



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
137,122.76	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	137,122.76	137,122.76	1	0.00
		137,122.76	137,122.76	1	0.00
MUTUAL FUNDS - FIXED INCOME					
29,810.351	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	231,924.53	232,219.76	1	1,336.77
16,409.36	CUSIP # 256210105 DODGE & COX INCOME FUND	230,223.32	232,588.10	1	0.00
54,724.066	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	230,388.32	230,388.32	1	2,506.91
76,801.056	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	924,684.71	923,893.11	4	4,187.37
19,506.36	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	230,370.11	230,187.57	1	573.17
		1,847,590.99	1,849,276.86	8	8,604.22
MUTUAL FUNDS - EQUITY					
74,229.266	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,847,566.43	1,786,066.94	8	0.00
102,180.292	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	4,389,665.34	4,283,542.66	19	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,502.05	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,848,559.64	1,758,539.74	8	0.00
15,110.152	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	919,301.65	839,455.12	4	0.00
48,900.786	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,155,525.57	1,129,739.92	5	0.00
105,009.118	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,153,000.12	1,101,957.70	5	0.00
41,710.177	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,148,281.17	1,107,209.30	5	0.00
9,684.417	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	1,385,452.70	1,377,758.68	6	0.00
49,344.387	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,073,944.59	2,147,342.33	9	0.00
14,697.825	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	923,170.39	920,653.43	4	0.00
7,057.404	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	928,613.22	925,427.63	4	0.00
7,373.646	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	925,023.89	860,189.92	4	0.00
13,305.257	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,056,038.25	1,030,805.21	5	0.00
		19,754,142.96	19,268,688.58	85	0.00

COMMON TRUST FUNDS - FIXED INCOME

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
438,785	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	438,785.00	438,785.00	2	0.00
		438,785.00	438,785.00	2	0.00
COMMON TRUST FUNDS - EQUITY					
38,112.42	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	924,988.43	872,825.49	4	0.00
		924,988.43	872,825.49	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
969,641.21	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	969,641.21	969,641.21	3	0.00
		969,641.21	969,641.21	3	0.00
MUTUAL FUNDS - FIXED INCOME					
166,817.091	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,297,836.97	1,283,379.84	4	4,904.15
115,105.212	CUSIP # 256210105 DODGE & COX INCOME FUND	1,614,926.12	1,623,034.00	5	0.00
690,955.945	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,908,924.53	2,910,193.32	9	11,169.23
322,612.998	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,884,260.50	3,869,658.43	12	18,540.20
136,742.524	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,614,929.21	1,618,584.76	5	2,820.62
		11,320,877.33	11,304,850.35	35	37,434.20
MUTUAL FUNDS - EQUITY					
78,100.623	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,943,924.51	1,868,047.64	6	0.00
98,078.354	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	4,213,446.09	4,070,836.73	13	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,362.601	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,944,958.56	1,837,945.00	6	0.00
10,650.886	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	647,999.90	583,502.68	2	0.00
54,896.257	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,297,198.55	1,259,953.54	4	0.00
58,926.729	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	647,015.48	608,420.66	2	0.00
35,271.73	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	971,030.73	938,336.88	3	0.00
11,323.837	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	1,619,988.12	1,608,886.23	5	0.00
46,238.2	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,943,391.55	2,014,096.40	6	0.00
15,464.483	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	971,324.18	958,658.32	3	0.00
4,950.055	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	651,328.24	641,834.10	2	0.00
5,172.086	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	648,838.19	593,515.86	2	0.00
8,165.818	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	648,120.97	620,528.81	2	0.00
		18,148,565.07	17,604,562.85	56	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
943,056.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	943,056.30	943,056.30	3	0.00
		943,056.30	943,056.30	3	0.00
COMMON TRUST FUNDS - EQUITY					
53,465.944	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,297,618.46	1,216,010.72	4	0.00
		1,297,618.46	1,216,010.72	4	0.00



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10/01/2019 through 12/31/2019
XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
386,006.84	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	386,006.84	386,006.84	1	0.00
		386,006.84	386,006.84	1	0.00
MUTUAL FUNDS - FIXED INCOME					
149,458.827	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,162,789.67	1,149,976.03	3	4,637.05
82,592.061	CUSIP # 256210105 DODGE & COX INCOME FUND	1,158,766.62	1,164,626.70	3	0.00
550,129.296	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,316,044.34	2,317,332.35	6	9,549.87
256,556.479	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,088,940.01	3,082,367.63	8	15,399.54
65,490.127	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	773,438.40	772,314.53	2	1,441.35
		8,499,979.04	8,486,617.24	22	31,027.81
MUTUAL FUNDS - EQUITY					
108,702.255	CUSIP # 1976M840 COLUMBIA DIVIDEND INCOME FUND I3	2,705,599.13	2,608,683.38	7	0.00
144,103.647	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,190,692.68	6,007,512.06	16	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,170.316	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,707,558.80	2,566,761.62	7	0.00
18,931.969	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,151,820.99	1,037,181.29	3	0.00
65,384.99	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,545,047.31	1,510,516.79	4	0.00
141,601.752	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,554,787.24	1,471,832.72	4	0.00
55,771.063	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,535,377.36	1,498,514.74	4	0.00
13,485.359	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	1,929,215.46	1,925,582.91	5	0.00
73,327.125	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,081,939.06	3,221,220.48	8	0.00
18,419.925	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,156,955.49	1,158,166.95	3	0.00
8,946.172	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,177,137.31	1,157,199.75	3	0.00
9,267.758	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,162,640.24	1,063,568.46	3	0.00
14,566.355	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,156,131.60	1,114,656.56	3	0.00
		27,054,902.67	26,341,397.71	70	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
835,552.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	835,552.63	835,552.63	2	0.00
		835,552.63	835,552.63	2	0.00
COMMON TRUST FUNDS - EQUITY					
79,672.91	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,933,661.53	1,819,467.24	5	0.00
		1,933,661.53	1,819,467.24	5	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,178,813.58	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	1,178,813.58	1,178,813.58	6	0.00
		1,178,813.58	1,178,813.58	6	0.00
MUTUAL FUNDS - FIXED INCOME					
152,184.326	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,183,994.06	1,170,200.37	6	4,888.08
140,130.973	CUSIP # 256210105 DODGE & COX INCOME FUND	1,966,037.55	1,976,585.94	10	0.00
560,006.471	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,357,627.24	2,358,624.50	12	10,273.93
244,844.8	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,947,931.39	2,936,224.40	15	15,271.37
150,023.701	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,771,779.91	1,775,508.80	9	3,428.36
		10,227,370.15	10,217,144.01	52	33,861.74
MUTUAL FUNDS - EQUITY					
39,527.024	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	983,827.63	945,260.50	5	0.00
41,262.081	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,772,619.00	1,717,549.59	9	0.00

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,032.021	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	787,726.99	742,530.81	4	0.00
6,423.763	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	390,821.74	345,000.11	2	0.00
16,641.893	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	393,247.93	382,374.09	2	0.00
17,699.028	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	194,335.33	182,912.18	1	0.00
14,194.991	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	390,788.10	375,288.79	2	0.00
4,166.301	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	596,031.02	592,230.74	3	0.00
23,335.668	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	980,798.13	1,021,167.81	5	0.00
6,250.078	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	392,567.40	390,532.23	2	0.00
1,492.998	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	196,448.68	193,885.81	1	0.00
3,146.239	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	394,695.68	358,050.86	2	0.00
2,471.524	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	196,164.86	187,379.23	1	0.00
		7,670,072.49	7,434,162.75	39	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
390,109.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	390,109.39	390,109.39	2	0.00
		390,109.39	390,109.39	2	0.00
	COMMON TRUST FUNDS - EQUITY				
8,111.363	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	196,862.78	184,184.61	1	0.00
		196,862.78	184,184.61	1	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
704,604.99	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	704,604.99	704,604.99	8	0.00
		704,604.99	704,604.99	8	0.00
MUTUAL FUNDS - FIXED INCOME					
90,985.541	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	707,867.51	700,137.20	8	3,076.49
81,548.473	CUSIP # 256210105 DODGE & COX INCOME FUND	1,144,125.08	1,150,530.44	13	0.00
334,729.098	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,409,209.50	1,410,185.05	16	6,463.31
146,591.312	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,764,959.40	1,757,991.42	20	9,637.40
96,900.065	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,144,389.77	1,146,771.67	13	2,336.83
		6,170,551.26	6,165,615.78	70	21,514.03
MUTUAL FUNDS - EQUITY					
7,095.131	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	176,597.81	168,739.55	2	0.00
12,337.235	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	530,007.62	510,066.55	6	0.00

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1,577.374	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	176,697.44	165,531.04	2	0.00
1,451.388	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	88,302.45	77,313.39	1	0.00
8,029.185	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	88,160.45	82,512.67	1	0.00
3,204.114	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	88,209.26	84,933.31	1	0.00
617.249	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	88,303.64	87,609.05	1	0.00
4,200.492	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	176,546.68	183,999.90	2	0.00
1,404.831	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	88,237.44	86,900.13	1	0.00
674.705	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	88,777.68	87,751.17	1	0.00
704.852	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	88,423.68	79,480.88	1	0.00
		1,678,264.15	1,614,837.64	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
411.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	411.82	411.82	0	0.00
		411.82	411.82	0	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG WEALTH PRESERVATION CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,643.151	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	88,419.27	82,087.27	1	0.00
		88,419.27	82,087.27	1	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
2,715,071.887 BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	12.1782	30,279,649.25	0.00	33,064,560.85	34.26	2,784,911.60
55,029.751 AFL CIO HSG INVT TR 99VVBHSM3	1,140.2900	62,643,302.01	140,660.23	62,749,874.77	65.02	106,572.76
SUBTOTAL UNITED STATES		92,922,951.26	140,660.23	95,814,435.62	99.28	2,891,484.36
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		92,922,951.26	140,660.23	95,814,435.62	99.28	2,891,484.36
TOTAL FIXED INCOME SECURITIES		92,922,951.26	140,660.23	95,814,435.62	99.28	2,891,484.36
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
730,479.740 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	730,479.74	1,081.20	730,479.74	0.76	0.00
PAYABLE FOR CUSTODIAN FEES		-12,739.76	0.00	-12,739.76	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-6,580.95	0.00	-6,580.95	-0.01	0.00
REBATE RECEIVABLE		5,010.15	0.00	5,010.15	0.01	0.00

Asset and Accrual Detail - By Asset type

12/31/2019

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
PAYABLE FOR ACCOUNTING/AUDIT FEES		-16,802.85	0.00	-16,802.85	-0.02	0.00
SUBTOTAL U.S. DOLLAR		699,366.33	1,081.20	699,366.33	0.73	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		699,366.33	1,081.20	699,366.33	0.73	0.00
TOTAL CASH & CASH EQUIVALENTS		699,366.33	1,081.20	699,366.33	0.73	0.00
TOTAL ASSETS - BASE:		93,622,317.59	141,741.43	96,513,801.95	100.01	2,891,484.36
NET ASSETS - BASE:				96,655,543.38		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
559,042.63	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	559,042.63	559,042.63	11	659.84
		559,042.63	559,042.63	11	659.84
CORPORATE BONDS					
50,000	CUSIP # 126650CT5 CVS HEALTH CORP 2.125% 06/01/2021	50,086.50	49,791.50	1	106.25
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	50,612.00	49,628.00	1	517.36
40,000	CUSIP # 34540TRW4 FORD MOTOR CREDIT CO LLC 2.6% 09/20/2021	39,058.40	39,930.80	1	291.78
50,000	CUSIP # 928563AA3 VMWARE INC 2.3% 08/21/2020	50,070.50	49,922.00	1	415.28
		189,827.40	189,272.30	4	1,330.67
COMMON STOCK					
1,675	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	208,520.75	130,465.30	4	0.00
700	CUSIP # 037833100 APPLE INC	205,555.00	32,059.76	4	0.00
995	CUSIP # 053015103 AUTO DATA PROCESSING INC.	169,647.50	75,043.36	3	905.45
505	CUSIP # 097023105 BOEING CO	164,508.80	171,958.59	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,700	CUSIP # 17275R102 CISCO SYSTEMS INC	177,452.00	167,082.38	4	0.00
5,515	CUSIP # 219350105 CORNING INC	160,541.65	84,682.88	3	0.00
1,295	CUSIP # 254687106 DISNEY WALT	187,295.85	42,087.09	4	1,139.60
735	CUSIP # 437076102 HOME DEPOT INC	160,509.30	72,202.46	3	0.00
1,090	CUSIP # 438516106 HONEYWELL INTERNATIONAL	192,930.00	105,313.94	4	0.00
1,500	CUSIP # 46625H100 JP MORGAN CHASE & CO	209,100.00	170,533.05	4	0.00
1,245	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	181,608.15	73,230.90	4	0.00
515	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	200,530.70	101,990.96	4	0.00
1,085	CUSIP # 579780206 MCCORMICK & CO	184,157.05	78,748.90	4	672.70
1,295	CUSIP # 594918104 MICROSOFT CORPORATION	204,221.50	139,290.12	4	0.00
1,250	CUSIP # 742718109 PROCTER & GAMBLE CO	156,125.00	155,256.25	3	0.00
690	CUSIP # 78409V104 S&P GLOBAL INC	188,404.50	60,747.44	4	0.00
3,000	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	142,680.00	147,352.20	3	0.00
590	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	204,458.60	29,401.81	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,575	CUSIP # 882508104 TEXAS INSTRUMENTS INC	202,056.75	80,826.14	4	0.00
		3,500,303.10	1,918,273.53	71	2,717.75
	FOREIGN STOCK				
745	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	189,937.75	164,027.98	4	469.60
3,900	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	158,574.00	151,164.00	3	0.00
4,000	CUSIP # G16249107 BROOKFIELD PROPERTY PARTNERS LP	73,120.00	76,646.00	1	0.00
1,750	CUSIP # G16252101 BROOKFIELD INFRASTRUCTURE PA	87,482.50	74,347.53	2	16.80
2,200	CUSIP # G16258108 BROOKFIELD RENEWABLE PARTNERS LP	102,586.00	76,837.48	2	0.00
		611,700.25	543,022.99	12	486.40
	PARTNERSHIPS				
2,630	CUSIP # 293792107 ENTERPRISE PRODUCTS PARTNERS	74,060.80	75,351.06	1	0.00
		74,060.80	75,351.06	1	0.00

Holdings



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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
MALAYSIAN RINGGIT							Exchange Rate:	4.090500
MYR	MALAYSIAN RINGGIT							
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	0.000000	0.00	0.244469	0.00	0.00
MALAYSIAN RINGGIT Total								
		0.010	Local		0.01	0.01	0.00	0.00
			Base		0.00	0.00	0.00	0.00
MEXICAN PESO							Exchange Rate:	18.907500
MXN	MEXICAN PESO (NEW)							
		1.240	Local	1.000000	1.24	1.000000	1.24	0.00
			Base	0.048387	0.06	0.052889	0.07	0.01
MEXICAN PESO Total								
		1.240	Local		1.24	1.24	0.00	0.00
			Base		0.06	0.07	0.01	0.00
SOUTH KOREAN WON							Exchange Rate:	1,156.450000
KRW	SOUTH KOREAN WON							
		1,845.000	Local	1.000000	1,845.00	1.000000	1,845.00	100.00
			Base	0.000835	1.54	0.000865	1.60	0.06
SOUTH KOREAN WON Total								
		1,845.000	Local		1,845.00	1,845.00	0.00	100.00
			Base		1.54	1.60	0.06	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		20,000.000	Local	1.000000	20,000.00	1.000000	20,000.00	0.02
			Base	1.000000	20,000.00	1.000000	20,000.00	0.01

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		20,000.000	Local	20,000.00		20,000.00	0.00	0.02
			Base	20,000.00		20,000.00	0.00	0.01
CASH Total								
		21,846.250	Base	20,001.60		20,001.67	0.07	0.01
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				1.548220	31 Dec 2030		
		5,133,958.670	Local	5,133,958.67	100.000000	5,133,958.67	0.00	4.07
			Base	5,133,958.67	100.000000	5,133,958.67	0.00	2.84
9128286Q8	US TREASURY FRN 04/21 VAR				1.700136	30 Apr 2021		
		43,725,000.000	Local	43,710,950.95	99.945132	43,701,008.97	-9,941.98	34.63
			Base	43,710,950.95	99.945132	43,701,008.97	-9,941.98	24.14
9128287G9	US TREASURY FRN 07/21 VAR				1.781136	31 Jul 2021		
		21,285,000.000	Local	21,277,945.87	100.042795	21,294,108.92	16,163.05	16.87
			Base	21,277,945.87	100.042795	21,294,108.92	16,163.05	11.76
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099001	31 Jan 2017		
		0.000	Local	0.34	0.000000	0.00	-0.34	0.00
			Base	0.34	0.000000	0.00	-0.34	0.00
912828YN4	US TREASURY FRN 10/21 VAR				1.861136	31 Oct 2021		
		9,570,000.000	Local	9,587,788.29	100.168006	9,586,078.18	-1,710.11	7.60
			Base	9,587,788.29	100.168006	9,586,078.18	-1,710.11	5.30
US DOLLAR Total								
		79,713,958.670	Local	79,710,644.12		79,715,154.74	4,510.62	63.17
			Base	79,710,644.12		79,715,154.74	4,510.62	44.04
CASH EQUIVALENT Total								
		79,713,958.670	Base	79,710,644.12		79,715,154.74	4,510.62	44.04

