23 Feb 2038		
	890,000.000	Local		100.000000	890,000.00	87.159400	775,718.66	-114,281.34	0.35
		Base		100.000000	890,000.00	87.159400	775,718.66	-114,281.34	0.35
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	110,000.000	Local		101.474327	111,621.76	97.609619	107,370.58	-4,251.18	0.05
		Base		101.474327	111,621.76	97.609619	107,370.58	-4,251.18	0.05
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	250,000.000	Local		99.586512	248,966.28	88.763119	221,907.80	-27,058.48	0.10
		Base		99.586512	248,966.28	88.763119	221,907.80	-27,058.48	0.10
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.05	15 Nov 2044		
	500,000.000	Local		103.501010	517,505.05	86.136686	430,683.43	-86,821.62	0.20
		Base		103.501010	517,505.05	86.136686	430,683.43	-86,821.62	0.20
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047		
	20,000.000	Local		101.860650	20,372.13	86.520045	17,304.01	-3,068.12	0.01
		Base		101.860650	20,372.13	86.520045	17,304.01	-3,068.12	0.01
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	30,000.000	Local		126.046100	37,813.83	110.599911	33,179.97	-4,633.86	0.02
		Base		126.046100	37,813.83	110.599911	33,179.97	-4,633.86	0.02
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.15	28 Feb 2048		
	140,000.000	Local		98.170157	137,438.22	93.308392	130,631.75	-6,806.47	0.06
		Base		98.170157	137,438.22	93.308392	130,631.75	-6,806.47	0.06
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1					5.1	31 Dec 2049		
	370,000.000	Local		99.807054	369,286.10	98.122493	363,053.22	-6,232.88	0.17
		Base		99.807054	369,286.10	98.122493	363,053.22	-6,232.88	0.17
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.75	01 Jun 2043		
	90,000.000	Local		113.988433	102,589.59	101.093223	90,983.90	-11,605.69	0.04
		Base		113.988433	102,589.59	101.093223	90,983.90	-11,605.69	0.04
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.03	15 Oct 2047		
	840,000.000	Local		100.887138	847,451.96	90.951037	763,988.71	-83,463.25	0.35
		Base		100.887138	847,451.96	90.951037	763,988.71	-83,463.25	0.35
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.85	30 Sep 2047		
	1,120,000.000	Local		98.816005	1,106,739.26	90.555476	1,014,221.33	-92,517.93	0.46
		Base		98.816005	1,106,739.26	90.555476	1,014,221.33	-92,517.93	0.46
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	111.632452	22,326.49	2,326.49	0.01
		Base		100.000000	20,000.00	111.632452	22,326.49	2,326.49	0.01
67080LAA3	NUVEEN LLC COMPANY GUAR 144A 11/28 4					4.0	01 Nov 2028		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	310,000.000	Local		99.432239	308,239.94	103.042650	319,432.22	11,192.28	0.15
		Base		99.432239	308,239.94	103.042650	319,432.22	11,192.28	0.15
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local		99.339836	248,349.59	99.283084	248,207.71	-141.88	0.11
		Base		99.339836	248,349.59	99.283084	248,207.71	-141.88	0.11
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	320,000.000	Local		101.491159	324,771.71	97.294882	311,343.62	-13,428.09	0.14
		Base		101.491159	324,771.71	97.294882	311,343.62	-13,428.09	0.14
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	510,000.000	Local		101.619263	518,258.24	93.285430	475,755.69	-42,502.55	0.22
		Base		101.619263	518,258.24	93.285430	475,755.69	-42,502.55	0.22
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		146.874388	117,499.51	143.823373	115,058.70	-2,440.81	0.05
		Base		146.874388	117,499.51	143.823373	115,058.70	-2,440.81	0.05
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.995043	69,296.53	109.543000	76,680.10	7,383.57	0.03
		Base		98.995043	69,296.53	109.543000	76,680.10	7,383.57	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	980,000.000	Local		124.465231	1,219,759.26	92.655703	908,025.89	-311,733.37	0.41
		Base		124.465231	1,219,759.26	92.655703	908,025.89	-311,733.37	0.41
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		95.185082	209,407.18	92.675874	203,886.92	-5,520.26	0.09
		Base		95.185082	209,407.18	92.675874	203,886.92	-5,520.26	0.09
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.5	01 Oct 2020		
	650,000.000	Local		94.774645	616,035.19	95.288224	619,373.46	3,338.27	0.28
		Base		94.774645	616,035.19	95.288224	619,373.46	3,338.27	0.28
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.682894	169,460.92	78.678770	133,753.91	-35,707.01	0.06
		Base		99.682894	169,460.92	78.678770	133,753.91	-35,707.01	0.06
694308HC4	PACIFIC GAS + ELECTRIC SR UNSECURED 06/23 3.25					3.25	15 Jun 2023		

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		50,000.000	Local 85.334020	42,667.01	88.465647	44,232.82	1,565.81	0.02	
			Base 85.334020	42,667.01	88.465647	44,232.82	1,565.81	0.02	
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6				4.6	15 Jun 2043			
		180,000.000	Local 108.967667	196,141.80	82.470594	148,447.07	-47,694.73	0.07	
			Base 108.967667	196,141.80	82.470594	148,447.07	-47,694.73	0.07	
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75				4.75	15 Feb 2044			
		70,000.000	Local 99.602000	69,721.40	82.106353	57,474.45	-12,246.95	0.03	
			Base 99.602000	69,721.40	82.106353	57,474.45	-12,246.95	0.03	
694308HP5	PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95				2.95	01 Mar 2026			
		80,000.000	Local 83.720425	66,976.34	82.218632	65,774.91	-1,201.43	0.03	
			Base 83.720425	66,976.34	82.218632	65,774.91	-1,201.43	0.03	
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4				4.0	01 Dec 2046			
		490,000.000	Local 103.202908	505,694.25	75.418723	369,551.74	-136,142.51	0.17	
			Base 103.202908	505,694.25	75.418723	369,551.74	-136,142.51	0.17	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625	15 Jun 2035			
		390,000.000	Local 106.573700	415,637.43	87.300000	340,470.00	-75,167.43	0.16	
			Base 106.573700	415,637.43	87.300000	340,470.00	-75,167.43	0.16	
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.15	15 Apr 2025			
		130,000.000	Local 99.843623	129,796.71	101.220066	131,586.09	1,789.38	0.06	
			Base 99.843623	129,796.71	101.220066	131,586.09	1,789.38	0.06	
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875	20 Jan 2040			
		26,000.000	Local 98.683923	25,657.82	95.151000	24,739.26	-918.56	0.01	
			Base 98.683923	25,657.82	95.151000	24,739.26	-918.56	0.01	
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021			
		30,000.000	Local 100.945400	30,283.62	101.650000	30,495.00	211.38	0.01	
			Base 100.945400	30,283.62	101.650000	30,495.00	211.38	0.01	
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375	17 Jan 2027			
		650,000.000	Local 106.564782	692,671.08	102.750000	667,875.00	-24,796.08	0.30	
			Base 106.564782	692,671.08	102.750000	667,875.00	-24,796.08	0.30	
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.5	02 Jun 2041			