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.425009

975MACI18	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021		
	2,725,000.000	Local	106.185264	2,893,548.44	106.462622	2,901,106.45	7,558.01	24.07
		Base	73.929283	2,014,572.95	74.710140	2,035,851.32	21,278.37	1.12
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
	0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
	1,460,000.000	Local	103.051405	1,504,550.51	103.722355	1,514,346.38	9,795.87	12.57
		Base	71.950532	1,050,477.77	72.787158	1,062,692.50	12,214.73	0.59
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021		
	2,445,000.000	Local	109.317737	2,672,818.66	108.977871	2,664,508.95	-8,309.71	22.11
		Base	73.931994	1,807,637.26	76.475216	1,869,819.03	62,181.77	1.03
B5SRJWI10	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 07/22 5.75				5.750000	15 Jul 2022		
	4,435,000.000	Local	113.012319	5,012,096.35	112.081630	4,970,820.29	-41,276.06	41.25
		Base	76.181166	3,378,634.71	78.653279	3,488,272.91	109,638.20	1.93
AUSTRALIAN DOLLAR Total								
	11,065,000.000	Local		12,181,143.26		12,050,782.07	-130,361.19	100.00
		Base		8,319,620.67		8,456,635.76	137,015.09	4.67

BRAZILIAN REAL

Exchange Rate: 4.022700

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
	1,575,000.000	Local	97.749254	1,539,550.75	105.119042	1,655,624.91	116,074.16	11.43
		Base	42.009841	661,655.00	26.131464	411,570.56	-250,084.44	0.23
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	11,540,000.000	Local	94.097115	10,858,807.05	111.129967	12,824,398.19	1,965,591.14	88.57
		Base	40.269556	4,647,106.80	27.625716	3,188,007.60	-1,459,099.20	1.76

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

13,115,000.000	Local			12,398,357.80		14,480,023.10	2,081,665.30	100.00
	Base			5,308,761.80		3,599,578.16	-1,709,183.64	1.99

MALAYSIAN RINGGIT

Exchange Rate: 4.090500

ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.480000	15 Mar 2023		
8,015,000.000	Local		98.481232	7,893,270.78	101.121200	8,104,864.18	211,593.40	24.56
	Base		26.740320	2,143,236.65	24.720988	1,981,387.16	-161,849.49	1.09

ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048000	30 Sep 2021		
6,840,000.000	Local		100.492411	6,873,680.88	101.731158	6,958,411.21	84,730.33	21.08
	Base		27.759874	1,898,775.40	24.870103	1,701,115.07	-197,660.33	0.94

ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955				3.955000	15 Sep 2025		
3,455,000.000	Local		99.636571	3,442,443.53	103.557149	3,577,899.50	135,455.97	10.84
	Base		23.018249	795,280.50	25.316501	874,685.12	79,404.62	0.48

ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659000	15 Oct 2020		
3,625,000.000	Local		99.971367	3,623,962.06	100.589256	3,646,360.53	22,398.47	11.05
	Base		24.496641	888,003.24	24.590944	891,421.72	3,418.48	0.49

ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882				3.882000	10 Mar 2022		
4,210,000.000	Local		100.820612	4,244,547.78	101.850000	4,287,885.00	43,337.22	12.99
	Base		23.966490	1,008,989.25	24.899157	1,048,254.49	39,265.24	0.58

ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899				3.899000	16 Nov 2027		
6,205,000.000	Local		100.079669	6,209,943.46	103.641378	6,430,947.50	221,004.04	19.48
	Base		23.231028	1,441,485.26	25.337093	1,572,166.61	130,681.35	0.87

MALAYSIAN RINGGIT Total

32,350,000.000	Local			32,287,848.49		33,006,367.92	718,519.43	100.00
	Base			8,175,770.30		8,069,030.17	-106,740.13	4.46

MEXICAN PESO

Exchange Rate: 18.907500

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
89,200,000.000	Local		111.853931	99,773,706.02	111.303000	99,282,276.00	-491,430.02	24.38

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.853248	7,005,097.54	5.886712	5,250,946.77	-1,754,150.77	2.90
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	119,000,000.000	Local	109.607797	130,433,278.65	106.049000	126,198,310.00	-4,234,968.65	30.99
		Base	7.269970	8,651,264.40	5.608832	6,674,510.64	-1,976,753.76	3.69
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	29,600,000.000	Local	101.465734	30,033,857.36	107.071000	31,693,016.00	1,659,158.64	7.78
		Base	5.014618	1,484,326.96	5.662885	1,676,213.99	191,887.03	0.93
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	38,500,000.000	Local	104.857802	40,370,253.71	109.509000	42,160,965.00	1,790,711.29	10.35
		Base	5.725111	2,204,167.70	5.791829	2,229,854.03	25,686.33	1.23
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	92,500,000.000	Local	117.733333	108,903,333.07	114.023000	105,471,275.00	-3,432,058.07	25.90
		Base	7.547474	6,981,413.31	6.030570	5,578,277.14	-1,403,136.17	3.08
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	2,100,000.000	Local	105.341711	2,212,175.93	114.023000	2,394,483.00	182,307.07	0.59
		Base	5.614889	117,912.66	6.030570	126,641.97	8,729.31	0.07
MEXICAN PESO Total								
	370,900,000.000	Local		411,726,604.74		407,200,325.00	-4,526,279.74	100.00
		Base		26,444,182.57		21,536,444.54	-4,907,738.03	11.90
POLISH ZLOTY							Exchange Rate:	3.793900
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020		
	8,690,000.000	Local	99.961419	8,686,647.31	100.114800	8,699,976.12	13,328.81	39.59
		Base	29.504470	2,563,938.42	26.388360	2,293,148.51	-270,789.91	1.27
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021		
	7,025,000.000	Local	100.634235	7,069,555.03	100.750000	7,077,687.50	8,132.47	32.21
		Base	26.783930	1,881,571.10	26.555787	1,865,544.03	-16,027.07	1.03
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000				0.010000	25 Apr 2019		
	0.000	Local	0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B3P3LSII7	POLAND GOVERNMENT BOND BONDS 10/20 5.25				5.250000	25 Oct 2020		
		5,995,000.000	Local 103.116104	6,181,810.44	103.363400	6,196,635.83	14,825.39	28.20
			Base 27.568962	1,652,759.26	27.244630	1,633,315.54	-19,443.72	0.90
POLISH ZLOTY Total								
		21,710,000.000	Local	21,938,012.82		21,974,299.45	36,286.63	100.00
			Base	6,098,268.79		5,792,008.08	-306,260.71	3.20
SOUTH AFRICAN RAND							Exchange Rate:	14.006000
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local 77.657405	49,856,053.77	69.547760	44,649,661.92	-5,206,391.85	43.31
			Base 7.099693	4,558,002.87	4.965569	3,187,895.32	-1,370,107.55	1.76
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		66,275,000.000	Local 93.642923	62,061,847.45	88.180174	58,441,410.32	-3,620,437.13	56.69
			Base 6.964797	4,615,919.24	6.295886	4,172,598.20	-443,321.04	2.31
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
SOUTH AFRICAN RAND Total								
		130,475,000.000	Local	111,917,901.21		103,091,072.24	-8,826,828.97	100.00
			Base	9,173,922.11		7,360,493.52	-1,813,428.59	4.07
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.490500	05 Nov 2021		
		1,600,000.000	Local 100.000000	1,600,000.00	100.433423	1,606,934.77	6,934.77	1.27
			Base 100.000000	1,600,000.00	100.433423	1,606,934.77	6,934.77	0.89
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				2.423130	06 Apr 2020		
		1,975,000.000	Local 100.025132	1,975,496.35	100.066000	1,976,303.50	807.15	1.57
			Base 100.025132	1,975,496.35	100.066000	1,976,303.50	807.15	1.09
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				2.325390	17 Mar 2023		
		2,820,000.000	Local 100.000000	2,820,000.00	100.325941	2,829,191.54	9,191.54	2.24

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	2,820,000.00	100.325941	2,829,191.54	9,191.54	1.56
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				2.123630	15 Mar 2021		
	2,870,000.000	Local	99.983651	2,869,530.77	100.029433	2,870,844.73	1,313.96	2.27
		Base	99.983651	2,869,530.77	100.029433	2,870,844.73	1,313.96	1.59
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				2.348750	22 Feb 2021		
	2,700,000.000	Local	100.000000	2,700,000.00	100.038748	2,701,046.20	1,046.20	2.14
		Base	100.000000	2,700,000.00	100.038748	2,701,046.20	1,046.20	1.49
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.853130	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	99.533737	3,359,263.62	-15,736.38	2.66
		Base	100.000000	3,375,000.00	99.533737	3,359,263.62	-15,736.38	1.86
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				2.916130	13 Apr 2020		
	3,540,000.000	Local	100.028138	3,540,996.09	100.156639	3,545,545.02	4,548.93	2.81
		Base	100.028138	3,540,996.09	100.156639	3,545,545.02	4,548.93	1.96
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				2.659500	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	100.560174	5,364,885.28	29,885.28	4.25
		Base	100.000000	5,335,000.00	100.560174	5,364,885.28	29,885.28	2.96
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				2.408750	22 May 2020		
	2,170,000.000	Local	100.019561	2,170,424.48	100.175766	2,173,814.12	3,389.64	1.72
		Base	100.019561	2,170,424.48	100.175766	2,173,814.12	3,389.64	1.20
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				2.498630	01 Apr 2021		
	3,510,000.000	Local	100.000000	3,510,000.00	100.250059	3,518,777.07	8,777.07	2.79
		Base	100.000000	3,510,000.00	100.250059	3,518,777.07	8,777.07	1.94
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75				6.750000	21 Sep 2047		
	510,000.000	Local	96.287200	491,064.72	100.188000	510,958.80	19,894.08	0.40
		Base	96.287200	491,064.72	100.188000	510,958.80	19,894.08	0.28
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69				7.690000	23 Jan 2050		
	2,840,000.000	Local	104.293367	2,961,931.62	109.134000	3,099,405.60	137,473.98	2.46

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	104.293367	2,961,931.62	109.134000	3,099,405.60	137,473.98	1.71
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
	5,305,000.000	Local	102.677694	5,447,051.67	113.109375	6,000,452.34	553,400.67	4.75
		Base	102.677694	5,447,051.67	113.109375	6,000,452.34	553,400.67	3.31
912810SH2	US TREASURY N/B 05/49 2.875				2.875000	15 May 2049		
	3,775,000.000	Local	115.449012	4,358,200.21	110.519531	4,172,112.30	-186,087.91	3.31
Original Face:	3,475,000.000	Base	115.449012	4,358,200.21	110.519531	4,172,112.30	-186,087.91	2.30
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.960630	26 Jul 2021		
	2,700,000.000	Local	100.196978	2,705,318.40	101.163992	2,731,427.78	26,109.38	2.16
		Base	100.196978	2,705,318.40	101.163992	2,731,427.78	26,109.38	1.51
US DOLLAR Total								
	45,025,000.000	Local		45,860,014.30		46,460,962.67	600,948.37	36.82
Original Face:	3,475,000.000	Base		45,860,014.30		46,460,962.67	600,948.37	25.67
FIXED INCOME Total								
	624,640,000.000	Base		109,380,540.54		101,275,152.90	-8,105,387.64	55.95
Original Face:	3,475,000.000							

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Books Open

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		704,375,804.920	Base	189,111,186.26		181,010,309.31	-8,100,876.95	100.00
Original Face:		3,475,000.000						

Holdings

As of: December 31, 2019



CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7

View Date: January 2, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.030	Local	1.000000	0.03	1.000000	0.03	0.00	0.00
			Base	1.000000	0.03	1.000000	0.03	0.00	0.00

US DOLLAR Total		0.030	Local		0.03		0.03	0.00	0.00
			Base		0.03		0.03	0.00	0.00

CASH Total

		0.030	Base		0.03		0.03	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					1.498033	31 Dec 2030		
		6,056,852.940	Local	100.000000	6,056,852.94	100.000000	6,056,852.94	0.00	2.96
			Base	100.000000	6,056,852.94	100.000000	6,056,852.94	0.00	2.96

US DOLLAR Total		6,056,852.940	Local		6,056,852.94		6,056,852.94	0.00	2.96
			Base		6,056,852.94		6,056,852.94	0.00	2.96

CASH EQUIVALENT Total

		6,056,852.940	Base		6,056,852.94		6,056,852.94	0.00	2.96
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001								
		18,570.000	Local	195.897272	3,637,812.35	329.810000	6,124,571.70	2,486,759.35	2.99
			Base	195.897272	3,637,812.35	329.810000	6,124,571.70	2,486,759.35	2.99

Holdings

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



STATE STREET

As of: December 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
	19,790.000	Local		157.893974	3,124,721.75	160.160000	3,169,566.40	44,844.65	1.55
		Base		157.893974	3,124,721.75	160.160000	3,169,566.40	44,844.65	1.55
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
	44,820.000	Local		68.462479	3,068,488.29	86.380000	3,871,551.60	803,063.31	1.89
		Base		68.462479	3,068,488.29	86.380000	3,871,551.60	803,063.31	1.89
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
	25,690.000	Local		121.004995	3,108,618.32	108.150000	2,778,373.50	-330,244.82	1.36
		Base		121.004995	3,108,618.32	108.150000	2,778,373.50	-330,244.82	1.36
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
	18,280.000	Local		167.157951	3,055,647.35	212.100000	3,877,188.00	821,540.65	1.89
		Base		167.157951	3,055,647.35	212.100000	3,877,188.00	821,540.65	1.89
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	4,634.000	Local		1,004.116685	4,653,076.72	1,337.020000	6,195,750.68	1,542,673.96	3.03
		Base		1,004.116685	4,653,076.72	1,337.020000	6,195,750.68	1,542,673.96	3.03
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	1,839.000	Local		1,011.530924	1,860,205.37	1,339.390000	2,463,138.21	602,932.84	1.20
		Base		1,011.530924	1,860,205.37	1,339.390000	2,463,138.21	602,932.84	1.20
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	7,448.000	Local		1,391.735075	10,365,642.84	1,847.840000	13,762,712.32	3,397,069.48	6.72
		Base		1,391.735075	10,365,642.84	1,847.840000	13,762,712.32	3,397,069.48	6.72
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	31,810.000	Local		99.265479	3,157,634.88	124.490000	3,960,026.90	802,392.02	1.93
		Base		99.265479	3,157,634.88	124.490000	3,960,026.90	802,392.02	1.93
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	40,350.000	Local		98.125756	3,959,374.24	82.040000	3,310,314.00	-649,060.24	1.62
		Base		98.125756	3,959,374.24	82.040000	3,310,314.00	-649,060.24	1.62
037833100	APPLE INC COMMON STOCK USD.00001								
	24,320.000	Local		193.060782	4,695,238.22	293.650000	7,141,568.00	2,446,329.78	3.49
		Base		193.060782	4,695,238.22	293.650000	7,141,568.00	2,446,329.78	3.49

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
	24,570.000	Local	87.261208	2,144,007.88	84.550000	2,077,393.50	-66,614.38	1.01	
		Base	87.261208	2,144,007.88	84.550000	2,077,393.50	-66,614.38	1.01	
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	2,000.000	Local	449.645105	899,290.21	502.700000	1,005,400.00	106,109.79	0.49	
		Base	449.645105	899,290.21	502.700000	1,005,400.00	106,109.79	0.49	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	1,180.000	Local	1,967.254517	2,321,360.33	2,053.730000	2,423,401.40	102,041.07	1.18	
		Base	1,967.254517	2,321,360.33	2,053.730000	2,423,401.40	102,041.07	1.18	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	17,984.000	Local	81.605679	1,467,596.53	78.200000	1,406,348.80	-61,247.73	0.69	
		Base	81.605679	1,467,596.53	78.200000	1,406,348.80	-61,247.73	0.69	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	87,320.000	Local	38.261212	3,340,969.03	44.970000	3,926,780.40	585,811.37	1.92	
		Base	38.261212	3,340,969.03	44.970000	3,926,780.40	585,811.37	1.92	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	11,504.000	Local	207.022108	2,381,582.33	293.920000	3,381,255.68	999,673.35	1.65	
		Base	207.022108	2,381,582.33	293.920000	3,381,255.68	999,673.35	1.65	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	36,030.000	Local	112.811087	4,064,583.48	144.630000	5,211,018.90	1,146,435.42	2.55	
		Base	112.811087	4,064,583.48	144.630000	5,211,018.90	1,146,435.42	2.55	
278865100	ECOLAB INC COMMON STOCK USD1.0								
	17,130.000	Local	146.576114	2,510,848.83	192.990000	3,305,918.70	795,069.87	1.61	
		Base	146.576114	2,510,848.83	192.990000	3,305,918.70	795,069.87	1.61	
29444U700	EQUINIX INC REIT USD.001								
	6,030.000	Local	429.492556	2,589,840.11	583.700000	3,519,711.00	929,870.89	1.72	
		Base	429.492556	2,589,840.11	583.700000	3,519,711.00	929,870.89	1.72	
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	50,800.000	Local	162.359993	8,247,887.62	205.250000	10,426,700.00	2,178,812.38	5.09	
		Base	162.359993	8,247,887.62	205.250000	10,426,700.00	2,178,812.38	5.09	

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Holdings

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		21,360.000	Local 133.657681	2,854,928.06	139.090000	2,970,962.40	116,034.34	1.45
			Base 133.657681	2,854,928.06	139.090000	2,970,962.40	116,034.34	1.45
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		12,040.000	Local 261.159447	3,144,359.74	338.520000	4,075,780.80	931,421.06	1.99
			Base 261.159447	3,144,359.74	338.520000	4,075,780.80	931,421.06	1.99
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		17,370.000	Local 175.781807	3,053,329.99	218.380000	3,793,260.60	739,930.61	1.85
			Base 175.781807	3,053,329.99	218.380000	3,793,260.60	739,930.61	1.85
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		23,430.000	Local 145.360035	3,405,785.62	177.000000	4,147,110.00	741,324.38	2.03
			Base 145.360035	3,405,785.62	177.000000	4,147,110.00	741,324.38	2.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		24,890.000	Local 131.856984	3,281,920.33	145.870000	3,630,704.30	348,783.97	1.77
			Base 131.856984	3,281,920.33	145.870000	3,630,704.30	348,783.97	1.77
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		12,017.000	Local 124.218366	1,492,732.10	169.730000	2,039,645.41	546,913.31	1.00
			Base 124.218366	1,492,732.10	169.730000	2,039,645.41	546,913.31	1.00
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		66,990.000	Local 92.275355	6,181,526.04	157.700000	10,564,323.00	4,382,796.96	5.16
			Base 92.275355	6,181,526.04	157.700000	10,564,323.00	4,382,796.96	5.16
67059N108	NUTANIX INC A COMMON STOCK USD.000025							
		52,170.000	Local 37.432234	1,952,839.67	31.260000	1,630,834.20	-322,005.47	0.80
			Base 37.432234	1,952,839.67	31.260000	1,630,834.20	-322,005.47	0.80
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		15,700.000	Local 170.488808	2,676,674.29	235.300000	3,694,210.00	1,017,535.71	1.80
			Base 170.488808	2,676,674.29	235.300000	3,694,210.00	1,017,535.71	1.80
68389X105	ORACLE CORP COMMON STOCK USD.01							
		72,080.000	Local 48.925577	3,526,555.56	52.980000	3,818,798.40	292,242.84	1.87
			Base 48.925577	3,526,555.56	52.980000	3,818,798.40	292,242.84	1.87

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CLEARBRIDGE ADVISORS, LLC
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697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	13,640.000	Local	168.534073	2,298,804.75	231.250000	3,154,250.00	855,445.25	1.54	
		Base	168.534073	2,298,804.75	231.250000	3,154,250.00	855,445.25	1.54	
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	15,912.000	Local	159.269041	2,534,288.98	151.370000	2,408,599.44	-125,689.54	1.18	
		Base	159.269041	2,534,288.98	151.370000	2,408,599.44	-125,689.54	1.18	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	43,030.000	Local	61.775025	2,658,179.32	88.230000	3,796,536.90	1,138,357.58	1.85	
		Base	61.775025	2,658,179.32	88.230000	3,796,536.90	1,138,357.58	1.85	
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	15,530.000	Local	161.479289	2,507,773.36	162.640000	2,525,799.20	18,025.84	1.23	
		Base	161.479289	2,507,773.36	162.640000	2,525,799.20	18,025.84	1.23	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	79,760.000	Local	44.581467	3,555,817.77	47.560000	3,793,385.60	237,567.83	1.85	
		Base	44.581467	3,555,817.77	47.560000	3,793,385.60	237,567.83	1.85	
848637104	SPLUNK INC COMMON STOCK USD.001								
	23,305.000	Local	92.604048	2,158,137.33	149.770000	3,490,389.85	1,332,252.52	1.70	
		Base	92.604048	2,158,137.33	149.770000	3,490,389.85	1,332,252.52	1.70	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	21,450.000	Local	96.257104	2,064,714.88	128.290000	2,751,820.50	687,105.62	1.34	
		Base	96.257104	2,064,714.88	128.290000	2,751,820.50	687,105.62	1.34	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	16,250.000	Local	216.030944	3,510,502.84	324.870000	5,279,137.50	1,768,634.66	2.58	
		Base	216.030944	3,510,502.84	324.870000	5,279,137.50	1,768,634.66	2.58	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	83,080.000	Local	39.186611	3,255,623.67	29.740000	2,470,799.20	-784,824.47	1.21	
		Base	39.186611	3,255,623.67	29.740000	2,470,799.20	-784,824.47	1.21	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	38,110.000	Local	111.932445	4,265,745.48	117.060000	4,461,156.60	195,411.12	2.18	
		Base	111.932445	4,265,745.48	117.060000	4,461,156.60	195,411.12	2.18	

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	23,670.000	Local		221.064850	5,232,604.99	293.980000	6,958,506.60	1,725,901.61	3.40
		Base		221.064850	5,232,604.99	293.980000	6,958,506.60	1,725,901.61	3.40
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	47,550.000	Local		124.474836	5,918,778.44	187.900000	8,934,645.00	3,015,866.56	4.36
		Base		124.474836	5,918,778.44	187.900000	8,934,645.00	3,015,866.56	4.36
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	19,130.000	Local		128.477164	2,457,768.14	151.790000	2,903,742.70	445,974.56	1.42
		Base		128.477164	2,457,768.14	151.790000	2,903,742.70	445,974.56	1.42
98978V103	ZOETIS INC COMMON STOCK USD.01								
	40,330.000	Local		79.176373	3,193,183.12	132.350000	5,337,675.50	2,144,492.38	2.61
		Base		79.176373	3,193,183.12	132.350000	5,337,675.50	2,144,492.38	2.61
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	49,029.000	Local		53.523078	2,624,182.98	75.350000	3,694,335.15	1,070,152.17	1.80
		Base		53.523078	2,624,182.98	75.350000	3,694,335.15	1,070,152.17	1.80
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	14,230.000	Local		168.300657	2,394,918.35	212.900000	3,029,567.00	634,648.65	1.48
		Base		168.300657	2,394,918.35	212.900000	3,029,567.00	634,648.65	1.48
US DOLLAR Total									
	1,354,152.000	Local			156,856,102.48		198,694,665.54	41,838,563.06	97.04
		Base			156,856,102.48		198,694,665.54	41,838,563.06	97.04
EQUITY Total									
	1,354,152.000	Base			156,856,102.48		198,694,665.54	41,838,563.06	97.04

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		7,411,004.970	Base	162,912,955.45		204,751,518.51	41,838,563.06	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,171.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,171.78	5,171.78	3	6.79
		5,171.78	5,171.78	3	6.79
COMMON STOCK					
22	CUSIP # 018522300 ALLETE INC	1,785.74	1,794.68	1	0.00
95	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	4,590.40	4,442.91	2	0.00
98	CUSIP # 03852U106 ARAMARK	4,253.20	3,710.88	2	0.00
51	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	3,627.63	2,836.26	2	0.00
86	CUSIP # 117043109 BRUNSWICK CORP	5,158.28	5,042.70	3	0.00
24	CUSIP # 133131102 CAMDEN PROPERTY TRUST	2,546.40	2,429.83	1	19.20
33	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	5,041.08	4,241.80	3	0.00
66	CUSIP # 171779309 CIENA CORP	2,817.54	2,762.34	2	0.00
92	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	2,702.96	2,522.43	1	25.30
48	CUSIP # 23283R100 CYRUSONE INC	3,140.64	2,747.48	2	24.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
194	CUSIP # 237266101 DARLING INTERNATIONAL INC	5,447.52	4,373.59	3	0.00
76	CUSIP # 24906P109 DENTSPLY SIRONA INC	4,300.84	3,787.88	2	7.60
57	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	4,261.32	5,101.80	2	0.00
48	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,799.36	2,559.23	2	0.00
180	CUSIP # 389375106 GRAY TELEVISION INC	3,859.20	3,480.56	2	0.00
108	CUSIP # 410120109 HANCOCK WHITNEY CORP	4,739.04	4,433.33	3	0.00
34	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	4,646.78	4,270.01	3	0.00
27	CUSIP # 418056107 HASBRO INC	2,851.47	2,627.86	2	0.00
64	CUSIP # 428291108 HEXCEL CORP	4,691.84	4,460.47	3	0.00
32	CUSIP # 431475102 HILL ROM HOLDINGS INC	3,632.96	3,182.23	2	0.00
72	CUSIP # 45073V108 ITT INC	5,321.52	4,279.42	3	0.00
51	CUSIP # 45688C107 INGEVITY CORP	4,456.38	4,581.82	2	0.00
160	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	3,696.00	3,594.21	2	0.00
17	CUSIP # 537008104 LITTELFUSE INC	3,252.10	3,348.09	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
121	CUSIP # 546347105 LOUISIANA PACIFIC	3,590.07	3,220.78	2	0.00
59	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,678.70	3,257.55	3	0.00
18	CUSIP # 55825T103 MADISON SQUARE GARDEN CO CL A	5,295.42	5,170.88	3	0.00
98	CUSIP # 574599106 MASCO CORPORATION	4,703.02	3,505.08	3	0.00
27	CUSIP # 608190104 MOHAWK INDUSTRIES INC	3,682.26	3,942.22	2	0.00
189	CUSIP # 682189105 ON SEMICONDUCTOR CORP	4,607.82	3,974.60	2	0.00
18	CUSIP # 693656100 PVH CORP	1,892.70	1,511.90	1	0.00
162	CUSIP # 701877102 PARSLEY ENERGY INC	3,063.42	3,767.63	2	0.00
85	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	5,440.00	5,177.29	3	0.00
100	CUSIP # 73179P106 POLYONE CORPORATION	3,679.00	3,685.82	2	0.00
171	CUSIP # 76169B102 REXNORD CORP	5,578.02	4,843.34	3	0.00
84	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	5,157.60	4,313.11	3	0.00
94	CUSIP # 78469X107 SPX FLOW INC	4,593.78	4,399.19	2	0.00
138	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	5,409.60	5,025.87	3	41.40

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 89469A104 TREEHOUSE FOODS INC	2,570.50	2,935.52	1	0.00
73	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	5,175.70	5,390.84	3	0.00
11	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	2,809.84	2,682.21	2	0.00
89	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	5,198.49	4,917.14	3	0.00
		170,746.14	158,332.78	92	117.50
FOREIGN STOCK					
226	CUSIP # G491BT108 INVESCO LIMITED	4,063.48	3,909.62	2	0.00
74	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	1,965.44	1,802.67	1	4.44
27	CUSIP # G8473T100 STERIS PLC	4,115.34	3,211.13	2	0.00
		10,144.26	8,923.42	5	4.44

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
CASH & CASH EQUIVALENTS							
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		8.59	0.00	8.59		0.00
			2.11	0.00	2.14	0.00	0.03
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		0.14	0.00	0.14		0.00
			0.02	0.00	0.02	0.00	0.00
HUNGARIAN FORINT							
HUNGARY							
	NON-BASE CURRENCY		2.94	0.00	2.94		0.00
			0.01	0.00	0.01	0.00	0.00
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		15,482,829.98	0.00	15,482,829.98		0.00
			511,507.45	0.00	516,490.30	0.31	4,982.85
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
			0.00	9,747.21	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-6,828,803.92	0.00	-6,828,803.92		0.00
		-486,598.66	0.00	-488,347.26	-0.30	-1,748.60
NON-BASE CURRENCY		1,478,116.95	0.00	1,478,116.95		0.00
		100,127.75	0.00	105,704.36	0.06	5,576.61
SUBTOTAL SOUTH AFRICAN RAND		-5,350,686.97	0.00	-5,350,686.97		0.00
		-386,470.91	0.00	-382,642.90	-0.24	3,828.01
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		-5,350,686.97	0.00	-5,350,686.97		0.00
		-386,470.91	0.00	-382,642.90	-0.24	3,828.01
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-23,979.29	0.00	-23,979.29		0.00
		-23,979.29	0.00	-23,979.29	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-7,985.47	0.00	-7,985.47		0.00
		-7,985.47	0.00	-7,985.47	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,003.00	0.00	-10,003.00		0.00
		-10,003.00	0.00	-10,003.00	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-141,434.45	0.00	-141,434.45		0.00
		-141,434.45	0.00	-141,434.45	-0.09	0.00
3,888,870.310 BLACKROCK FEDERAL FUND 30	100.0000	3,888,870.31	3,406.22	3,888,870.31		0.00
99VVBJNY8 0.110%	100.0000	3,888,870.31	3,406.22	3,888,870.31	2.35	0.00

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		3,705,468.10	3,406.22	3,705,468.10		0.00
		3,705,468.10	3,406.22	3,705,468.10	2.24	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		3,705,468.10	3,406.22	3,705,468.10		0.00
		3,705,468.10	3,406.22	3,705,468.10	2.24	0.00
TOTAL CASH & CASH EQUIVALENTS						
		3,830,506.78	13,153.43	3,839,317.67	2.31	8,810.89
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
34,800.000 TELEFONICA BRASIL SA	57.9800	1,758,762.41	31,566.23	2,017,704.00		258,941.59
LBB3ZCNF3	14.4132	453,868.80	7,725.12	501,579.54	0.30	47,710.74
U.S. DOLLAR						
BRAZIL						
50,500.000 PETROLEO BRASILEIRO SA	14.9200	646,662.26	19,906.36	753,460.00		106,797.74
71654V101 ADR	14.9200	646,662.26	19,906.36	753,460.00	0.46	106,797.74
TOTAL PREFERRED SECURITIES						
		1,100,531.06	27,631.48	1,255,039.54	0.76	154,508.48
EQUITY						
BRAZIL REAL						
BRAZIL						
44,500.000 BRF SA	35.2000	1,735,976.18	0.00	1,566,400.00		-169,576.18
LB2036997	8.7503	434,401.29	0.00	389,390.21	0.24	-45,011.08
27,300.000 BANCO DO BRASIL SA	52.8200	1,395,599.70	4,088.12	1,441,986.00		46,386.30
LB2328592	13.1305	356,764.11	1,016.26	358,462.23	0.22	1,698.12

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
167,500.000 EQUATORIAL ENERGIA SA LBB128R92	22.7900 5.6653	2,936,679.46 787,023.86	0.00 0.00	3,817,325.00 948,945.98	0.57	880,645.54 161,922.12
358,300.000 JBS SA LBB1V74X4	25.8000 6.4136	7,604,560.60 1,961,449.70	0.00 0.00	9,244,140.00 2,297,993.88	1.39	1,639,579.40 336,544.18
64,600.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	37.1000 9.2227	2,255,563.82 535,311.98	0.00 0.00	2,396,660.00 595,783.93	0.36	141,096.18 60,471.95
87,700.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	49.5200 12.3101	4,176,778.78 1,102,478.13	0.00 0.00	4,342,904.00 1,079,599.27	0.65	166,125.22 -22,878.86
57,000.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	42.9700 10.6819	2,527,994.69 629,885.53	0.00 0.00	2,449,290.00 608,867.18	0.37	-78,704.69 -21,018.35
145,800.000 IRB BRASIL RESSEGUROS S/A LBBYZ6D51	38.9500 9.6826	4,495,960.11 1,190,853.35	0.00 0.00	5,678,910.00 1,411,716.01	0.85	1,182,949.89 220,862.66
SUBTOTAL BRAZIL		27,129,113.34	4,088.12	30,937,615.00		3,808,501.66
		6,998,167.95	1,016.26	7,690,758.69	4.65	692,590.74
TOTAL EQUITY BRAZIL REAL		27,129,113.34	4,088.12	30,937,615.00		3,808,501.66
		6,998,167.95	1,016.26	7,690,758.69	4.65	692,590.74
HONG KONG DOLLAR						
CHINA						
256,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	56.8000 7.2897	11,945,430.57 1,523,137.02	0.00 0.00	14,569,200.00 1,869,811.86	1.13	2,623,769.43 346,674.84

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	18.5800 2.3846	6,005,212.19 765,803.58	0.00 0.00	5,945,600.00 763,058.60	0.46	-59,612.19 -2,744.98
1,328,000.000 LENOVO GROUP LTD FH6218082 HK/00992	5.2300 0.6712	9,188,283.92 1,170,704.94	0.00 0.00	6,945,440.00 891,378.12	0.54	-2,242,843.92 -279,326.82
1,116,000.000 PETROCHINA CO LTD FH6226572 HK/00857	3.9100 0.5018	5,436,560.83 693,430.30	0.00 0.00	4,363,560.00 560,019.51	0.34	-1,073,000.83 -133,410.79
1,120,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	9.3900 1.2051	10,223,629.68 1,303,753.29	0.00 0.00	10,516,800.00 1,349,726.64	0.82	293,170.32 45,973.35
644,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	9.3400 1.1987	4,963,758.02 634,802.92	0.00 0.00	6,014,960.00 771,960.27	0.47	1,051,201.98 137,157.35
334,500.000 LI NING CO LTD FHB01JCK6 HK/02331	23.3500 2.9967	7,178,697.42 915,249.34	0.00 0.00	7,810,575.00 1,002,409.59	0.61	631,877.58 87,160.25
611,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	16.2800 2.0894	10,742,851.59 1,372,585.81	0.00 0.00	9,955,220.00 1,277,653.43	0.77	-787,631.59 -94,932.38
3,149,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.7300 0.8637	22,572,136.22 2,877,919.92	0.00 0.00	21,192,770.00 2,719,881.16	1.65	-1,379,366.22 -158,038.76
1,594,000.000 CHINA NATIONAL BUILDING MATERI FHBOY91C2 HK/03323	8.7000 1.1166	12,147,120.25 1,552,250.38	0.00 0.00	13,867,800.00 1,779,794.15	1.08	1,720,679.75 227,543.77