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	590,000.000	Local		113.310076	668,529.45	82.800000	488,520.00	-180,009.45	0.22
		Base		113.310076	668,529.45	82.800000	488,520.00	-180,009.45	0.22
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	160,000.000	Local		84.570806	135,313.29	75.818000	121,308.80	-14,004.49	0.06
		Base		84.570806	135,313.29	75.818000	121,308.80	-14,004.49	0.06
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	420,000.000	Local		98.827879	415,077.09	80.500000	338,100.00	-76,977.09	0.15
		Base		98.827879	415,077.09	80.500000	338,100.00	-76,977.09	0.15
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	150,000.000	Local		99.853853	149,780.78	97.200000	145,800.00	-3,980.78	0.07
		Base		99.853853	149,780.78	97.200000	145,800.00	-3,980.78	0.07
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.5	13 Mar 2027		
	510,000.000	Local		105.643941	538,784.10	94.000000	479,400.00	-59,384.10	0.22
		Base		105.643941	538,784.10	94.000000	479,400.00	-59,384.10	0.22
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	130,000.000	Local		99.730862	129,650.12	104.134907	135,375.38	5,725.26	0.06
		Base		99.730862	129,650.12	104.134907	135,375.38	5,725.26	0.06
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375	16 May 2038		
	390,000.000	Local		122.374733	477,261.46	115.869018	451,889.17	-25,372.29	0.21
		Base		122.374733	477,261.46	115.869018	451,889.17	-25,372.29	0.21
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	200,000.000	Local		99.195945	198,391.89	86.025658	172,051.32	-26,340.57	0.08
		Base		99.195945	198,391.89	86.025658	172,051.32	-26,340.57	0.08
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	770,000.000	Local		108.480639	835,300.92	101.741000	783,405.70	-51,895.22	0.36
		Base		108.480639	835,300.92	101.741000	783,405.70	-51,895.22	0.36
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local		97.153400	14,573.01	121.313853	18,197.08	3,624.07	0.01
		Base		97.153400	14,573.01	121.313853	18,197.08	3,624.07	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.5	25 Oct 2047		

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		210,000.000	Local 98.728533	207,329.92	93.683227	196,734.78	-10,595.14	0.09
			Base 98.728533	207,329.92	93.683227	196,734.78	-10,595.14	0.09
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.75	01 Mar 2031		
		200,000.000	Local 138.295850	276,591.70	133.043569	266,087.14	-10,504.56	0.12
			Base 138.295850	276,591.70	133.043569	266,087.14	-10,504.56	0.12
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125	16 Mar 2024		
		50,000.000	Local 114.928780	57,464.39	82.750000	41,375.00	-16,089.39	0.02
Original Face:		50,000.000	Base 114.928780	57,464.39	82.750000	41,375.00	-16,089.39	0.02
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.7	14 Dec 2036		
		50,000.000	Local 109.349800	54,674.90	113.110766	56,555.38	1,880.48	0.03
			Base 109.349800	54,674.90	113.110766	56,555.38	1,880.48	0.03
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
		30,000.000	Local 100.000000	30,000.00	82.000000	24,600.00	-5,400.00	0.01
			Base 100.000000	30,000.00	82.000000	24,600.00	-5,400.00	0.01
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.95	15 Jul 2046		
		360,000.000	Local 107.159936	385,775.77	96.075237	345,870.85	-39,904.92	0.16
			Base 107.159936	385,775.77	96.075237	345,870.85	-39,904.92	0.16
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.1	18 Jun 2050		
		280,000.000	Local 107.624150	301,347.62	98.150000	274,820.00	-26,527.62	0.13
Original Face:		280,000.000	Base 107.624150	301,347.62	98.150000	274,820.00	-26,527.62	0.13
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		440,000.000	Local 113.551259	499,625.54	92.902970	408,773.07	-90,852.47	0.19
			Base 113.551259	499,625.54	92.902970	408,773.07	-90,852.47	0.19
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125	01 May 2040		
		50,000.000	Local 125.808920	62,904.46	119.280391	59,640.20	-3,264.26	0.03
			Base 125.808920	62,904.46	119.280391	59,640.20	-3,264.26	0.03
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.2	02 Nov 2040		
		260,000.000	Local 119.515062	310,739.16	110.214760	286,558.38	-24,180.78	0.13
			Base 119.515062	310,739.16	110.214760	286,558.38	-24,180.78	0.13
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		