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,831,000.000 BANK OF CHINA LTD FHB154562 HK/03988	3.3300 0.4274	17,848,921.39 2,276,215.16	0.00 0.00	16,087,230.00 2,064,635.90	1.25	-1,761,691.39 -211,579.26
237,600.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	14.3800 1.8455	3,620,657.09 461,507.52	0.00 0.00	3,416,688.00 438,497.91	0.27	-203,969.09 -23,009.61
1,645,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	6.0000 0.7700	9,932,115.97 1,266,730.70	0.00 0.00	9,870,000.00 1,266,716.29	0.77	-62,115.97 -14.41
1,666,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	6.3500 0.8150	13,244,028.05 1,689,045.65	0.00 0.00	10,579,100.00 1,357,722.22	0.82	-2,664,928.05 -331,323.43
340,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	12.4800 1.6017	4,054,256.01 516,945.89	0.00 0.00	4,243,200.00 544,572.50	0.33	188,943.99 27,626.61
523,000.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	10.9200 1.4015	4,966,452.09 633,798.77	340,768.90 43,727.47	5,711,160.00 732,970.56	0.44	744,707.91 99,171.79
169,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	69.7500 8.9517	7,976,009.43 1,017,875.05	0.00 0.00	11,787,750.00 1,512,840.42	0.92	3,811,740.57 494,965.37
2,207,300.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	4.8100 0.6173	15,828,756.82 2,021,395.50	0.00 0.00	10,617,113.00 1,362,600.81	0.82	-5,211,643.82 -658,794.69
272,000.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	28.4500 3.6513	8,322,152.68 1,062,291.83	0.00 0.00	7,738,400.00 993,146.64	0.60	-583,752.68 -69,145.19

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
155,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPNS HK/01918	46.5500 5.9742	5,923,226.62 757,971.73	0.00 0.00	7,215,250.00 926,005.55	0.56	1,292,023.38 168,033.82
2,015,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.4300 0.4402	7,297,410.04 930,395.49	0.00 0.00	6,911,450.00 887,015.84	0.54	-385,960.04 -43,379.65
714,000.000 XINYI SOLAR HOLDINGS LTD FHBGQYNN3 HK/00968	5.5300 0.7097	3,875,768.59 497,754.91	0.00 0.00	3,948,420.00 506,740.42	0.31	72,651.41 8,985.51
345,000.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	34.0000 4.3636	9,214,850.94 1,175,660.71	0.00 0.00	11,730,000.00 1,505,428.79	0.91	2,515,149.06 329,768.08
143,200.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	375.6000 48.2045	52,291,800.97 6,668,461.75	0.00 0.00	53,785,920.00 6,902,887.66	4.18	1,494,119.03 234,425.91
SUBTOTAL CHINA		264,800,087.38 33,785,688.16	340,768.90 43,727.47	264,823,606.00 33,987,474.84	20.59	23,518.62 201,786.68
HONG KONG						
249,500.000 CHINA MOBILE LTD FH6073552 HK/00941	65.5000 8.4063	20,103,088.94 2,562,767.32	0.00 0.00	16,342,250.00 2,097,365.18	1.27	-3,760,838.94 -465,402.14
428,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	30.3500 3.8951	12,345,572.70 1,574,039.86	0.00 0.00	12,989,800.00 1,667,111.58	1.01	644,227.30 93,071.72
404,000.000 CITIC LTD FH6196155 HK/00267	10.4200 1.3373	4,693,792.32 598,306.30	0.00 0.00	4,209,680.00 540,270.54	0.33	-484,112.32 -58,035.76

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
279,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823 HK/00175	15.2400 1.9559	4,234,410.21 540,862.21	0.00 0.00	4,251,960.00 545,696.76	0.33	17,549.79 4,834.55
138,000.000 CHINA RESOURCES BEER HOLDINGS FH6972456 HK/00291	43.1000 5.5315	5,893,107.80 751,314.12	0.00 0.00	5,947,800.00 763,340.95	0.46	54,692.20 12,026.83
176,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	31.5000 4.0427	4,414,340.83 562,901.40	0.00 0.00	5,544,000.00 711,517.24	0.43	1,129,659.17 148,615.84
SUBTOTAL HONG KONG		51,684,312.80	0.00	49,285,490.00		-2,398,822.80
		6,590,191.21	0.00	6,325,302.25	3.83	-264,888.96
TOTAL EQUITY HONG KONG DOLLAR		316,484,400.18	340,768.90	314,109,096.00		-2,375,304.18
		40,375,879.37	43,727.47	40,312,777.09	24.42	-63,102.28
HUNGARIAN FORINT						
HUNGARY						
28,854.000 OTP BANK NYRT EM7320150	15,430.0000 52.3727	332,372,899.36 1,168,134.85	0.00 0.00	445,217,220.00 1,511,161.63	0.91	112,844,320.64 343,026.78
19,179.000 RICHTER GEDEON NYRT EMBC9ZH88	6,415.0000 21.7739	120,844,766.00 406,377.75	0.00 0.00	123,033,285.00 417,601.05	0.25	2,188,519.00 11,223.30
68,041.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,940.0000 9.9790	202,661,962.52 726,580.27	0.00 0.00	200,040,540.00 678,980.00	0.41	-2,621,422.52 -47,600.27
SUBTOTAL HUNGARY		655,879,627.88	0.00	768,291,045.00		112,411,417.12
		2,301,092.87	0.00	2,607,742.68	1.57	306,649.81
TOTAL EQUITY HUNGARIAN FORINT		655,879,627.88	0.00	768,291,045.00		112,411,417.12
		2,301,092.87	0.00	2,607,742.68	1.57	306,649.81
INDIAN RUPEE						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDIA						
80,559.000 LIC HOUSING FINANCE LTD F16101021	434.1500 6.0824	35,711,128.85 503,159.67	0.00 0.00	34,974,689.85 489,991.56	0.30	-736,439.00 -13,168.11
21,085.000 APOLLO HOSPITALS ENTERPRISE LT F16273580	1,442.0000 20.2023	29,262,541.72 412,300.90	0.00 0.00	30,404,570.00 425,964.68	0.26	1,142,028.28 13,663.78
118,609.000 BHARTI AIRTEL LTD F16442326	455.8000 6.3857	53,757,034.48 754,114.27	0.00 0.00	54,061,982.20 757,402.42	0.46	304,947.72 3,288.15
26,487.000 DIVI'S LABORATORIES LTD F16602515	1,845.8000 25.8595	42,824,072.15 602,859.45	0.00 0.00	48,889,704.60 684,939.38	0.41	6,065,632.45 82,079.93
84,089.000 GLENMARK PHARMACEUTICALS LTD F16698752	347.4500 4.8677	29,619,841.17 417,261.20	0.00 0.00	29,216,723.05 409,323.08	0.25	-403,118.12 -7,938.12
8,596.000 ULTRATECH CEMENT LTD FIB01GZF6	4,046.0500 56.6847	34,820,782.08 486,712.97	0.00 0.00	34,779,845.80 487,261.81	0.29	-40,936.28 548.84
34,841.000 TATA CONSULTANCY SERVICES LTD FIB01NPJ4	2,161.7000 30.2852	71,411,614.69 1,007,366.01	0.00 0.00	75,315,789.70 1,055,165.93	0.64	3,904,175.01 47,799.92
205,724.000 COAL INDIA LTD FIB4Z9XF9	211.3500 2.9610	39,865,735.58 557,257.41	0.00 0.00	43,479,767.40 609,146.76	0.37	3,614,031.82 51,889.35

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
137,641.000 AXIS BANK LTD FIBPFJHC7	754.1000 10.5649	105,711,451.98 1,522,916.09	0.00 0.00	103,795,078.10 1,454,157.63	0.88	-1,916,373.88 -68,758.46
267,253.000 STATE BANK OF INDIA FIBSQCB22	333.7500 4.6758	94,756,867.52 1,368,952.12	0.00 0.00	89,195,688.75 1,249,621.79	0.76	-5,561,178.77 -119,330.33
SUBTOTAL INDIA		537,741,070.22	0.00	544,113,839.45		6,372,769.23
		7,632,900.09	0.00	7,622,975.04	4.62	-9,925.05
TOTAL EQUITY INDIAN RUPEE		537,741,070.22	0.00	544,113,839.45		6,372,769.23
		7,632,900.09	0.00	7,622,975.04	4.62	-9,925.05
INDONESIAN RUPIAH						
INDONESIA						
721,200.000 BANK NEGARA INDONESIA PERSERO FL6727125	7,850.0000 0.5655	6,208,903,109.00 438,995.86	0.00 0.00	5,661,420,000.00 407,809.07	0.25	-547,483,109.00 -31,186.79
MALAYSIAN RINGGIT						
MALAYSIA						
179,700.000 TENAGA NASIONAL BHD FN6904613	13.2600 3.2417	2,485,695.56 600,381.02	0.00 0.00	2,382,822.00 582,525.85	0.35	-102,873.56 -17,855.17
MEXICAN PESO						
MEXICO						
158,300.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	105.5600 5.5899	18,158,558.34 942,199.22	0.00 0.00	16,710,148.00 884,883.92	0.54	-1,448,410.34 -57,315.30
243,400.000 GRUPO MEXICO SAB DE CV LM2643673	51.9800 2.7526	12,687,568.16 644,123.96	0.00 0.00	12,651,932.00 669,981.57	0.41	-35,636.16 25,857.61

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL MEXICO		30,846,126.50	0.00	29,362,080.00		-1,484,046.50
		1,586,323.18	0.00	1,554,865.49	0.95	-31,457.69
TOTAL EQUITY MEXICAN PESO		30,846,126.50	0.00	29,362,080.00		-1,484,046.50
		1,586,323.18	0.00	1,554,865.49	0.95	-31,457.69
NEW TAIWAN DOLLAR						
TAIWAN						
171,000.000 ACCTON TECHNOLOGY CORP FA6005211	168.0000 5.6043	19,073,797.21 617,662.25	0.00 0.00	28,728,000.00 958,334.71	0.58	9,654,202.79 340,672.46
142,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	235.0000 7.8393	33,179,919.54 1,066,891.15	0.00 0.00	33,370,000.00 1,113,186.76	0.67	190,080.46 46,295.61
658,000.000 ASIA CEMENT CORP FA6056339	47.9500 1.5996	23,443,739.04 757,316.74	0.00 0.00	31,551,100.00 1,052,510.24	0.64	8,107,360.96 295,193.50
47,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	227.0000 7.5725	11,828,562.00 388,012.53	0.00 0.00	10,669,000.00 355,906.19	0.22	-1,159,562.00 -32,106.34
190,000.000 NANYA TECHNOLOGY CORP FA6283602	83.4000 2.7821	13,938,264.59 447,138.26	0.00 0.00	15,846,000.00 528,605.26	0.32	1,907,735.41 81,467.00
191,000.000 ELITE MATERIAL CO LTD FA6316121	137.0000 4.5702	20,526,816.86 664,622.46	0.00 0.00	26,167,000.00 872,902.55	0.53	5,640,183.14 208,280.09
403,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	29.8500 0.9958	13,775,719.22 448,299.21	0.00 0.00	12,029,550.00 401,292.65	0.24	-1,746,169.22 -47,006.56

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
353,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	219.0000 7.3056	74,005,499.79 2,391,325.38	0.00 0.00	77,307,000.00 2,578,877.10	1.56	3,301,500.21 187,551.72
329,000.000 KING YUAN ELECTRONICS CO LTD FA6352498	37.5500 1.2526	11,361,748.97 362,225.59	0.00 0.00	12,353,950.00 412,114.28	0.25	992,201.03 49,888.69
99,000.000 MEDIATEK INC FA6372488	443.5000 14.7947	31,140,042.96 1,005,018.39	0.00 0.00	43,906,500.00 1,464,672.89	0.89	12,766,457.04 459,654.50
1,477,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	20.2000 0.6739	24,121,840.16 781,831.39	0.00 0.00	29,835,400.00 995,276.36	0.60	5,713,559.84 213,444.97
223,000.000 CHIPBOND TECHNOLOGY CORP FA6432803	67.2000 2.2417	15,192,316.99 492,243.73	0.00 0.00	14,985,600.00 499,903.25	0.30	-206,716.99 7,659.52
939,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	90.8000 3.0290	78,471,983.92 2,533,578.63	0.00 0.00	85,261,200.00 2,844,220.53	1.72	6,789,216.08 310,641.90
205,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	120.0000 4.0031	17,861,110.05 577,591.37	0.00 0.00	24,600,000.00 820,629.14	0.50	6,738,889.95 243,037.77
1,686,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	22.4000 0.7472	35,524,317.96 1,152,933.69	0.00 0.00	37,766,400.00 1,259,845.86	0.76	2,242,082.04 106,912.17
98,000.000 PIXART IMAGING INC FA6673364	148.0000 4.9371	14,592,481.00 483,627.12	0.00 0.00	14,504,000.00 483,837.60	0.29	-88,481.00 210.48

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
291,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	74.2000 2.4752	24,014,047.21 771,884.79	0.00 0.00	21,592,200.00 720,292.21	0.44	-2,421,847.21 -51,592.58
1,177,000.000 UNITED MICROELECTRONICS CORP FA6916623	16.4500 0.5488	19,040,552.00 624,587.57	0.00 0.00	19,361,650.00 645,883.50	0.39	321,098.00 21,295.93
237,000.000 PEGATRON CORP FAB4PLX11	68.4000 2.2817	16,448,246.00 539,552.11	0.00 0.00	16,210,800.00 540,774.59	0.33	-237,446.00 1,222.48
174,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	143.0000 4.7703	14,750,366.18 477,664.16	0.00 0.00	24,882,000.00 830,036.35	0.50	10,131,633.82 352,372.19
SUBTOTAL TAIWAN		512,291,371.65 16,584,006.52	0.00 0.00	580,927,350.00 19,379,102.02	11.73	68,635,978.35 2,795,095.50
TOTAL EQUITY NEW TAIWAN DOLLAR		512,291,371.65 16,584,006.52	0.00 0.00	580,927,350.00 19,379,102.02	11.73	68,635,978.35 2,795,095.50
POLISH ZLOTY						
POLAND						
18,798.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	85.8200 22.6599	1,852,087.96 494,749.51	0.00 0.00	1,613,244.36 425,961.60	0.26	-238,843.60 -68,787.91
5,672.000 CD PROJEKT SA EG7302219	279.5000 73.7993	1,484,136.75 384,750.55	0.00 0.00	1,585,324.00 418,589.50	0.25	101,187.25 33,838.95
91,172.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	34.4600 9.0988	3,865,173.78 1,027,545.98	0.00 0.00	3,141,787.12 829,558.56	0.50	-723,386.66 -197,987.42

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,054.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	40.0300 10.5695	2,182,469.41 603,813.52	0.00 0.00	2,123,751.62 560,756.11	0.34	-58,717.79 -43,057.41
SUBTOTAL POLAND		9,383,867.90 2,510,859.56	0.00 0.00	8,464,107.10 2,234,865.77	1.35	-919,760.80 -275,993.79
TOTAL EQUITY POLISH ZLOTY		9,383,867.90 2,510,859.56	0.00 0.00	8,464,107.10 2,234,865.77	1.35	-919,760.80 -275,993.79
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,712.000 NASPERS LTD KS6622697	2,290.7900 163.8209	41,179,883.94 2,845,332.34	0.00 0.00	35,992,892.48 2,573,954.46	1.56	-5,186,991.46 -271,377.88
695,292.000 NETCARE LTD KS6636424	19.4600 1.3916	13,657,607.84 966,014.84	0.00 0.00	13,530,382.32 967,596.26	0.59	-127,225.52 1,581.42
111,108.000 SANLAM LTD KSB0L6751	79.1000 5.6567	8,923,714.69 673,740.69	0.00 0.00	8,788,642.80 628,500.93	0.38	-135,071.89 -45,239.76
360,056.000 OLD MUTUAL LTD KSB0V1PYN1	19.6600 1.4059	8,220,930.68 578,612.56	0.00 0.00	7,078,700.96 506,218.11	0.31	-1,142,229.72 -72,394.45
92,876.000 ABSA GROUP LTD KSBFX05H4	149.3000 10.6769	15,901,956.73 1,189,983.00	0.00 0.00	13,866,386.80 991,624.89	0.60	-2,035,569.93 -198,358.11
SUBTOTAL SOUTH AFRICA		87,884,093.88 6,253,683.43	0.00 0.00	79,257,005.36 5,667,894.65	3.44	-8,627,088.52 -585,788.78
TOTAL EQUITY SOUTH AFRICAN RAND		87,884,093.88 6,253,683.43	0.00 0.00	79,257,005.36 5,667,894.65	3.44	-8,627,088.52 -585,788.78
SOUTH KOREAN WON						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SOUTH KOREA						
8,530.000 KT&G CORP FK6175079	93,800.0000 81.1103	867,650,131.77 716,562.75	26,613,600.00 23,116.84	800,114,000.00 691,870.58	0.42	-67,536,131.77 -24,692.17
8,310.000 SK TELECOM CO LTD FK6224877	238,000.0000 205.8022	2,178,690,752.61 1,911,324.76	58,336,200.00 50,664.76	1,977,780,000.00 1,710,216.03	1.03	-200,910,752.61 -201,108.73
7,268.000 DAELIM INDUSTRIAL CO LTD FK6249585	90,500.0000 78.2567	736,942,334.40 612,103.05	9,637,368.00 8,368.48	657,754,000.00 568,769.75	0.34	-79,188,334.40 -43,333.30
2,283.000 NCSOFT CORP FK6264188	541,000.0000 467.8108	1,095,039,195.46 975,107.44	10,773,477.00 9,356.96	1,235,103,000.00 1,068,012.09	0.65	140,063,804.54 92,904.65
26,528.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	43,350.0000 37.4854	1,161,447,214.62 1,029,692.50	33,106,944.00 28,744.21	1,149,988,800.00 994,412.57	0.60	-11,458,414.62 -35,279.93
13,181.000 HYUNDAI MOBIS CO LTD FK6449540	256,000.0000 221.3670	3,248,254,360.29 2,711,966.00	0.00 0.00	3,374,336,000.00 2,917,838.95	1.77	126,081,639.71 205,872.95
21,011.000 SK HYNIX INC FK6450266	94,100.0000 81.3697	1,586,910,552.18 1,337,611.49	24,582,870.00 21,346.78	1,977,135,100.00 1,709,658.38	1.03	390,224,547.82 372,046.89
17,934.000 HYUNDAI MOTOR CO FK6451058	120,500.0000 104.1982	2,311,503,261.04 1,951,757.93	41,965,560.00 36,442.14	2,161,047,000.00 1,868,689.76	1.13	-150,456,261.04 -83,068.17

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,086.000 INDUSTRIAL BANK OF KOREA FK6462972	11,800.0000 10.2036	763,436,189.38 692,738.16	26,418,085.20 22,945.21	579,214,800.00 500,855.73	0.30	-184,221,389.38 -191,882.43
24,608.000 KIA MOTORS CORP FK6490924	44,300.0000 38.3069	1,084,995,032.44 926,577.07	17,274,816.00 14,999.56	1,090,134,400.00 942,655.57	0.57	5,139,367.56 16,078.50
16,009.000 GS ENGINEERING & CONSTRUCTION FK6537096	31,050.0000 26.8494	725,650,496.89 644,560.17	12,487,020.00 10,843.23	497,079,450.00 429,832.06	0.26	-228,571,046.89 -214,728.11
130,435.000 SAMSUNG ELECTRONICS CO LTD FK6771729	55,800.0000 48.2511	6,083,088,024.11 5,455,596.01	36,015,712.20 31,275.39	7,278,273,000.00 6,293,631.84	3.81	1,195,184,975.89 838,035.83
43,388.000 HANA FINANCIAL GROUP INC FKB0RNR7	36,900.0000 31.9080	1,894,327,302.33 1,715,456.66	50,763,960.00 44,056.57	1,601,017,200.00 1,384,423.59	0.84	-293,310,102.33 -331,033.07
47,882.000 KB FINANCIAL GROUP INC FKB3DF0Y1	47,650.0000 41.2037	2,617,382,231.15 2,370,171.44	71,708,083.20 62,252.08	2,281,577,300.00 1,972,914.11	1.19	-335,804,931.15 -397,257.33
21,733.000 FILA KOREA LTD FKB66CTX0	53,000.0000 45.8299	1,674,448,680.36 1,473,805.67	847,587.00 735.89	1,151,849,000.00 996,021.11	0.60	-522,599,680.36 -477,784.56
SUBTOTAL SOUTH KOREA		28,029,765,759.03	420,531,282.60	27,812,403,050.00		-217,362,709.03
		24,525,031.10	365,148.10	24,049,802.12	14.54	-475,228.98
TOTAL EQUITY SOUTH KOREAN WON		28,029,765,759.03	420,531,282.60	27,812,403,050.00		-217,362,709.03
		24,525,031.10	365,148.10	24,049,802.12	14.54	-475,228.98
THAILAND BAHT						
THAILAND						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,100.000 ADVANCED INFO SERVICE PCL FB6412597	213.0000 7.1110	18,985,963.10 617,446.70	0.00 0.00	19,191,300.00 640,697.75	0.39	205,336.90 23,251.05
458,200.000 CP ALL PCL FBB08YDF9	72.2500 2.4121	36,134,128.76 1,157,402.11	0.00 0.00	33,104,950.00 1,105,202.20	0.67	-3,029,178.76 -52,199.91
138,000.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	124.5000 4.1564	19,052,232.54 595,277.32	0.00 0.00	17,181,000.00 573,584.28	0.35	-1,871,232.54 -21,693.04
488,400.000 CHAROEN POKPHAND FOODS PCL FBB5L2DG1	27.5000 0.9181	14,409,499.54 468,182.91	0.00 0.00	13,431,000.00 448,391.28	0.27	-978,499.54 -19,791.63
SUBTOTAL THAILAND		88,581,823.94	0.00	82,908,250.00		-5,673,573.94
		2,838,309.04	0.00	2,767,875.51	1.68	-70,433.53
TOTAL EQUITY THAILAND BAHT		88,581,823.94	0.00	82,908,250.00		-5,673,573.94
		2,838,309.04	0.00	2,767,875.51	1.68	-70,433.53
TURKISH LIRA						
TURKEY						
231,303.000 TURK HAVA YOLLARI AO ETB03MYK8	14.4600 2.4298	3,602,170.41 766,168.52	0.00 0.00	3,344,641.38 562,030.14	0.34	-257,529.03 -204,138.38
U.S. DOLLAR						
BERMUDA						
3,300.000 CREDICORP LTD G2519Y108	213.1300 213.1300	769,515.18 769,515.18	0.00 0.00	703,329.00 703,329.00	0.43	-66,186.18 -66,186.18
BRAZIL						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,220.000 BANCO BRADESCO SA 059460303 ADR	8.9500 8.9500	744,282.13 744,282.13	10,240.80 10,240.80	664,269.00 664,269.00	0.40	-80,013.13 -80,013.13
119,600.000 VALE SA 91912E105 ADR	13.2000 13.2000	1,630,324.15 1,630,324.15	41,533.49 41,533.49	1,578,720.00 1,578,720.00	0.96	-51,604.15 -51,604.15
SUBTOTAL BRAZIL		2,374,606.28	51,774.29	2,242,989.00	1.36	-131,617.28
		2,374,606.28	51,774.29	2,242,989.00		-131,617.28
CAYMAN ISLANDS						
41,900.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	212.1000 212.1000	7,367,631.33 7,367,631.33	0.00 0.00	8,886,990.00 8,886,990.00	5.38	1,519,358.67 1,519,358.67
13,500.000 BAIDU INC 056752108 ADR	126.4000 126.4000	1,573,310.81 1,573,310.81	0.00 0.00	1,706,400.00 1,706,400.00	1.03	133,089.19 133,089.19
67,200.000 JD.COM INC 47215P106 ADR	35.2300 35.2300	2,076,389.22 2,076,389.22	0.00 0.00	2,367,456.00 2,367,456.00	1.43	291,066.78 291,066.78
24,900.000 MOMO INC 60879B107 ADR	33.5000 33.5000	1,002,530.72 1,002,530.72	0.00 0.00	834,150.00 834,150.00	0.50	-168,380.72 -168,380.72
6,400.000 NETEASE INC 64110W102 ADR	306.6400 306.6400	1,579,474.60 1,579,474.60	0.00 0.00	1,962,496.00 1,962,496.00	1.19	383,021.40 383,021.40
9,900.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	121.2500 121.2500	811,217.87 811,217.87	0.00 0.00	1,200,375.00 1,200,375.00	0.73	389,157.13 389,157.13

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,500.000 VIPSHOP HOLDINGS LTD 92763W103 ADR	14.1700 14.1700	1,014,917.61 1,014,917.61	0.00 0.00	998,985.00 998,985.00	 0.60	-15,932.61 -15,932.61
SUBTOTAL CAYMAN ISLANDS		15,425,472.16	0.00	17,956,852.00		2,531,379.84
		15,425,472.16	0.00	17,956,852.00	10.86	2,531,379.84
COLOMBIA						
43,500.000 ECOPETROL SA 279158109 ADR	19.9600 19.9600	793,324.78 793,324.78	23,280.91 23,280.91	868,260.00 868,260.00	 0.53	74,935.22 74,935.22
INDIA						
22,000.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	40.5800 40.5800	841,934.26 841,934.26	0.00 0.00	892,760.00 892,760.00	 0.54	50,825.74 50,825.74
21,900.000 HDFC BANK LTD 40415F101 ADR	63.3700 63.3700	1,110,464.41 1,110,464.41	0.00 0.00	1,387,803.00 1,387,803.00	 0.84	277,338.59 277,338.59
139,350.000 ICICI BANK LTD 45104G104 ADR	15.0900 15.0900	1,622,452.47 1,622,452.47	0.00 0.00	2,102,791.50 2,102,791.50	 1.27	480,339.03 480,339.03
SUBTOTAL INDIA		3,574,851.14	0.00	4,383,354.50		808,503.36
		3,574,851.14	0.00	4,383,354.50	2.65	808,503.36
MEXICO						
152,900.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	16.0000 16.0000	2,520,861.52 2,520,861.52	0.00 0.00	2,446,400.00 2,446,400.00	 1.48	-74,461.52 -74,461.52
10,000.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	94.5100 94.5100	920,684.38 920,684.38	0.00 0.00	945,100.00 945,100.00	 0.57	24,415.62 24,415.62

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL MEXICO		3,441,545.90	0.00	3,391,500.00		-50,045.90
		3,441,545.90	0.00	3,391,500.00	2.05	-50,045.90
RUSSIA						
380,519.000 GAZPROM PJSC EX5140986 ADR	8.2280 8.2280	1,859,799.01 1,859,799.01	0.00 0.00	3,130,910.33 3,130,910.33	 1.89	1,271,111.32 1,271,111.32
39,134.000 MMC NORILSK NICKEL PJSC EXBYSW6D3 ADR	30.5500 30.5500	682,296.02 682,296.02	31,459.00 31,459.00	1,195,543.70 1,195,543.70	 0.72	513,247.68 513,247.68
19,295.000 LUKOIL PJSC EXBYZDW22 ADR	99.1800 99.1800	1,568,712.04 1,568,712.04	49,505.78 49,505.78	1,913,678.10 1,913,678.10	 1.16	344,966.06 344,966.06
SUBTOTAL RUSSIA		4,110,807.07	80,964.78	6,240,132.13		2,129,325.06
		4,110,807.07	80,964.78	6,240,132.13	3.77	2,129,325.06
SOUTH AFRICA						
93,200.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	22.3400 22.3400	1,544,316.66 1,544,316.66	0.00 0.00	2,082,088.00 2,082,088.00	 1.26	537,771.34 537,771.34
TAIWAN						
118,800.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	58.1000 58.1000	4,891,615.03 4,891,615.03	48,705.98 48,705.98	6,902,280.00 6,902,280.00	 4.18	2,010,664.97 2,010,664.97
TOTAL EQUITY U.S. DOLLAR		36,926,054.20	204,725.96	44,770,784.63		7,844,730.43
		36,926,054.20	204,725.96	44,770,784.63	27.09	7,844,730.43
TOTAL EQUITY		150,337,852.71	614,617.79	160,211,808.75	96.98	9,873,956.04
TOTAL ASSETS - BASE:		155,268,890.55	655,402.70	165,306,165.96	100.05	10,037,275.41
NET ASSETS - BASE:				165,961,568.66		

Holdings

As of: December 31, 2019



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: January 2, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	1,253.920	Local	1.000000	1,253.92	1.000000	1,253.92	0.00	0.00
			Base	1.000000	1,253.92	1.000000	1,253.92	0.00	0.00

US DOLLAR Total		1,253.920	Local		1,253.92		1,253.92	0.00	0.00
			Base		1,253.92		1,253.92	0.00	0.00

CASH Total

		1,253.920	Base		1,253.92		1,253.92	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					1.498033	31 Dec 2030		
		1,370,548.760	Local	100.000000	1,370,548.76	100.000000	1,370,548.76	0.00	2.13
			Base	100.000000	1,370,548.76	100.000000	1,370,548.76	0.00	2.13

US DOLLAR Total		1,370,548.760	Local		1,370,548.76		1,370,548.76	0.00	2.13
			Base		1,370,548.76		1,370,548.76	0.00	2.13

CASH EQUIVALENT Total

		1,370,548.760	Base		1,370,548.76		1,370,548.76	0.00	2.13
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5	19,754.000	Local	38.881908	768,073.22	57.110000	1,128,150.94	360,077.72	1.75
			Base	38.881908	768,073.22	57.110000	1,128,150.94	360,077.72	1.75

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
	30,610.000	Local	28.362857	868,187.06	33.220000	1,016,864.20	148,677.14	1.58	
		Base	28.362857	868,187.06	33.220000	1,016,864.20	148,677.14	1.58	
00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001								
	22,710.000	Local	23.841053	541,430.32	24.170000	548,900.70	7,470.38	0.85	
		Base	23.841053	541,430.32	24.170000	548,900.70	7,470.38	0.85	
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
	14,782.000	Local	56.351339	832,985.49	71.200000	1,052,478.40	219,492.91	1.63	
		Base	56.351339	832,985.49	71.200000	1,052,478.40	219,492.91	1.63	
00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001								
	59,710.000	Local	8.401788	501,670.77	6.320000	377,367.20	-124,303.57	0.59	
		Base	8.401788	501,670.77	6.320000	377,367.20	-124,303.57	0.59	
023111206	AMARIN CORP PLC ADR ADR GBP.1								
	59,608.000	Local	8.962859	534,258.09	21.440000	1,277,995.52	743,737.43	1.98	
		Base	8.962859	534,258.09	21.440000	1,277,995.52	743,737.43	1.98	
06417N103	BANK OZK COMMON STOCK								
	24,280.000	Local	27.302713	662,909.88	30.505000	740,661.40	77,751.52	1.15	
		Base	27.302713	662,909.88	30.505000	740,661.40	77,751.52	1.15	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	13,360.000	Local	58.686446	784,050.92	78.540000	1,049,294.40	265,243.48	1.63	
		Base	58.686446	784,050.92	78.540000	1,049,294.40	265,243.48	1.63	
095229100	BLUCORA INC COMMON STOCK USD.0001								
	36,530.000	Local	22.269177	813,493.02	26.140000	954,894.20	141,401.18	1.48	
		Base	22.269177	813,493.02	26.140000	954,894.20	141,401.18	1.48	
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
	50,940.000	Local	15.689331	799,214.53	15.750000	802,305.00	3,090.47	1.25	
		Base	15.689331	799,214.53	15.750000	802,305.00	3,090.47	1.25	
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	26,580.000	Local	18.237670	484,757.28	21.440000	569,875.20	85,117.92	0.88	
		Base	18.237670	484,757.28	21.440000	569,875.20	85,117.92	0.88	

& 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 SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12739A100	CADENCE BANCORP COMMON STOCK		52,909.000	21.448289	1,134,807.50	18.130000	959,240.17	-175,567.33	1.49
				21.448289	1,134,807.50	18.130000	959,240.17	-175,567.33	1.49
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01		22,667.000	26.477837	600,173.14	25.920000	587,528.64	-12,644.50	0.91
				26.477837	600,173.14	25.920000	587,528.64	-12,644.50	0.91
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		40,730.000	17.174849	699,531.60	22.270000	907,057.10	207,525.50	1.41
				17.174849	699,531.60	22.270000	907,057.10	207,525.50	1.41
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01		19,020.000	48.211141	916,975.91	44.640000	849,052.80	-67,923.11	1.32
				48.211141	916,975.91	44.640000	849,052.80	-67,923.11	1.32
22304C100	COVETRUS INC COMMON STOCK		54,080.000	14.151268	765,300.59	13.200000	713,856.00	-51,444.59	1.11
				14.151268	765,300.59	13.200000	713,856.00	-51,444.59	1.11
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333		9,790.000	83.358407	816,078.80	47.150000	461,598.50	-354,480.30	0.72
				83.358407	816,078.80	47.150000	461,598.50	-354,480.30	0.72
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		23,240.000	39.801836	924,994.68	35.360000	821,766.40	-103,228.28	1.28
				39.801836	924,994.68	35.360000	821,766.40	-103,228.28	1.28
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01		12,748.000	51.115904	651,625.55	69.270000	883,053.96	231,428.41	1.37
				51.115904	651,625.55	69.270000	883,053.96	231,428.41	1.37
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01		10,970.000	74.280404	814,856.03	66.880000	733,673.60	-81,182.43	1.14
				74.280404	814,856.03	66.880000	733,673.60	-81,182.43	1.14
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001		36,450.000	11.652065	424,717.77	13.430000	489,523.50	64,805.73	0.76
				11.652065	424,717.77	13.430000	489,523.50	64,805.73	0.76