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	970,000.000	Local		107.038779	1,038,276.16	103.500000	1,003,950.00	-34,326.16	0.46
		Base		107.038779	1,038,276.16	103.500000	1,003,950.00	-34,326.16	0.46
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR					5.076	27 Jan 2030		
	200,000.000	Local		100.000000	200,000.00	96.426574	192,853.15	-7,146.85	0.09
		Base		100.000000	200,000.00	96.426574	192,853.15	-7,146.85	0.09
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138	01 May 2049		
	180,000.000	Local		127.751878	229,953.38	131.088000	235,958.40	6,005.02	0.11
		Base		127.751878	229,953.38	131.088000	235,958.40	6,005.02	0.11
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.3	01 Apr 2042		
	360,000.000	Local		102.255514	368,119.85	97.493132	350,975.28	-17,144.57	0.16
		Base		102.255514	368,119.85	97.493132	350,975.28	-17,144.57	0.16
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.75	01 Jun 2047		
	250,000.000	Local		101.916616	254,791.54	90.961748	227,404.37	-27,387.17	0.10
		Base		101.916616	254,791.54	90.961748	227,404.37	-27,387.17	0.10
80007RAA3	SANDS CHINA LTD SR UNSECURED 144A 08/23 4.6					4.6	08 Aug 2023		
	260,000.000	Local		99.979562	259,946.86	99.338000	258,278.80	-1,668.06	0.12
		Base		99.979562	259,946.86	99.338000	258,278.80	-1,668.06	0.12
80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125					5.125	08 Aug 2025		
	470,000.000	Local		99.917134	469,610.53	99.025000	465,417.50	-4,193.03	0.21
		Base		99.917134	469,610.53	99.025000	465,417.50	-4,193.03	0.21
80007RAD7	SANDS CHINA LTD SR UNSECURED 144A 08/28 5.4					5.4	08 Aug 2028		
	200,000.000	Local		100.632285	201,264.57	96.505544	193,011.09	-8,253.48	0.09
		Base		100.632285	201,264.57	96.505544	193,011.09	-8,253.48	0.09
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.75	15 Sep 2025		
	250,000.000	Local		100.913664	252,284.16	94.020400	235,051.00	-17,233.16	0.11
		Base		100.913664	252,284.16	94.020400	235,051.00	-17,233.16	0.11
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	1,550,000.000	Local		108.126748	1,675,964.60	97.177225	1,506,246.99	-169,717.61	0.69
		Base		108.126748	1,675,964.60	97.177225	1,506,246.99	-169,717.61	0.69
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.7	15 Jun 2028		

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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
	140,000.000	Local		124.534329	174,348.06	106.866889	149,613.64	-24,734.42	0.07
		Base		124.534329	174,348.06	106.866889	149,613.64	-24,734.42	0.07
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	60,000.000	Local		99.510650	59,706.39	126.336923	75,802.15	16,095.76	0.03
		Base		99.510650	59,706.39	126.336923	75,802.15	16,095.76	0.03
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	40,000.000	Local		107.092075	42,836.83	103.943402	41,577.36	-1,259.47	0.02
		Base		107.092075	42,836.83	103.943402	41,577.36	-1,259.47	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	20,000.000	Local		102.494200	20,498.84	102.539565	20,507.91	9.07	0.01
		Base		102.494200	20,498.84	102.539565	20,507.91	9.07	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	810,000.000	Local		100.376258	813,047.69	96.566311	782,187.12	-30,860.57	0.36
		Base		100.376258	813,047.69	96.566311	782,187.12	-30,860.57	0.36
822582CB6	SHELL INTERNATIONAL FIN COMPANY GUAR 11/28 3.875					3.875	13 Nov 2028		
	1,490,000.000	Local		99.238593	1,478,655.03	102.765007	1,531,198.60	52,543.57	0.70
		Base		99.238593	1,478,655.03	102.765007	1,531,198.60	52,543.57	0.70
83367TBU2	SOCIETE GENERALE JR SUBORDINA 144A 12/99 VAR					6.75	31 Dec 2099		
	240,000.000	Local		100.000000	240,000.00	85.025000	204,060.00	-35,940.00	0.09
		Base		100.000000	240,000.00	85.025000	204,060.00	-35,940.00	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		106.940076	181,798.13	98.479968	167,415.95	-14,382.18	0.08
		Base		106.940076	181,798.13	98.479968	167,415.95	-14,382.18	0.08
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	370,000.000	Local		103.345486	382,378.30	93.749446	346,872.95	-35,505.35	0.16
		Base		103.345486	382,378.30	93.749446	346,872.95	-35,505.35	0.16
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	430,000.000	Local		110.625512	475,689.70	100.309272	431,329.87	-44,359.83	0.20
		Base		110.625512	475,689.70	100.309272	431,329.87	-44,359.83	0.20
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.0	01 Apr 2047		

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	120,000.000	Local		94.654650	113,585.58	91.674543	110,009.45	-3,576.13	0.05
		Base		94.654650	113,585.58	91.674543	110,009.45	-3,576.13	0.05
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125	01 Mar 2048		
	290,000.000	Local		95.401062	276,663.08	94.674361	274,555.65	-2,107.43	0.13
		Base		95.401062	276,663.08	94.674361	274,555.65	-2,107.43	0.13
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.836433	151,254.65	110.420756	165,631.13	14,376.48	0.08
		Base		100.836433	151,254.65	110.420756	165,631.13	14,376.48	0.08
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	500,000.000	Local		102.393966	511,969.83	95.041710	475,208.55	-36,761.28	0.22
		Base		102.393966	511,969.83	95.041710	475,208.55	-36,761.28	0.22
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	370,000.000	Local		105.569616	390,607.58	127.192925	470,613.82	80,006.24	0.21
		Base		105.569616	390,607.58	127.192925	470,613.82	80,006.24	0.21
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172	01 Oct 2047		
	140,000.000	Local		100.000000	140,000.00	99.660000	139,524.00	-476.00	0.06
		Base		100.000000	140,000.00	99.660000	139,524.00	-476.00	0.06
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.35	15 May 2045		
	180,000.000	Local		99.101889	178,383.40	88.513505	159,324.31	-19,059.09	0.07
		Base		99.101889	178,383.40	88.513505	159,324.31	-19,059.09	0.07
87164KAG9	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/25 4.892					4.892	24 Apr 2025		
	370,000.000	Local		100.000000	370,000.00	94.554910	349,853.17	-20,146.83	0.16
		Base		100.000000	370,000.00	94.554910	349,853.17	-20,146.83	0.16
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	60,000.000	Local		98.035517	58,821.31	94.304910	56,582.95	-2,238.36	0.03
		Base		98.035517	58,821.31	94.304910	56,582.95	-2,238.36	0.03
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9					3.9	15 Nov 2047		
	120,000.000	Local		97.012975	116,415.57	91.678054	110,013.66	-6,401.91	0.05
		Base		97.012975	116,415.57	91.678054	110,013.66	-6,401.91	0.05
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		