& 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 SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30040P103	EVERTEC INC COMMON STOCK USD.01		24,291.000	21.859365	530,985.83	34.040000	826,865.64	295,879.81	1.28
		Local		21.859365	530,985.83	34.040000	826,865.64	295,879.81	1.28
32055Y201	FIRST INTERSTATE BANCYSYS A COMMON STOCK		17,081.000	40.773225	696,447.45	41.920000	716,035.52	19,588.07	1.11
		Local		40.773225	696,447.45	41.920000	716,035.52	19,588.07	1.11
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001		29,901.000	14.258457	426,342.12	19.350000	578,584.35	152,242.23	0.90
		Local		14.258457	426,342.12	19.350000	578,584.35	152,242.23	0.90
361448103	GATX CORP COMMON STOCK USD.625		8,788.000	64.914826	570,471.49	82.850000	728,085.80	157,614.31	1.13
		Local		64.914826	570,471.49	82.850000	728,085.80	157,614.31	1.13
389375106	GRAY TELEVISION INC COMMON STOCK		65,003.000	13.395084	870,720.63	21.440000	1,393,664.32	522,943.69	2.16
		Local		13.395084	870,720.63	21.440000	1,393,664.32	522,943.69	2.16
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		25,390.000	36.937239	937,836.49	34.740000	882,048.60	-55,787.89	1.37
		Local		36.937239	937,836.49	34.740000	882,048.60	-55,787.89	1.37
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		15,350.000	54.295513	833,436.13	74.070000	1,136,974.50	303,538.37	1.77
		Local		54.295513	833,436.13	74.070000	1,136,974.50	303,538.37	1.77
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		6,612.000	57.101027	377,551.99	91.620000	605,791.44	228,239.45	0.94
		Local		57.101027	377,551.99	91.620000	605,791.44	228,239.45	0.94
458334109	INTER PARFUMS INC COMMON STOCK USD.001		5,971.000	42.466170	253,565.50	72.710000	434,151.41	180,585.91	0.67
		Local		42.466170	253,565.50	72.710000	434,151.41	180,585.91	0.67
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001		10,770.000	12.526074	134,905.82	34.310000	369,518.70	234,612.88	0.57
		Local		12.526074	134,905.82	34.310000	369,518.70	234,612.88	0.57

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
465741106	ITRON INC COMMON STOCK								
	11,770.000	Local		57.652276	678,567.29	83.950000	988,091.50	309,524.21	1.53
		Base		57.652276	678,567.29	83.950000	988,091.50	309,524.21	1.53
48273U102	K12 INC COMMON STOCK USD.0001								
	35,870.000	Local		25.641232	919,750.98	20.350000	729,954.50	-189,796.48	1.13
		Base		25.641232	919,750.98	20.350000	729,954.50	-189,796.48	1.13
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	47,800.000	Local		16.266889	777,557.28	19.530000	933,534.00	155,976.72	1.45
		Base		16.266889	777,557.28	19.530000	933,534.00	155,976.72	1.45
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
	6,475.000	Local		96.316364	623,648.46	113.870000	737,308.25	113,659.79	1.14
		Base		96.316364	623,648.46	113.870000	737,308.25	113,659.79	1.14
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	75,472.000	Local		9.515393	718,145.71	10.620000	801,512.64	83,366.93	1.24
		Base		9.515393	718,145.71	10.620000	801,512.64	83,366.93	1.24
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	3,680.000	Local		80.593272	296,583.24	147.000000	540,960.00	244,376.76	0.84
		Base		80.593272	296,583.24	147.000000	540,960.00	244,376.76	0.84
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	44,320.000	Local		17.200702	762,335.11	13.640000	604,524.80	-157,810.31	0.94
		Base		17.200702	762,335.11	13.640000	604,524.80	-157,810.31	0.94
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	11,683.000	Local		38.240450	446,763.18	43.110000	503,654.13	56,890.95	0.78
		Base		38.240450	446,763.18	43.110000	503,654.13	56,890.95	0.78
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	32,628.000	Local		17.579459	573,582.58	21.490000	701,175.72	127,593.14	1.09
		Base		17.579459	573,582.58	21.490000	701,175.72	127,593.14	1.09
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	37,320.000	Local		16.682596	622,594.47	17.970000	670,640.40	48,045.93	1.04
		Base		16.682596	622,594.47	17.970000	670,640.40	48,045.93	1.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
610236101	MONRO INC COMMON STOCK USD.01								
	7,853.000	Local	58.434201	458,883.78	78.200000	614,104.60	155,220.82	0.95	
		Base	58.434201	458,883.78	78.200000	614,104.60	155,220.82	0.95	
626755102	MURPHY USA INC COMMON STOCK								
	6,164.000	Local	67.502761	416,087.02	117.000000	721,188.00	305,100.98	1.12	
		Base	67.502761	416,087.02	117.000000	721,188.00	305,100.98	1.12	
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	15,003.000	Local	45.418970	681,420.80	52.650000	789,907.95	108,487.15	1.23	
		Base	45.418970	681,420.80	52.650000	789,907.95	108,487.15	1.23	
65487K100	NLIGHT INC COMMON STOCK								
	34,300.000	Local	22.736360	779,857.14	20.280000	695,604.00	-84,253.14	1.08	
		Base	22.736360	779,857.14	20.280000	695,604.00	-84,253.14	1.08	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	14,082.000	Local	27.536770	387,772.79	42.150000	593,556.30	205,783.51	0.92	
		Base	27.536770	387,772.79	42.150000	593,556.30	205,783.51	0.92	
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
	26,800.000	Local	15.092873	404,488.99	23.800000	637,840.00	233,351.01	0.99	
		Base	15.092873	404,488.99	23.800000	637,840.00	233,351.01	0.99	
69007J106	OUTFRONT MEDIA INC REIT USD.01								
	23,330.000	Local	19.555777	456,236.28	26.820000	625,710.60	169,474.32	0.97	
		Base	19.555777	456,236.28	26.820000	625,710.60	169,474.32	0.97	
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
	6,670.000	Local	69.570379	464,034.43	75.420000	503,051.40	39,016.97	0.78	
		Base	69.570379	464,034.43	75.420000	503,051.40	39,016.97	0.78	
69349H107	PNM RESOURCES INC COMMON STOCK								
	10,499.000	Local	38.303688	402,150.42	50.710000	532,404.29	130,253.87	0.83	
		Base	38.303688	402,150.42	50.710000	532,404.29	130,253.87	0.83	
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
	52,080.000	Local	9.083246	473,055.47	10.500000	546,840.00	73,784.53	0.85	
		Base	9.083246	473,055.47	10.500000	546,840.00	73,784.53	0.85	

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708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001	64,649.000	Local 7.328927	473,807.79	6.530000	422,157.97	-51,649.82	0.66	
			Base 7.328927	473,807.79	6.530000	422,157.97	-51,649.82	0.66	
737630103	POTLATCHDELTAIC CORP REIT USD1.0	18,740.000	Local 37.631078	705,206.41	43.270000	810,879.80	105,673.39	1.26	
			Base 37.631078	705,206.41	43.270000	810,879.80	105,673.39	1.26	
74267C106	PROASSURANCE CORP COMMON STOCK USD.01	20,636.000	Local 47.214129	974,310.76	36.140000	745,785.04	-228,525.72	1.16	
			Base 47.214129	974,310.76	36.140000	745,785.04	-228,525.72	1.16	
74874Q100	QUINSTREET INC COMMON STOCK USD.001	60,170.000	Local 13.509225	812,850.05	15.310000	921,202.70	108,352.65	1.43	
			Base 13.509225	812,850.05	15.310000	921,202.70	108,352.65	1.43	
749397105	R1 RCM INC COMMON STOCK USD.01	70,040.000	Local 10.289710	720,691.28	12.980000	909,119.20	188,427.92	1.41	
			Base 10.289710	720,691.28	12.980000	909,119.20	188,427.92	1.41	
753422104	RAPID7 INC COMMON STOCK USD.01	11,120.000	Local 26.404030	293,612.81	56.020000	622,942.40	329,329.59	0.97	
			Base 26.404030	293,612.81	56.020000	622,942.40	329,329.59	0.97	
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	20,818.000	Local 39.874392	830,105.09	46.500000	968,037.00	137,931.91	1.50	
			Base 39.874392	830,105.09	46.500000	968,037.00	137,931.91	1.50	
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0	3,540.000	Local 101.520884	359,383.93	176.220000	623,818.80	264,434.87	0.97	
			Base 101.520884	359,383.93	176.220000	623,818.80	264,434.87	0.97	
816850101	SEMTECH CORP COMMON STOCK USD.01	10,926.000	Local 39.465339	431,198.29	52.900000	577,985.40	146,787.11	0.90	
			Base 39.465339	431,198.29	52.900000	577,985.40	146,787.11	0.90	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	11,242.000	Local 33.189972	373,121.67	46.030000	517,469.26	144,347.59	0.80	
			Base 33.189972	373,121.67	46.030000	517,469.26	144,347.59	0.80	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	27,580.000	Local		27.435234	756,663.74	31.080000	857,186.40	100,522.66	1.33
		Base		27.435234	756,663.74	31.080000	857,186.40	100,522.66	1.33
830879102	SKYWEST INC COMMON STOCK								
	19,020.000	Local		51.155947	972,986.11	64.630000	1,229,262.60	256,276.49	1.91
		Base		51.155947	972,986.11	64.630000	1,229,262.60	256,276.49	1.91
83191H107	SMART SAND INC COMMON STOCK USD.001								
	80,002.000	Local		8.606389	688,528.37	2.520000	201,605.04	-486,923.33	0.31
		Base		8.606389	688,528.37	2.520000	201,605.04	-486,923.33	0.31
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	50,780.000	Local		20.704330	1,051,365.88	19.350000	982,593.00	-68,772.88	1.53
		Base		20.704330	1,051,365.88	19.350000	982,593.00	-68,772.88	1.53
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	90,623.000	Local		13.877092	1,257,583.75	12.340000	1,118,287.82	-139,295.93	1.74
		Base		13.877092	1,257,583.75	12.340000	1,118,287.82	-139,295.93	1.74
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	16,577.000	Local		45.381948	752,296.56	59.475000	985,917.08	233,620.52	1.53
		Base		45.381948	752,296.56	59.475000	985,917.08	233,620.52	1.53
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	32,776.000	Local		24.480534	802,373.99	26.120000	856,109.12	53,735.13	1.33
		Base		24.480534	802,373.99	26.120000	856,109.12	53,735.13	1.33
90171V204	TWIN RIVER WORLDWIDE HOLDING COMMON STOCK								
	16,580.000	Local		30.385119	503,785.27	25.650000	425,277.00	-78,508.27	0.66
		Base		30.385119	503,785.27	25.650000	425,277.00	-78,508.27	0.66
90214J101	2U INC COMMON STOCK USD.001								
	19,489.000	Local		42.044711	819,409.38	23.990000	467,541.11	-351,868.27	0.73
		Base		42.044711	819,409.38	23.990000	467,541.11	-351,868.27	0.73
90333L201	US CONCRETE INC COMMON STOCK USD.001								
	15,590.000	Local		50.611324	789,030.54	41.660000	649,479.40	-139,551.14	1.01
		Base		50.611324	789,030.54	41.660000	649,479.40	-139,551.14	1.01

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90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01		39,970.000	Local	16.954712	677,679.83	6.150000	245,815.50	-431,864.33	0.38
				Base	16.954712	677,679.83	6.150000	245,815.50	-431,864.33	0.38
92932M101	WNS HOLDINGS LTD ADR ADR USD.16		12,631.000	Local	37.974101	479,650.87	66.150000	835,540.65	355,889.78	1.30
				Base	37.974101	479,650.87	66.150000	835,540.65	355,889.78	1.30
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		22,291.000	Local	33.385708	744,200.81	36.650000	816,965.15	72,764.34	1.27
				Base	33.385708	744,200.81	36.650000	816,965.15	72,764.34	1.27
950810101	WESBANCO INC COMMON STOCK USD2.0833		18,600.000	Local	37.209964	692,105.33	37.790000	702,894.00	10,788.67	1.09
				Base	37.209964	692,105.33	37.790000	702,894.00	10,788.67	1.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK		10,770.000	Local	70.236067	756,442.44	70.900000	763,593.00	7,150.56	1.19
				Base	70.236067	756,442.44	70.900000	763,593.00	7,150.56	1.19
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01		18,557.000	Local	40.050792	743,222.54	49.020000	909,664.14	166,441.60	1.41
				Base	40.050792	743,222.54	49.020000	909,664.14	166,441.60	1.41
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015		12,390.000	Local	38.468048	476,619.11	51.990000	644,156.10	167,536.99	1.00
				Base	38.468048	476,619.11	51.990000	644,156.10	167,536.99	1.00
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001		52,026.000	Local	15.315148	796,785.91	15.340000	798,078.84	1,292.93	1.24
				Base	15.315148	796,785.91	15.340000	798,078.84	1,292.93	1.24
G73268107	QUOTIENT LTD COMMON STOCK		106,143.000	Local	6.072341	644,536.51	9.510000	1,009,419.93	364,883.42	1.57
				Base	6.072341	644,536.51	9.510000	1,009,419.93	364,883.42	1.57
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		42,226.000	Local	16.153832	682,111.73	10.710000	452,240.46	-229,871.27	0.70
				Base	16.153832	682,111.73	10.710000	452,240.46	-229,871.27	0.70

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	25,974.000	Local		27.734939	720,387.30	40.200000	1,044,154.80	323,767.50	1.62
		Base		27.734939	720,387.30	40.200000	1,044,154.80	323,767.50	1.62
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK								
	105,590.000	Local		12.394779	1,308,764.76	3.830000	404,409.70	-904,355.06	0.63
		Base		12.394779	1,308,764.76	3.830000	404,409.70	-904,355.06	0.63
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
	38,781.000	Local		24.296102	942,227.15	24.060000	933,070.86	-9,156.29	1.45
		Base		24.296102	942,227.15	24.060000	933,070.86	-9,156.29	1.45
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001								
	31,110.000	Local		15.315902	476,477.70	16.840000	523,892.40	47,414.70	0.81
		Base		15.315902	476,477.70	16.840000	523,892.40	47,414.70	0.81
US DOLLAR Total									
	2,552,381.000	Local			56,825,394.68		63,044,972.86	6,219,578.18	97.87
		Base			56,825,394.68		63,044,972.86	6,219,578.18	97.87
EQUITY Total									
	2,552,381.000	Base			56,825,394.68		63,044,972.86	6,219,578.18	97.87

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,924,183.680	Base	58,197,197.36		64,416,775.54	6,219,578.18	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 ACCOUNTING/AUDIT FEES		-8,395.95	0.00	-8,395.95		0.00
		-8,395.95	0.00	-8,395.95	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-7,051.53	0.00	-7,051.53		0.00
		-7,051.53	0.00	-7,051.53	-0.01	0.00
REBATE RECEIVABLE		17,017.52	0.00	17,017.52		0.00
		17,017.52	0.00	17,017.52	0.02	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		-21,984.40	0.00	-21,984.40		0.00
		-21,984.40	0.00	-21,984.40	-0.03	0.00
2,768,244.220 BLACKROCK LIQ TREAS TR INSTL	100.0000	2,768,244.22	2,422.23	2,768,244.22		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	2,768,244.22	2,422.23	2,768,244.22	3.22	0.00
SUBTOTAL UNITED STATES		2,734,913.09	2,422.23	2,734,913.09		0.00
		2,734,913.09	2,422.23	2,734,913.09	3.17	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,734,913.09	2,422.23	2,734,913.09		0.00
		2,734,913.09	2,422.23	2,734,913.09	3.17	0.00
TOTAL CASH & CASH EQUIVALENTS		2,734,913.09	2,422.23	2,734,913.09	3.17	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	108.1481	199,732.80	556.37	216,296.18		16,563.38
	108.1481	199,732.80	556.37	216,296.18	0.25	16,563.38
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	105.6639	19,884.52	341.64	21,132.79		1,248.27
	105.6639	19,884.52	341.64	21,132.79	0.02	1,248.27
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	103.6175	54,985.73	647.28	56,989.62		2,003.89
	103.6175	54,985.73	647.28	56,989.62	0.07	2,003.89
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	109.4675	144,752.83	2,120.89	158,727.87		13,975.04
	109.4675	144,752.83	2,120.89	158,727.87	0.18	13,975.04
SUBTOTAL AUSTRALIA		419,355.88	3,666.18	453,146.46		33,790.58
		419,355.88	3,666.18	453,146.46	0.52	33,790.58
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	106.3849	90,408.70	1,876.49	95,746.37		5,337.67
	106.3849	90,408.70	1,876.49	95,746.37	0.11	5,337.67
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	103.5448	189,757.73	3,687.11	196,735.14		6,977.41
	103.5448	189,757.73	3,687.11	196,735.14	0.23	6,977.41
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	106.5962	95,592.70	791.57	101,266.37		5,673.67
	106.5962	95,592.70	791.57	101,266.37	0.12	5,673.67
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	107.7620	99,458.91	708.32	107,762.00		8,303.09
	107.7620	99,458.91	708.32	107,762.00	0.13	8,303.09

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BERMUDA		475,218.04	7,063.49	501,509.88		26,291.84
		475,218.04	7,063.49	501,509.88	0.59	26,291.84
CANADA						
17,845.846 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	106.3070 106.3070	17,845.85 17,845.85	94.02 94.02	18,971.39 18,971.39		1,125.54 1,125.54
24,464.877 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	104.3496 104.3496	24,464.88 24,464.88	259.64 259.64	25,529.01 25,529.01		1,064.13 1,064.13
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	107.2573 107.2573	236,924.86 236,924.86	4,076.00 4,076.00	257,417.49 257,417.49		20,492.63 20,492.63
30,000.000 CANADIAN PACIFIC RR CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	119.1347 119.1347	29,878.03 29,878.03	423.94 423.94	35,740.40 35,740.40		5,862.37 5,862.37
300,000.000 ENBRIDGE INC 29250NAZ8 3.125% 11/15/2029 DD 11/15/19	101.2432 101.2432	299,771.35 299,771.35	1,197.84 1,197.84	303,729.63 303,729.63		3,958.28 3,958.28
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	110.1889 110.1889	44,862.90 44,862.90	472.46 472.46	49,585.02 49,585.02		4,722.12 4,722.12
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	110.9317 110.9317	104,850.44 104,850.44	2,100.34 2,100.34	116,478.26 116,478.26		11,627.82 11,627.82
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	103.5000 103.5000	75,023.58 75,023.58	431.25 431.25	77,625.00 77,625.00		2,601.42 2,601.42

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 GLENCORE FINANCE CANADA L 144A	104.5771	49,980.78	316.23	52,288.57		2,307.79
98417EAK6 4.950% 11/15/2021 DD 11/10/11	104.5771	49,980.78	316.23	52,288.57	0.06	2,307.79
SUBTOTAL CANADA		883,602.67	9,371.72	937,364.77		53,762.10
		883,602.67	9,371.72	937,364.77	1.09	53,762.10
CAYMAN ISLANDS						
205,000.000 SEAGATE HDD CAYMAN	106.2737	199,466.66	832.66	217,861.07		18,394.41
81180WAR2 4.875% 06/01/2027 DD 05/14/15	106.2737	199,466.66	832.66	217,861.07	0.25	18,394.41
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A	103.9720	226,788.14	3,473.73	239,135.60		12,347.46
21987BAW8 3.625% 08/01/2027 DD 08/01/17	103.9720	226,788.14	3,473.73	239,135.60	0.28	12,347.46
200,000.000 EMPRESA NACIONAL DEL PETR 144A	101.8179	194,475.58	2,674.78	203,635.82		9,160.24
29245JAK8 4.500% 09/14/2047 DD 09/14/17	101.8179	194,475.58	2,674.78	203,635.82	0.24	9,160.24
50,000.000 ENEL CHILE SA	110.5000	49,486.04	131.00	55,250.00		5,763.96
29278DAA3 4.875% 06/12/2028 DD 06/12/18	110.5000	49,486.04	131.00	55,250.00	0.06	5,763.96
SUBTOTAL CHILE		470,749.76	6,279.51	498,021.42		27,271.66
		470,749.76	6,279.51	498,021.42	0.58	27,271.66
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	97.8750	49,940.19	258.68	48,937.50		-1,002.69
88166JAA1 3.650% 11/10/2021 DD 11/10/11	97.8750	49,940.19	258.68	48,937.50	0.06	-1,002.69
FRANCE						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	103.6372 103.6372	50,001.70 50,001.70	612.79 612.79	51,818.62 51,818.62	0.06	1,816.92 1,816.92
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	102.6244 102.6244	102,079.63 102,079.63	718.81 718.81	102,624.41 102,624.41	0.12	544.78 544.78
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAH8 4.450% 12/16/2021 DD 01/16/19	104.2313 104.2313	149,869.13 149,869.13	287.04 287.04	156,346.97 156,346.97	0.18	6,477.84 6,477.84
10,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	105.8580 105.8580	10,055.80 10,055.80	148.80 148.80	10,585.80 10,585.80	0.01	530.00 530.00
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	104.2329 104.2329	35,562.33 35,562.33	592.56 592.56	36,481.53 36,481.53	0.04	919.20 919.20
SUBTOTAL IRELAND		195,487.26	1,028.40	203,414.30	0.23	7,927.04
		195,487.26	1,028.40	203,414.30		7,927.04
LUXEMBOURG						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	105.0908 105.0908	24,944.87 24,944.87	279.54 279.54	26,272.69 26,272.69	0.03	1,327.82 1,327.82
MEXICO						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	99.5800 99.5800	168,238.33 168,238.33	3,570.54 3,570.54	179,244.00 179,244.00	0.21	11,005.67 11,005.67
NETHERLANDS						

Shares/Par Security ID Description Link Ref	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 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	111.2500 111.2500	95,746.83 95,746.83	890.36 890.36	105,687.50 105,687.50	0.12	9,940.67 9,940.67
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	83.2500 83.2500	76,190.05 76,190.05	629.74 629.74	66,600.00 66,600.00	0.08	-9,590.05 -9,590.05
SUBTOTAL NETHERLANDS		171,936.88	1,520.10	172,287.50		350.62
		171,936.88	1,520.10	172,287.50	0.20	350.62
UNITED KINGDOM						
200,000.000 EXPERIAN FINANCE PLC 144A 30217AAB9 4.250% 02/01/2029 DD 01/31/19	110.0434 110.0434	199,851.40 199,851.40	3,541.65 3,541.65	220,086.84 220,086.84	0.26	20,235.44 20,235.44
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	103.7157 103.7157	56,796.26 56,796.26	671.02 671.02	57,043.66 57,043.66	0.07	247.40 247.40
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	129.1461 129.1461	29,534.13 29,534.13	532.91 532.91	32,286.52 32,286.52	0.04	2,752.39 2,752.39
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	104.4885 104.4885	215,000.00 215,000.00	1,152.62 1,152.62	224,650.32 224,650.32	0.26	9,650.32 9,650.32
270,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BK6 VAR RT 03/22/2025 DD 03/22/19	106.2453 106.2453	270,000.00 270,000.00	3,169.54 3,169.54	286,862.42 286,862.42	0.33	16,862.42 16,862.42
SUBTOTAL UNITED KINGDOM		771,181.79	9,067.74	820,929.76		49,747.97
		771,181.79	9,067.74	820,929.76	0.96	49,747.97
UNITED STATES						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,927.330 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.8974 99.8974	16,925.34 16,925.34	14.79 14.79	16,909.96 16,909.96	0.02	-15.38 -15.38
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	127.4182 127.4182	94,791.92 94,791.92	2,034.57 2,034.57	121,047.27 121,047.27	0.14	26,255.35 26,255.35
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	103.8007 103.8007	87,168.11 87,168.11	950.78 950.78	88,230.63 88,230.63	0.10	1,062.52 1,062.52
73,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	105.1385 105.1385	72,798.69 72,798.69	213.66 213.66	76,751.09 76,751.09	0.09	3,952.40 3,952.40
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	106.3527 106.3527	24,953.65 24,953.65	134.99 134.99	26,588.18 26,588.18	0.03	1,634.53 1,634.53
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	104.6925 104.6925	34,918.35 34,918.35	156.39 156.39	36,642.39 36,642.39	0.04	1,724.04 1,724.04
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	109.0000 109.0000	20,000.00 20,000.00	256.62 256.62	21,800.00 21,800.00	0.03	1,800.00 1,800.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	105.0803 105.0803	189,734.12 189,734.12	1,127.76 1,127.76	199,652.58 199,652.58	0.23	9,918.46 9,918.46
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	108.7146 108.7146	134,749.95 134,749.95	2,267.60 2,267.60	146,764.72 146,764.72	0.17	12,014.77 12,014.77

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
59,980.160 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	106.3937 106.3937	59,980.16 59,980.16	1,136.90 1,136.90	63,815.09 63,815.09	 0.07	3,834.93 3,834.93
161,184.730 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	100.1966 100.1966	161,184.73 161,184.73	1,266.54 1,266.54	161,501.62 161,501.62	 0.19	316.89 316.89
121,985.000 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	105.5868 105.5868	123,561.68 123,561.68	2,288.38 2,288.38	128,800.07 128,800.07	 0.15	5,238.39 5,238.39
300,000.000 AMERICAN CAMPUS COMMUNITIES OP 024836AE8 3.300% 07/15/2026 DD 06/21/19	103.6539 103.6539	299,176.02 299,176.02	5,224.64 5,224.64	310,961.64 310,961.64	 0.36	11,785.62 11,785.62
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	106.7946 106.7946	76,024.13 76,024.13	737.60 737.60	80,095.96 80,095.96	 0.09	4,071.83 4,071.83
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	102.4041 102.4041	49,980.09 49,980.09	223.46 223.46	51,202.07 51,202.07	 0.06	1,221.98 1,221.98
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	107.1899 107.1899	69,832.97 69,832.97	594.84 594.84	75,032.96 75,032.96	 0.09	5,199.99 5,199.99
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	99.0670 99.0670	299,763.39 299,763.39	2,589.79 2,589.79	297,201.01 297,201.01	 0.35	-2,562.38 -2,562.38
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	106.6563 106.6563	143,274.78 143,274.78	2,281.56 2,281.56	159,984.38 159,984.38	 0.19	16,709.60 16,709.60

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	104.3833 104.3833	74,983.71 74,983.71	209.25 209.25	78,287.48 78,287.48	0.09	3,303.77 3,303.77
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	104.4941 104.4941	189,467.90 189,467.90	2,691.82 2,691.82	198,538.71 198,538.71	0.23	9,070.81 9,070.81
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	105.4329 105.4329	84,663.84 84,663.84	849.88 849.88	89,617.95 89,617.95	0.10	4,954.11 4,954.11
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	111.2484 111.2484	86,397.17 86,397.17	2,124.68 2,124.68	94,561.17 94,561.17	0.11	8,164.00 8,164.00
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	103.6160 103.6160	225,000.00 225,000.00	858.89 858.89	233,136.00 233,136.00	0.27	8,136.00 8,136.00
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	105.6208 105.6208	189,960.32 189,960.32	245.16 245.16	200,679.56 200,679.56	0.23	10,719.24 10,719.24
300,000.000 BAT CAPITAL CORP 05526DBB0 3.557% 08/15/2027 DD 08/15/18	102.1026 102.1026	302,314.52 302,314.52	4,041.01 4,041.01	306,307.82 306,307.82	0.36	3,993.30 3,993.30
210,000.000 TRUIST FINANCIAL CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	102.4991 102.4991	209,990.95 209,990.95	206.64 206.64	215,248.14 215,248.14	0.25	5,257.19 5,257.19
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	106.6697 106.6697	99,649.55 99,649.55	1,773.85 1,773.85	106,669.68 106,669.68	0.12	7,020.13 7,020.13

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	109.8309 109.8309	94,930.20 94,930.20	1,385.24 1,385.24	104,339.39 104,339.39	0.12	9,409.19 9,409.19
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	104.2458 104.2458	240,028.07 240,028.07	1,593.66 1,593.66	260,614.45 260,614.45	0.30	20,586.38 20,586.38
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	106.3801 106.3801	51,386.31 51,386.31	154.38 154.38	53,190.04 53,190.04	0.06	1,803.73 1,803.73
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	106.3470 106.3470	75,399.69 75,399.69	1,118.40 1,118.40	79,760.23 79,760.23	0.09	4,360.54 4,360.54
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	146.4190 146.4190	459,592.43 459,592.43	5,447.86 5,447.86	461,219.85 461,219.85	0.54	1,627.42 1,627.42
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	107.9250 107.9250	214,662.51 214,662.51	417.52 417.52	232,038.77 232,038.77	0.27	17,376.26 17,376.26
50,000.000 BEMIS CO INC 144A 081437AM7 4.500% 10/15/2021 DD 06/13/19	103.0507 103.0507	50,623.81 50,623.81	477.90 477.90	51,525.35 51,525.35	0.06	901.54 901.54
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	105.3148 105.3148	328,217.64 328,217.64	888.46 888.46	342,273.07 342,273.07	0.40	14,055.43 14,055.43
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	105.3105 105.3105	49,902.78 49,902.78	913.50 913.50	52,655.23 52,655.23	0.06	2,752.45 2,752.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	99.6424 99.6424	298,990.50 298,990.50	2,238.60 2,238.60	298,927.25 298,927.25	0.35	-63.25 -63.25
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	103.6796 103.6796	142,847.89 142,847.89	2,881.10 2,881.10	145,151.46 145,151.46	0.17	2,303.57 2,303.57
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	104.4938 104.4938	149,734.25 149,734.25	150.81 150.81	156,740.75 156,740.75	0.18	7,006.50 7,006.50
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	107.1932 107.1932	209,484.28 209,484.28	2,625.34 2,625.34	225,105.80 225,105.80	0.26	15,621.52 15,621.52
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	99.7668 99.7668	149,906.94 149,906.94	149.20 149.20	149,650.18 149,650.18	0.17	-256.76 -256.76
71,805.330 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	105.8366 105.8366	71,805.33 71,805.33	107.16 107.16	75,996.33 75,996.33	0.09	4,191.00 4,191.00
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	104.1904 104.1904	39,872.60 39,872.60	588.03 588.03	41,676.15 41,676.15	0.05	1,803.55 1,803.55
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	101.2622 101.2622	25,000.67 25,000.67	328.70 328.70	25,315.56 25,315.56	0.03	314.89 314.89
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	106.6649 106.6649	39,859.96 39,859.96	297.18 297.18	42,665.95 42,665.95	0.05	2,805.99 2,805.99

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
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	101.2474 101.2474	99,985.29 99,985.29	359.75 359.75	101,247.44 101,247.44	0.12	1,262.15 1,262.15
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	106.1730 106.1730	59,904.29 59,904.29	770.22 770.22	63,703.80 63,703.80	0.07	3,799.51 3,799.51
30,881.420 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.9297 99.9297	30,879.91 30,879.91	27.52 27.52	30,859.72 30,859.72	0.04	-20.19 -20.19
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	101.2956 101.2956	308,393.74 308,393.74	681.07 681.07	303,886.83 303,886.83	0.35	-4,506.91 -4,506.91
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	107.0440 107.0440	328,741.51 328,741.51	968.13 968.13	342,540.70 342,540.70	0.40	13,799.19 13,799.19
75,000.000 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	108.5244 108.5244	74,958.32 74,958.32	395.36 395.36	81,393.26 81,393.26	0.09	6,434.94 6,434.94
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	110.7888 110.7888	204,546.80 204,546.80	1,858.26 1,858.26	221,577.59 221,577.59	0.26	17,030.79 17,030.79
112,940.820 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	100.3097 100.3097	112,939.73 112,939.73	157.64 157.64	113,290.56 113,290.56	0.13	350.83 350.83
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	99.7450 99.7450	299,994.83 299,994.83	241.23 241.23	299,234.85 299,234.85	0.35	-759.98 -759.98

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 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	107.3664 107.3664	79,396.79 79,396.79	874.80 874.80	85,893.13 85,893.13	0.10	6,496.34 6,496.34
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	109.2441 109.2441	201,477.42 201,477.42	2,293.48 2,293.48	218,488.25 218,488.25	0.25	17,010.83 17,010.83
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	101.6341 101.6341	69,388.75 69,388.75	862.68 862.68	71,143.90 71,143.90	0.08	1,755.15 1,755.15
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	101.4010 101.4010	100,000.00 100,000.00	591.72 591.72	101,401.00 101,401.00	0.12	1,401.00 1,401.00
100,000.000 CANTOR FITZGERALD LP 144A 138616AE7 4.875% 05/01/2024 DD 04/29/19	106.6545 106.6545	99,741.19 99,741.19	812.30 812.30	106,654.47 106,654.47	0.12	6,913.28 6,913.28
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	104.1447 104.1447	51,445.67 51,445.67	1,097.80 1,097.80	52,072.35 52,072.35	0.06	626.68 626.68
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	100.0681 100.0681	174,992.09 174,992.09	166.26 166.26	175,119.25 175,119.25	0.20	127.16 127.16
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	100.1698 100.1698	249,896.70 249,896.70	1,717.05 1,717.05	250,424.43 250,424.43	0.29	527.73 527.73
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	102.5254 102.5254	50,335.25 50,335.25	1,202.10 1,202.10	51,262.68 51,262.68	0.06	927.43 927.43