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	620,000.000	Local		107.910690	669,046.28	103.692057	642,890.75	-26,155.53	0.29
		Base		107.910690	669,046.28	103.692057	642,890.75	-26,155.53	0.29
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.27	15 May 2047		
	200,000.000	Local		101.846365	203,692.73	95.712493	191,424.99	-12,267.74	0.09
		Base		101.846365	203,692.73	95.712493	191,424.99	-12,267.74	0.09
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.303867	97,473.48	94.750000	85,275.00	-12,198.48	0.04
		Base		108.303867	97,473.48	94.750000	85,275.00	-12,198.48	0.04
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.2	18 Jul 2036		
	190,000.000	Local		104.054889	197,704.29	95.500000	181,450.00	-16,254.29	0.08
		Base		104.054889	197,704.29	95.500000	181,450.00	-16,254.29	0.08
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721	04 Jun 2038		
	120,000.000	Local		108.380325	130,056.39	99.313000	119,175.60	-10,880.79	0.05
		Base		108.380325	130,056.39	99.313000	119,175.60	-10,880.79	0.05
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	220,000.000	Local		123.204355	271,049.58	113.950123	250,690.27	-20,359.31	0.11
		Base		123.204355	271,049.58	113.950123	250,690.27	-20,359.31	0.11
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103	08 Mar 2027		
	150,000.000	Local		100.814247	151,221.37	96.060115	144,090.17	-7,131.20	0.07
		Base		100.814247	151,221.37	96.060115	144,090.17	-7,131.20	0.07
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	880,000.000	Local		104.563140	920,155.63	91.539808	805,550.31	-114,605.32	0.37
		Base		104.563140	920,155.63	91.539808	805,550.31	-114,605.32	0.37
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665	06 Mar 2038		
	270,000.000	Local		96.480989	260,498.67	90.459136	244,239.67	-16,259.00	0.11
		Base		96.480989	260,498.67	90.459136	244,239.67	-16,259.00	0.11
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895	06 Mar 2048		
	150,000.000	Local		100.000000	150,000.00	88.261856	132,392.78	-17,607.22	0.06
		Base		100.000000	150,000.00	88.261856	132,392.78	-17,607.22	0.06
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		

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	630,000.000	Local	97.601951	614,892.29	94.746258	596,901.43	-17,990.86	0.27	
		Base	97.601951	614,892.29	94.746258	596,901.43	-17,990.86	0.27	
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	40,000.000	Local	92.510800	37,004.32	88.436014	35,374.41	-1,629.91	0.02	
		Base	92.510800	37,004.32	88.436014	35,374.41	-1,629.91	0.02	
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	320,000.000	Local	94.614194	302,765.42	91.921206	294,147.86	-8,617.56	0.13	
		Base	94.614194	302,765.42	91.921206	294,147.86	-8,617.56	0.13	
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.8	21 Jul 2023		
	40,000.000	Local	89.747600	35,899.04	86.124553	34,449.82	-1,449.22	0.02	
		Base	89.747600	35,899.04	86.124553	34,449.82	-1,449.22	0.02	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local	131.572242	881,534.02	121.912018	816,810.52	-64,723.50	0.37	
		Base	131.572242	881,534.02	121.912018	816,810.52	-64,723.50	0.37	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	60,000.000	Local	111.192233	66,715.34	102.623986	61,574.39	-5,140.95	0.03	
		Base	111.192233	66,715.34	102.623986	61,574.39	-5,140.95	0.03	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	1,040,000.000	Local	112.354720	1,168,489.09	108.405480	1,127,416.99	-41,072.10	0.51	
		Base	112.354720	1,168,489.09	108.405480	1,127,416.99	-41,072.10	0.51	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local	111.318824	189,242.00	101.612556	172,741.35	-16,500.65	0.08	
		Base	111.318824	189,242.00	101.612556	172,741.35	-16,500.65	0.08	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	80,000.000	Local	108.626875	86,901.50	95.505554	76,404.44	-10,497.06	0.03	
		Base	108.626875	86,901.50	95.505554	76,404.44	-10,497.06	0.03	
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	410,000.000	Local	93.722129	384,260.73	80.390329	329,600.35	-54,660.38	0.15	
		Base	93.722129	384,260.73	80.390329	329,600.35	-54,660.38	0.15	
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		

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	140,000.000	Local		99.386186	139,140.66	102.588624	143,624.07	4,483.41	0.07
		Base		99.386186	139,140.66	102.588624	143,624.07	4,483.41	0.07
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	80,000.000	Local		103.138950	82,511.16	92.060700	73,648.56	-8,862.60	0.03
		Base		103.138950	82,511.16	92.060700	73,648.56	-8,862.60	0.03
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	30,000.000	Local		118.747000	35,624.10	120.888652	36,266.60	642.50	0.02
		Base		118.747000	35,624.10	120.888652	36,266.60	642.50	0.02
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		127.256867	76,354.12	123.675572	74,205.34	-2,148.78	0.03
		Base		127.256867	76,354.12	123.675572	74,205.34	-2,148.78	0.03
90131HAB1	21ST CENTURY FOX AMERICA COMPANY GUAR 10/43 5.4					5.4	01 Oct 2043		
	280,000.000	Local		120.832314	338,330.48	115.406156	323,137.24	-15,193.24	0.15
		Base		120.832314	338,330.48	115.406156	323,137.24	-15,193.24	0.15
90131HBF1	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2					6.2	15 Dec 2034		
	10,000.000	Local		127.182400	12,718.24	121.581652	12,158.17	-560.07	0.01
		Base		127.182400	12,718.24	121.581652	12,158.17	-560.07	0.01
90131HBG9	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4					6.4	15 Dec 2035		
	70,000.000	Local		131.151200	91,805.84	124.755300	87,328.71	-4,477.13	0.04
		Base		131.151200	91,805.84	124.755300	87,328.71	-4,477.13	0.04
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	370,000.000	Local		134.727651	498,492.31	131.672295	487,187.49	-11,304.82	0.22
		Base		134.727651	498,492.31	131.672295	487,187.49	-11,304.82	0.22
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	310,000.000	Local		121.459894	376,525.67	131.420463	407,403.44	30,877.77	0.19
		Base		121.459894	376,525.67	131.420463	407,403.44	30,877.77	0.19
90131HBZ7	21ST CENTURY FOX AMERICA COMPANY GUAR 10/45 4.95					4.95	15 Oct 2045		
	50,000.000	Local		115.788100	57,894.05	109.642454	54,821.23	-3,072.82	0.03
		Base		115.788100	57,894.05	109.642454	54,821.23	-3,072.82	0.02
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		

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	220,000.000	Local	95.600886	210,321.95	91.203100	200,646.82	-9,675.13	0.09	
		Base	95.600886	210,321.95	91.203100	200,646.82	-9,675.13	0.09	
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253	23 Mar 2028			
	470,000.000	Local	101.877291	478,823.27	98.603925	463,438.45	-15,384.82	0.21	
		Base	101.877291	478,823.27	98.603925	463,438.45	-15,384.82	0.21	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375	15 Nov 2065			
	460,000.000	Local	102.783522	472,804.20	91.017970	418,682.66	-54,121.54	0.19	
		Base	102.783522	472,804.20	91.017970	418,682.66	-54,121.54	0.19	
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375	10 Sep 2038			
	520,000.000	Local	99.851685	519,228.76	98.068657	509,957.02	-9,271.74	0.23	
		Base	99.851685	519,228.76	98.068657	509,957.02	-9,271.74	0.23	
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.5	10 Sep 2048			
	870,000.000	Local	100.362756	873,155.98	98.604624	857,860.23	-15,295.75	0.39	
		Base	100.362756	873,155.98	98.604624	857,860.23	-15,295.75	0.39	
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625	03 Mar 2024			
	71,859.920	Local	100.000000	71,859.92	99.470000	71,479.06	-380.86	0.03	
		Base	100.000000	71,859.92	99.470000	71,479.06	-380.86	0.03	
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.05	11 Jan 2040			
	122,000.000	Local	116.560975	142,204.39	105.850000	129,137.00	-13,067.39	0.06	
		Base	116.560975	142,204.39	105.850000	129,137.00	-13,067.39	0.06	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044			
	1,436,000.000	Local	99.662095	1,431,147.69	90.900000	1,305,324.00	-125,823.69	0.60	
		Base	99.662095	1,431,147.69	90.900000	1,305,324.00	-125,823.69	0.59	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.35	15 Jan 2047			
	560,000.000	Local	98.506327	551,635.43	85.700000	479,920.00	-71,715.43	0.22	
		Base	98.506327	551,635.43	85.700000	479,920.00	-71,715.43	0.22	
912810SC3	US TREASURY N/B 05/48 3.125				3.125	15 May 2048			
	1,430,000.000	Local	95.422485	1,364,541.54	101.898438	1,457,147.66	92,606.12	0.66	
		Base	95.422485	1,364,541.54	101.898438	1,457,147.66	92,606.12	0.66	
912810SD1	US TREASURY N/B 08/48 3				3.0	15 Aug 2048			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,500,000.000	Local		93.956623	1,409,349.34	99.527344	1,492,910.16	83,560.82	0.68
		Base		93.956623	1,409,349.34	99.527344	1,492,910.16	83,560.82	0.68
9128284V9	US TREASURY N/B 08/28 2.875					2.875	15 Aug 2028		
	5,000.000	Local		98.001600	4,900.08	101.546875	5,077.34	177.26	0.00
		Base		98.001600	4,900.08	101.546875	5,077.34	177.26	0.00
9128285C0	US TREASURY N/B 09/25 3					3.0	30 Sep 2025		
	80,000.000	Local		99.939488	79,951.59	102.566406	82,053.12	2,101.53	0.04
		Base		99.939488	79,951.59	102.566406	82,053.12	2,101.53	0.04
9128285D8	US TREASURY N/B 09/23 2.875					2.875	30 Sep 2023		
	60,000.000	Local		99.271500	59,562.90	101.625000	60,975.00	1,412.10	0.03
		Base		99.271500	59,562.90	101.625000	60,975.00	1,412.10	0.03
9128285M8	US TREASURY N/B 11/28 3.125					3.125	15 Nov 2028		
	80,000.000	Local		101.428500	81,142.80	103.726562	82,981.25	1,838.45	0.04
		Base		101.428500	81,142.80	103.726562	82,981.25	1,838.45	0.04
9128285N6	US TREASURY N/B 11/25 2.875					2.875	30 Nov 2025		
	140,000.000	Local		99.996693	139,995.37	101.792969	142,510.16	2,514.79	0.07
		Base		99.996693	139,995.37	101.792969	142,510.16	2,514.79	0.06
9128285P1	US TREASURY N/B 11/23 2.875					2.875	30 Nov 2023		
	50,000.000	Local		100.088500	50,044.25	101.742188	50,871.09	826.84	0.02
		Base		100.088500	50,044.25	101.742188	50,871.09	826.84	0.02
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	230,000.000	Local		102.876504	236,615.96	94.474077	217,290.38	-19,325.58	0.10
		Base		102.876504	236,615.96	94.474077	217,290.38	-19,325.58	0.10
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45					4.45	16 Nov 2038		
	480,000.000	Local		99.990135	479,952.65	97.394361	467,492.93	-12,459.72	0.21
		Base		99.990135	479,952.65	97.394361	467,492.93	-12,459.72	0.21
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625					4.625	16 Nov 2048		
	380,000.000	Local		99.684850	378,802.43	96.568728	366,961.17	-11,841.26	0.17
		Base		99.684850	378,802.43	96.568728	366,961.17	-11,841.26	0.17
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		

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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
		830,000.000	Local 99.965080	829,710.16	99.070121	822,282.00	-7,428.16	0.38
			Base 99.965080	829,710.16	99.070121	822,282.00	-7,428.16	0.37
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.5	15 Jun 2037		
		130,000.000	Local 93.636669	121,727.67	127.687476	165,993.72	44,266.05	0.08
			Base 93.636669	121,727.67	127.687476	165,993.72	44,266.05	0.08
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875	15 Feb 2038		
		40,000.000	Local 105.107075	42,042.83	130.642000	52,256.80	10,213.97	0.02
			Base 105.107075	42,042.83	130.642000	52,256.80	10,213.97	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625	15 Nov 2041		
		80,000.000	Local 98.850913	79,080.73	104.451656	83,561.32	4,480.59	0.04
			Base 98.850913	79,080.73	104.451656	83,561.32	4,480.59	0.04
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625	15 Jul 2035		
		150,000.000	Local 111.570500	167,355.75	105.999298	158,998.95	-8,356.80	0.07
			Base 111.570500	167,355.75	105.999298	158,998.95	-8,356.80	0.07
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.25	15 Jun 2048		
		540,000.000	Local 99.318159	536,318.06	99.944250	539,698.95	3,380.89	0.25
			Base 99.318159	536,318.06	99.944250	539,698.95	3,380.89	0.25
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875	15 Dec 2028		
		230,000.000	Local 99.657174	229,211.50	101.294078	232,976.38	3,764.88	0.11
			Base 99.657174	229,211.50	101.294078	232,976.38	3,764.88	0.11
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.45	15 Dec 2048		
		160,000.000	Local 99.590275	159,344.44	102.933448	164,693.52	5,349.08	0.08
			Base 99.590275	159,344.44	102.933448	164,693.52	5,349.08	0.08
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767				4.767	15 May 2115		
		430,000.000	Local 101.518335	436,528.84	102.818000	442,117.40	5,588.56	0.20
			Base 101.518335	436,528.84	102.818000	442,117.40	5,588.56	0.20
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858	15 May 2112		
		280,000.000	Local 102.110193	285,908.54	104.972000	293,921.60	8,013.06	0.13
			Base 102.110193	285,908.54	104.972000	293,921.60	8,013.06	0.13
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062				4.062	15 May 2033		

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		80,000.000	Local 99.788563	79,830.85	102.116000	81,692.80	1,861.95	0.04	
			Base 99.788563	79,830.85	102.116000	81,692.80	1,861.95	0.04	
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131				4.131	15 May 2045			
		70,000.000	Local 100.000000	70,000.00	100.359000	70,251.30	251.30	0.03	
Original Face:		70,000.000	Base 100.000000	70,000.00	100.359000	70,251.30	251.30	0.03	
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.0	15 Dec 2025			
		490,000.000	Local 100.586694	492,874.80	99.500000	487,550.00	-5,324.80	0.22	
			Base 100.586694	492,874.80	99.500000	487,550.00	-5,324.80	0.22	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036			
		269,000.000	Local 102.377494	275,395.46	114.350000	307,601.50	32,206.04	0.14	
			Base 102.377494	275,395.46	114.350000	307,601.50	32,206.04	0.14	
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.75	01 Nov 2041			
		300,000.000	Local 95.344417	286,033.25	96.954893	290,864.68	4,831.43	0.13	
			Base 95.344417	286,033.25	96.954893	290,864.68	4,831.43	0.13	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.85	01 Nov 2042			
		120,000.000	Local 87.522825	105,027.39	86.207696	103,449.24	-1,578.15	0.05	
			Base 87.522825	105,027.39	86.207696	103,449.24	-1,578.15	0.05	
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.4	01 Nov 2034			
		260,000.000	Local 99.334935	258,270.83	96.379155	250,585.80	-7,685.03	0.11	
			Base 99.334935	258,270.83	96.379155	250,585.80	-7,685.03	0.11	
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048			
		3,175,000.000	Local 95.325643	3,026,589.18	93.725448	2,975,782.97	-50,806.21	1.36	
			Base 95.325643	3,026,589.18	93.725448	2,975,782.97	-50,806.21	1.36	
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672				4.672	15 Mar 2055			
		70,000.000	Local 94.776829	66,343.78	91.829927	64,280.95	-2,062.83	0.03	
			Base 94.776829	66,343.78	91.829927	64,280.95	-2,062.83	0.03	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125	15 Aug 2046			
		530,000.000	Local 88.051134	466,671.01	88.227693	467,606.77	935.76	0.21	
			Base 88.051134	466,671.01	88.227693	467,606.77	935.76	0.21	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.25	16 Mar 2037			

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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
	510,000.000	Local		104.411427	532,498.28	104.166652	531,249.93	-1,248.35	0.24
		Base		104.411427	532,498.28	104.166652	531,249.93	-1,248.35	0.24
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	20,000.000	Local		111.103800	22,220.76	106.341558	21,268.31	-952.45	0.01
		Base		111.103800	22,220.76	106.341558	21,268.31	-952.45	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	236,000.000	Local		121.326038	286,329.45	150.878474	356,073.20	69,743.75	0.16
		Base		121.326038	286,329.45	150.878474	356,073.20	69,743.75	0.16
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	600,000.000	Local		106.938705	641,632.23	103.348244	620,089.46	-21,542.77	0.28
		Base		106.938705	641,632.23	103.348244	620,089.46	-21,542.77	0.28
92826CAJ1	VISA INC SR UNSECURED 09/47 3.65					3.65	15 Sep 2047		
	510,000.000	Local		100.251137	511,280.80	94.140063	480,114.32	-31,166.48	0.22
		Base		100.251137	511,280.80	94.140063	480,114.32	-31,166.48	0.22
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.15	27 Feb 2037		
	160,000.000	Local		113.151925	181,043.08	104.812025	167,699.24	-13,343.84	0.08
		Base		113.151925	181,043.08	104.812025	167,699.24	-13,343.84	0.08
92857WBL3	VODAFONE GROUP PLC SR UNSECURED 05/38 5					5.0	30 May 2038		
	300,000.000	Local		98.136673	294,410.02	93.701236	281,103.71	-13,306.31	0.13
		Base		98.136673	294,410.02	93.701236	281,103.71	-13,306.31	0.13
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	1,540,000.000	Local		99.686743	1,535,175.84	93.883619	1,445,807.73	-89,368.11	0.66
		Base		99.686743	1,535,175.84	93.883619	1,445,807.73	-89,368.11	0.66
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local		100.765467	453,444.60	99.892361	449,515.62	-3,928.98	0.21
		Base		100.765467	453,444.60	99.892361	449,515.62	-3,928.98	0.20
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625	20 Sep 2048		
	480,000.000	Local		99.343825	476,850.36	97.482852	467,917.69	-8,932.67	0.21
		Base		99.343825	476,850.36	97.482852	467,917.69	-8,932.67	0.21
92928QAE8	WEA FINANCE LLC COMPANY GUAR 144A 09/28 4.125					4.125	20 Sep 2028		

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	100,000.000	Local		99.691340	99,691.34	100.078279	100,078.28	386.94	0.05
		Base		99.691340	99,691.34	100.078279	100,078.28	386.94	0.05
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	320,000.000	Local		105.152334	336,487.47	99.480750	318,338.40	-18,149.07	0.15
		Base		105.152334	336,487.47	99.480750	318,338.40	-18,149.07	0.15
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	46,000.000	Local		100.086848	46,039.95	100.920030	46,423.21	383.26	0.02
		Base		100.086848	46,039.95	100.920030	46,423.21	383.26	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.05	29 Jun 2048		
	390,000.000	Local		98.710467	384,970.82	99.501874	388,057.31	3,086.49	0.18
		Base		98.710467	384,970.82	99.501874	388,057.31	3,086.49	0.18
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	120,000.000	Local		106.548450	127,858.14	91.047338	109,256.81	-18,601.33	0.05
		Base		106.548450	127,858.14	91.047338	109,256.81	-18,601.33	0.05
939648AE1	WASHINGTON PG LP SR UNSECURED 08/24 5.95					5.95	15 Aug 2024		
	110,000.000	Local		98.723873	108,596.26	87.731604	96,504.76	-12,091.50	0.04
		Base		98.723873	108,596.26	87.731604	96,504.76	-12,091.50	0.04
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	230,000.000	Local		135.420657	311,467.51	132.797572	305,434.42	-6,033.09	0.14
		Base		135.420657	311,467.51	132.797572	305,434.42	-6,033.09	0.14
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		94.144450	169,460.01	116.682969	210,029.34	40,569.33	0.10
		Base		94.144450	169,460.01	116.682969	210,029.34	40,569.33	0.10
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625	15 May 2042		
	100,000.000	Local		107.870540	107,870.54	96.390256	96,390.26	-11,480.28	0.04
		Base		107.870540	107,870.54	96.390256	96,390.26	-11,480.28	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	638,000.000	Local		106.293823	678,154.59	108.451268	691,919.09	13,764.50	0.32
		Base		106.293823	678,154.59	108.451268	691,919.09	13,764.50	0.32
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.875	29 Dec 2049		

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	300,000.000	Local		100.367537	301,102.61	98.845000	296,535.00	-4,567.61	0.14
		Base		100.367537	301,102.61	98.845000	296,535.00	-4,567.61	0.14
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	340,000.000	Local		104.178021	354,205.27	104.357397	354,815.15	609.88	0.16
		Base		104.178021	354,205.27	104.357397	354,815.15	609.88	0.16
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.505483	292,516.45	94.140257	282,420.77	-10,095.68	0.13
		Base		97.505483	292,516.45	94.140257	282,420.77	-10,095.68	0.13
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	380,000.000	Local		103.368837	392,801.58	97.507626	370,528.98	-22,272.60	0.17
		Base		103.368837	392,801.58	97.507626	370,528.98	-22,272.60	0.17
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	780,000.000	Local		102.791242	801,771.69	91.731199	715,503.35	-86,268.34	0.33
		Base		102.791242	801,771.69	91.731199	715,503.35	-86,268.34	0.33
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	750,000.000	Local		103.470959	776,032.19	96.284969	722,137.27	-53,894.92	0.33
		Base		103.470959	776,032.19	96.284969	722,137.27	-53,894.92	0.33
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.468262	15 Sep 2048		
	100,000.000	Local		86.572800	86,572.80	85.418560	85,418.56	-1,154.24	0.04
Original Face:	100,000.000	Base		86.572800	86,572.80	85.418560	85,418.56	-1,154.24	0.04
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584	22 May 2028		
	320,000.000	Local		100.766806	322,453.78	96.007604	307,224.33	-15,229.45	0.14
		Base		100.766806	322,453.78	96.007604	307,224.33	-15,229.45	0.14
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45					5.45	01 Apr 2044		
	240,000.000	Local		104.238196	250,171.67	89.617781	215,082.67	-35,089.00	0.10
		Base		104.238196	250,171.67	89.617781	215,082.67	-35,089.00	0.10
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65					4.65	01 Jul 2026		
	290,000.000	Local		104.292152	302,447.24	96.706303	280,448.28	-21,998.96	0.13
		Base		104.292152	302,447.24	96.706303	280,448.28	-21,998.96	0.13
958254AK0	WESTERN GAS PARTNERS LP SR UNSECURED 08/28 4.75					4.75	15 Aug 2028		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	380,000.000	Local		99.823676	379,329.97	95.191450	361,727.51	-17,602.46	0.17
		Base		99.823676	379,329.97	95.191450	361,727.51	-17,602.46	0.16
958254AL8	WESTERN GAS PARTNERS LP SR UNSECURED 08/48 5.5					5.5	15 Aug 2048		
	300,000.000	Local		98.917683	296,753.05	89.024634	267,073.90	-29,679.15	0.12
		Base		98.917683	296,753.05	89.024634	267,073.90	-29,679.15	0.12
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	810,000.000	Local		119.591031	968,687.35	119.371445	966,908.70	-1,778.65	0.44
		Base		119.591031	968,687.35	119.371445	966,908.70	-1,778.65	0.44
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		116.253943	81,377.76	120.796134	84,557.29	3,179.53	0.04
		Base		116.253943	81,377.76	120.796134	84,557.29	3,179.53	0.04
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	640,000.000	Local		126.548786	809,912.23	130.095723	832,612.63	22,700.40	0.38
		Base		126.548786	809,912.23	130.095723	832,612.63	22,700.40	0.38
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	140,000.000	Local		100.974343	141,364.08	100.970978	141,359.37	-4.71	0.06
		Base		100.974343	141,364.08	100.970978	141,359.37	-4.71	0.06
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.9	15 Jan 2045		
	280,000.000	Local		103.596114	290,069.12	90.666824	253,867.11	-36,202.01	0.12
		Base		103.596114	290,069.12	90.666824	253,867.11	-36,202.01	0.12
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	370,000.000	Local		126.360759	467,534.81	119.926520	443,728.12	-23,806.69	0.20
		Base		126.360759	467,534.81	119.926520	443,728.12	-23,806.69	0.20
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		115.666525	92,533.22	105.087335	84,069.87	-8,463.35	0.04
		Base		115.666525	92,533.22	105.087335	84,069.87	-8,463.35	0.04
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	420,000.000	Local		99.468538	417,767.86	96.381910	404,804.02	-12,963.84	0.18
		Base		99.468538	417,767.86	96.381910	404,804.02	-12,963.84	0.18
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.55	25 Oct 2042		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	650,000.000	Local		106.964592	695,269.85	90.011969	585,077.80	-110,192.05	0.27
		Base		106.964592	695,269.85	90.011969	585,077.80	-110,192.05	0.27
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.5	23 Mar 2021		
	230,000.000	Local		100.099161	230,228.07	98.750000	227,125.00	-3,103.07	0.10
		Base		100.099161	230,228.07	98.750000	227,125.00	-3,103.07	0.10
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	320,000.000	Local		101.012719	323,240.70	97.825037	313,040.12	-10,200.58	0.14
		Base		101.012719	323,240.70	97.825037	313,040.12	-10,200.58	0.14
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625	15 Dec 2027		
	870,000.000	Local		100.349874	873,043.90	92.861143	807,891.94	-65,151.96	0.37
		Base		100.349874	873,043.90	92.861143	807,891.94	-65,151.96	0.37
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.321300	29,796.39	101.394053	30,418.22	621.83	0.01
		Base		99.321300	29,796.39	101.394053	30,418.22	621.83	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	860,000.000	Local		103.564059	890,650.91	82.750000	711,650.00	-179,000.91	0.32
Original Face:	860,000.000	Base		103.564059	890,650.91	82.750000	711,650.00	-179,000.91	0.32
ACI0NWBP2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.75	28 Mar 2022		
	300,000.000	Local		113.567827	340,703.48	100.875000	302,625.00	-38,078.48	0.14
		Base		113.567827	340,703.48	100.875000	302,625.00	-38,078.48	0.14
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	230,000.000	Local		100.000000	230,000.00	91.000000	209,300.00	-20,700.00	0.10
		Base		100.000000	230,000.00	91.000000	209,300.00	-20,700.00	0.10
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625	02 Jun 2027		
	300,000.000	Local		100.000000	300,000.00	90.500000	271,500.00	-28,500.00	0.12
		Base		100.000000	300,000.00	90.500000	271,500.00	-28,500.00	0.12
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	160,000.000	Local		101.706169	162,729.87	91.000000	145,600.00	-17,129.87	0.07
		Base		101.706169	162,729.87	91.000000	145,600.00	-17,129.87	0.07

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

	202,346,573.760	Local		212,034,140.96		199,085,090.10	-12,949,050.86	90.86
Original Face:	2,213,000.000	Base		212,034,140.96		199,085,090.10	-12,949,050.86	90.73

FIXED INCOME Total

	210,446,573.760	Base		212,538,674.76		199,321,680.65	-13,216,994.11	90.84
Original Face:	2,213,000.000							

SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S14HAF5	SWS028647 CDS USD R F	1.00000	2	CCPCDX	1.0	20 Dec 2023		
	9,250,000.000	Local		100.731598	100.555100	9,301,346.75	-16,326.05	4.24
		Base		100.731598	100.555100	9,301,346.75	-16,326.05	4.24
99S14HAG3	SWS028647 CDS USD P V	03MEVENT	1	CCPCDX	1.0	20 Dec 2023		
	-9,250,000.000	Local		100.000000	100.000000	-9,250,000.00	0.00	4.22
		Base		100.000000	100.000000	-9,250,000.00	0.00	4.22

US DOLLAR Total

		Local		67,672.80		51,346.75	-16,326.05	8.47
		Base		67,672.80		51,346.75	-16,326.05	8.45

SWAPS FIXED INCOME Total

	0.000	Base		67,672.80		51,346.75	-16,326.05	8.45
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		213,667,778.950	Base	214,046,821.36		200,780,299.72	-13,266,521.64	99.94
Original Face:		2,213,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI13ZR68	US 5YR NOTE (CBT) MAR19 XCBT 20190329						29 Mar 2019			
45.000	4,500,000.000	Local	5,160,937.50	5,077,301.79	114.687500	83,635.71		72,385.71	11,250.00	
		Base	5,160,937.50		114.687500	83,635.71		72,385.71	11,250.00	0.01

ADI13ZR92	US 2YR NOTE (CBT) MAR19 XCBT 20190329						29 Mar 2019			
9.000	1,800,000.000	Local	1,910,812.50	1,897,781.20	106.156250	13,031.30		11,765.68	1,265.62	
		Base	1,910,812.50		106.156250	13,031.30		11,765.68	1,265.62	0.00

ADI142TM3	US LONG BOND(CBT) MAR19 XCBT 20190320						20 Mar 2019			
224.000	22,400,000.000	Local	32,704,000.00	31,368,158.55	146.000000	1,335,841.45		1,230,841.45	105,000.00	
		Base	32,704,000.00		146.000000	1,335,841.45		1,230,841.45	105,000.00	0.05

US DOLLAR Total										
278.000	28,700,000.000	Local	39,775,750.00	38,343,241.54		1,432,508.46		1,314,992.84	117,515.62	
		Base				1,432,508.46		1,314,992.84	117,515.62	0.05

FUTURES LONG Total										
278.000	28,700,000.000	Base				1,432,508.46		1,314,992.84	117,515.62	0.05

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

View Date: January 2, 2019

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR				Exchange Rate:		1.000000			
ADI13ZWS4	US ULTRA BOND CBT MAR19 XCBT 20190320						20 Mar 2019		
-1.000	-100,000.000	Local	-160,656.25	-152,373.27	160.656250	-8,282.98	-7,689.23	-593.75	
		Base	-160,656.25		160.656250	-8,282.98	-7,689.23	-593.75	0.00
ADI142TL5	US 10YR NOTE (CBT)MAR19 XCBT 20190320						20 Mar 2019		
-49.000	-4,900,000.000	Local	-5,978,765.63	-5,842,298.06	122.015625	-136,467.57	-117,326.94	-19,140.63	
		Base	-5,978,765.63		122.015625	-136,467.57	-117,326.94	-19,140.63	0.01
US DOLLAR Total									
-50.000	-5,000,000.000	Local	-6,139,421.88	-5,994,671.33		-144,750.55	-125,016.17	-19,734.38	
		Base				-144,750.55	-125,016.17	-19,734.38	0.01
FUTURES SHORT Total									
-50.000	-5,000,000.000	Base				-144,750.55	-125,016.17	-19,734.38	0.01

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2018

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
228.000	23,700,000.000	Base				1,287,757.91	1,189,976.67	97,781.24	0.06