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
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	105.6418 105.6418	34,958.62 34,958.62	612.15 612.15	36,974.61 36,974.61	0.04	2,015.99 2,015.99
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.1605 102.1605	229,999.29 229,999.29	362.61 362.61	234,969.20 234,969.20	0.27	4,969.91 4,969.91
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	114.3490 114.3490	62,386.52 62,386.52	990.10 990.10	68,609.41 68,609.41	0.08	6,222.89 6,222.89
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	107.4893 107.4893	184,876.59 184,876.59	620.02 620.02	198,855.14 198,855.14	0.23	13,978.55 13,978.55
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	109.1413 109.1413	104,891.67 104,891.67	880.80 880.80	114,598.32 114,598.32	0.13	9,706.65 9,706.65
59,742.230 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	100.5510 100.5510	59,726.50 59,726.50	30.67 30.67	60,071.40 60,071.40	0.07	344.90 344.90
83,984.280 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	99.8424 99.8424	83,967.05 83,967.05	42.35 42.35	83,851.88 83,851.88	0.10	-115.17 -115.17
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	107.2611 107.2611	50,000.00 50,000.00	352.79 352.79	53,630.56 53,630.56	0.06	3,630.56 3,630.56
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	118.7625 118.7625	336,239.60 336,239.60	2,782.38 2,782.38	374,101.92 374,101.92	0.44	37,862.32 37,862.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	101.8655 101.8655	63,592.59 63,592.59	10.30 10.30	66,212.57 66,212.57	0.08	2,619.98 2,619.98
124,888.070 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	102.1107 102.1107	139,773.62 139,773.62	472.13 472.13	127,524.08 127,524.08	0.15	-12,249.54 -12,249.54
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	104.3856 104.3856	339,031.07 339,031.07	859.94 859.94	328,814.55 328,814.55	0.38	-10,216.52 -10,216.52
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	98.9710 98.9710	350,000.00 350,000.00	1,834.08 1,834.08	346,398.50 346,398.50	0.40	-3,601.50 -3,601.50
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	142.4920 142.4920	449,369.02 449,369.02	1,574.80 1,574.80	448,849.80 448,849.80	0.52	-519.22 -519.22
100,950.310 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	108.5636 108.5636	110,561.11 110,561.11	2,702.64 2,702.64	109,595.27 109,595.27	0.13	-965.84 -965.84
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	104.0960 104.0960	299,497.14 299,497.14	5,909.72 5,909.72	312,287.93 312,287.93	0.36	12,790.79 12,790.79
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	105.5830 105.5830	75,000.00 75,000.00	476.59 476.59	79,187.29 79,187.29	0.09	4,187.29 4,187.29
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	102.1875 102.1875	75,000.00 75,000.00	562.88 562.88	76,640.63 76,640.63	0.09	1,640.63 1,640.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 DIST OF COLUMBIA WTR & SWR AUT 254845RM4 3.207% 10/01/2048 DD 11/06/19	100.0070 100.0070	125,000.00 125,000.00	612.68 612.68	125,008.75 125,008.75	0.15	8.75 8.75
65,000.000 DOW CHEMICAL CO/THE 260543CY7 4.800% 11/30/2028 DD 05/30/19	114.3982 114.3982	64,939.09 64,939.09	268.76 268.76	74,358.81 74,358.81	0.09	9,419.72 9,419.72
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	110.1389 110.1389	175,000.00 175,000.00	1,004.78 1,004.78	192,743.12 192,743.12	0.22	17,743.12 17,743.12
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	104.5306 104.5306	289,581.91 289,581.91	450.67 450.67	303,138.67 303,138.67	0.35	13,556.76 13,556.76
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	97.3203 97.3203	94,266.52 94,266.52	1,584.06 1,584.06	92,454.27 92,454.27	0.11	-1,812.25 -1,812.25
75,000.000 EDISON INTERNATIONAL 281020AP2 3.125% 11/15/2022 DD 11/19/19	101.5712 101.5712	74,957.47 74,957.47	273.42 273.42	76,178.37 76,178.37	0.09	1,220.90 1,220.90
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	100.4767 100.4767	59,998.77 59,998.77	89.16 89.16	60,285.99 60,285.99	0.07	287.22 287.22
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	102.2160 102.2160	10,000.00 10,000.00	141.04 141.04	10,221.60 10,221.60	0.01	221.60 221.60
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	107.3208 107.3208	72,420.41 72,420.41	1,429.26 1,429.26	75,124.56 75,124.56	0.09	2,704.15 2,704.15

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
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	114.5357 114.5357	43,100.82 43,100.82	360.11 360.11	45,814.26 45,814.26	0.05	2,713.44 2,713.44
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.1586 104.1586	50,367.34 50,367.34	767.56 767.56	52,079.32 52,079.32	0.06	1,711.98 1,711.98
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	106.5769 106.5769	44,913.05 44,913.05	640.06 640.06	47,959.60 47,959.60	0.06	3,046.55 3,046.55
34,112.319 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	102.3407 102.3407	34,112.32 34,112.32	123.02 123.02	34,910.78 34,910.78	0.04	798.46 798.46
144,491.680 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	103.1008 103.1008	147,839.93 147,839.93	361.15 361.15	148,972.05 148,972.05	0.17	1,132.12 1,132.12
42,724.080 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	108.6264 108.6264	45,417.19 45,417.19	160.27 160.27	46,409.64 46,409.64	0.05	992.45 992.45
512,697.460 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	105.1996 105.1996	539,838.78 539,838.78	1,709.03 1,709.03	539,355.50 539,355.50	0.63	-483.28 -483.28
62,973.156 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	103.0775 103.0775	65,218.48 65,218.48	157.48 157.48	64,911.13 64,911.13	0.08	-307.35 -307.35
79,035.860 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	106.4067 106.4067	83,626.97 83,626.97	263.50 263.50	84,099.48 84,099.48	0.10	472.51 472.51

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
270,184.786 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	104.2716 104.2716	279,586.77 279,586.77	788.02 788.02	281,726.02 281,726.02	0.33	2,139.25 2,139.25
1,793,413.315 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	102.4801 102.4801	1,855,584.46 1,855,584.46	4,483.53 4,483.53	1,837,891.24 1,837,891.24	2.14	-17,693.22 -17,693.22
214,783.380 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	102.4811 102.4811	212,034.42 212,034.42	536.92 536.92	220,112.46 220,112.46	0.26	8,078.04 8,078.04
60,400.849 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	107.3019 107.3019	64,489.03 64,489.03	201.24 201.24	64,811.25 64,811.25	0.08	322.22 322.22
151,358.282 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	103.0627 103.0627	152,576.92 152,576.92	378.51 378.51	155,993.91 155,993.91	0.18	3,416.99 3,416.99
250,964.524 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	103.9068 103.9068	259,480.37 259,480.37	836.64 836.64	260,769.14 260,769.14	0.30	1,288.77 1,288.77
222,970.315 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	103.9286 103.9286	231,518.79 231,518.79	743.38 743.38	231,729.84 231,729.84	0.27	211.05 211.05
371,292.127 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	103.8999 103.8999	385,591.22 385,591.22	1,237.57 1,237.57	385,772.17 385,772.17	0.45	180.95 180.95
317,840.696 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	102.8038 102.8038	326,341.42 326,341.42	926.95 926.95	326,752.20 326,752.20	0.38	410.78 410.78

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
100,204.589	FHLMC POOL #Q0-5991	105.4741	103,260.57	292.28	105,689.90		2,429.33
3132GMKC5	3.500% 02/01/2042 DD 01/01/12	105.4741	103,260.57	292.28	105,689.90	0.12	2,429.33
113,980.089	FHLMC POOL #Q0-8998	105.4744	117,842.48	332.37	120,219.80		2,377.32
3132GUKK9	3.500% 06/01/2042 DD 06/01/12	105.4744	117,842.48	332.37	120,219.80	0.14	2,377.32
600,048.590	FHLMC POOL #QA-3869	103.0438	618,861.26	1,750.26	618,312.66		-548.60
31339UJN1	3.500% 10/01/2049 DD 10/01/19	103.0438	618,861.26	1,750.26	618,312.66	0.72	-548.60
3,771.137	FNMA POOL #0190315	114.6360	4,116.74	18.83	4,323.08		206.34
31368HK44	6.000% 11/01/2031 DD 10/01/01	114.6360	4,116.74	18.83	4,323.08	0.01	206.34
219,571.580	FNMA GTD REMIC P/T 17-T1 A	102.5999	219,571.58	530.41	225,280.29		5,708.71
3136AV6R5	2.898% 06/25/2027 DD 04/01/17	102.5999	219,571.58	530.41	225,280.29	0.26	5,708.71
5,280.060	FNMA POOL #0252438	111.8666	5,732.06	26.35	5,906.62		174.56
31371HLT3	6.000% 05/01/2029 DD 04/01/99	111.8666	5,732.06	26.35	5,906.62	0.01	174.56
2,906.010	FNMA POOL #0254549	114.5418	3,178.85	14.57	3,328.60		149.75
31371KWJ6	6.000% 12/01/2032 DD 11/01/02	114.5418	3,178.85	14.57	3,328.60	0.00	149.75
4,735.028	FNMA POOL #0256799	112.1504	5,120.67	21.70	5,310.35		189.68
31371NGG4	5.500% 07/01/2037 DD 06/01/07	112.1504	5,120.67	21.70	5,310.35	0.01	189.68
1,272.380	FNMA POOL #0257123	112.0052	1,373.30	5.89	1,425.13		51.83
31371NSL0	5.500% 03/01/2038 DD 02/01/08	112.0052	1,373.30	5.89	1,425.13	0.00	51.83

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	105.8310 105.8310	245,466.60 245,466.60	644.80 644.80	253,994.35 253,994.35	0.30	8,527.75 8,527.75
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	105.1994 105.1994	209,816.63 209,816.63	532.58 532.58	215,658.77 215,658.77	0.25	5,842.14 5,842.14
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	102.8180 102.8180	136,097.62 136,097.62	347.51 347.51	138,804.23 138,804.23	0.16	2,706.61 2,706.61
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	104.0679 104.0679	165,218.74 165,218.74	412.61 412.61	171,712.02 171,712.02	0.20	6,493.28 6,493.28
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	106.3234 106.3234	128,064.82 128,064.82	342.24 342.24	132,904.25 132,904.25	0.15	4,839.43 4,839.43
103,670.540 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	105.0069 105.0069	105,414.51 105,414.51	274.58 274.58	108,861.21 108,861.21	0.13	3,446.70 3,446.70
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	109.8352 109.8352	328,276.42 328,276.42	942.71 942.71	329,505.72 329,505.72	0.38	1,229.30 1,229.30
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	108.3537 108.3537	323,920.63 323,920.63	890.63 890.63	325,060.95 325,060.95	0.38	1,140.32 1,140.32
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	107.5065 107.5065	320,865.17 320,865.17	855.60 855.60	322,519.47 322,519.47	0.38	1,654.30 1,654.30

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
58,242.940 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	109.2633 109.2633	62,507.09 62,507.09	242.73 242.73	63,638.15 63,638.15	0.07	1,131.06 1,131.06
7,286.460 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	106.3848 106.3848	7,706.87 7,706.87	27.28 27.28	7,751.68 7,751.68	0.01	44.81 44.81
13,025.695 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	108.5877 108.5877	13,802.12 13,802.12	48.93 48.93	14,144.31 14,144.31	0.02	342.19 342.19
33,017.793 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	105.4053 105.4053	33,708.73 33,708.73	96.41 96.41	34,802.50 34,802.50	0.04	1,093.77 1,093.77
89,253.230 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	107.2424 107.2424	94,299.48 94,299.48	297.52 297.52	95,717.27 95,717.27	0.11	1,417.79 1,417.79
113,048.920 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	105.3863 105.3863	117,172.57 117,172.57	329.84 329.84	119,138.08 119,138.08	0.14	1,965.51 1,965.51
130,165.867 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	105.8059 105.8059	137,652.49 137,652.49	379.70 379.70	137,723.15 137,723.15	0.16	70.66 70.66
69,124.560 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	106.9772 106.9772	71,084.92 71,084.92	230.33 230.33	73,947.53 73,947.53	0.09	2,862.61 2,862.61
50,831.920 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	105.4101 105.4101	53,277.76 53,277.76	148.18 148.18	53,582.00 53,582.00	0.06	304.24 304.24

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
72,817.512 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	110.1652 110.1652	79,767.35 79,767.35	303.49 303.49	80,219.53 80,219.53	0.09	452.18 452.18
319,669.460 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	103.0190 103.0190	328,133.49 328,133.49	799.18 799.18	329,320.29 329,320.29	0.38	1,186.80 1,186.80
144,311.240 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	102.9934 102.9934	145,759.03 145,759.03	360.84 360.84	148,631.11 148,631.11	0.17	2,872.08 2,872.08
105,121.500 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	102.9731 102.9731	107,480.60 107,480.60	262.88 262.88	108,246.86 108,246.86	0.13	766.26 766.26
92,836.560 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	102.9731 102.9731	96,014.20 96,014.20	232.19 232.19	95,596.66 95,596.66	0.11	-417.54 -417.54
270,269.190 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	107.4759 107.4759	290,224.50 290,224.50	1,013.39 1,013.39	290,474.16 290,474.16	0.34	249.66 249.66
461,139.390 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	107.7683 107.7683	494,391.77 494,391.77	1,729.18 1,729.18	496,962.03 496,962.03	0.58	2,570.26 2,570.26
96,700.850 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	103.0240 103.0240	99,458.17 99,458.17	241.80 241.80	99,625.05 99,625.05	0.12	166.88 166.88
132,613.620 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	103.0700 103.0700	136,800.84 136,800.84	331.44 331.44	136,684.88 136,684.88	0.16	-115.96 -115.96

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
402,157.750 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	105.3076 105.3076	416,999.26 416,999.26	1,172.96 1,172.96	423,502.62 423,502.62	0.49	6,503.36 6,503.36
697,443.538 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	105.9449 105.9449	744,769.86 744,769.86	2,324.69 2,324.69	738,905.82 738,905.82	0.86	-5,864.04 -5,864.04
1,591,456.820 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	104.4032 104.4032	1,672,571.44 1,672,571.44	4,641.63 4,641.63	1,661,532.24 1,661,532.24	1.94	-11,039.20 -11,039.20
325,401.290 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	102.6370 102.6370	324,036.27 324,036.27	813.44 813.44	333,982.08 333,982.08	0.39	9,945.81 9,945.81
117,626.026 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	106.6196 106.6196	119,386.38 119,386.38	343.17 343.17	125,412.39 125,412.39	0.15	6,026.01 6,026.01
117,402.550 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	102.9478 102.9478	121,388.37 121,388.37	293.52 293.52	120,863.35 120,863.35	0.14	-525.02 -525.02
118,822.726 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	105.3593 105.3593	122,429.75 122,429.75	346.58 346.58	125,190.83 125,190.83	0.15	2,761.08 2,761.08
939,622.040 FNMA POOL #0AW8643 3138XYS96 4.000% 07/01/2044 DD 07/01/14	106.6104 106.6104	949,252.89 949,252.89	3,132.01 3,132.01	1,001,734.36 1,001,734.36	1.17	52,481.47 52,481.47
311,800.282 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	104.6857 104.6857	323,418.51 323,418.51	909.54 909.54	326,410.20 326,410.20	0.38	2,991.69 2,991.69

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
326,980.600 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	105.9666 105.9666	346,625.49 346,625.49	1,089.96 1,089.96	346,490.22 346,490.22	0.40	-135.27 -135.27
9,837.444 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	111.2270 111.2270	10,631.14 10,631.14	44.95 44.95	10,941.90 10,941.90	0.01	310.76 310.76
11,764.697 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	111.5123 111.5123	12,713.42 12,713.42	53.94 53.94	13,119.08 13,119.08	0.02	405.66 405.66
5,223.900 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	108.3606 108.3606	5,590.34 5,590.34	21.78 21.78	5,660.65 5,660.65	0.01	70.31 70.31
16,879.785 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	107.6918 107.6918	17,815.91 17,815.91	63.24 63.24	18,178.14 18,178.14	0.02	362.23 362.23
46,166.849 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	110.2536 110.2536	49,220.54 49,220.54	192.46 192.46	50,900.63 50,900.63	0.06	1,680.09 1,680.09
2,677.340 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	107.6617 107.6617	2,896.56 2,896.56	12.40 12.40	2,882.47 2,882.47	0.00	-14.09 -14.09
5,703.710 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	110.0947 110.0947	6,110.60 6,110.60	23.87 23.87	6,279.48 6,279.48	0.01	168.88 168.88
2,746.320 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	103.3077 103.3077	2,786.58 2,786.58	11.47 11.47	2,837.16 2,837.16	0.00	50.58 50.58

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,728.260 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	107.4869	4,036.41	17.05	4,007.39		-29.02
	107.4869	4,036.41	17.05	4,007.39	0.00	-29.02
566.690 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.2872	581.15	2.56	568.32		-12.83
	100.2872	581.15	2.56	568.32	0.00	-12.83
228,279.320 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	104.3693	232,933.06	665.88	238,253.51		5,320.45
	104.3693	232,933.06	665.88	238,253.51	0.28	5,320.45
303,996.330 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	104.8638	311,718.35	886.60	318,782.24		7,063.89
	104.8638	311,718.35	886.60	318,782.24	0.37	7,063.89
427,791.215 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	106.9725	440,789.24	1,426.00	457,619.04		16,829.80
	106.9725	440,789.24	1,426.00	457,619.04	0.53	16,829.80
279,888.230 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	103.9450	291,401.33	933.10	290,929.73		-471.60
	103.9450	291,401.33	933.10	290,929.73	0.34	-471.60
321,117.112 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	103.0592	328,538.74	936.56	330,940.88		2,402.14
	103.0592	328,538.74	936.56	330,940.88	0.39	2,402.14
600,718.916 FNMA POOL #0BO2263 3140JWQR4 3.500% 10/01/2049 DD 10/01/19	103.0555	619,740.02	1,752.12	619,073.67		-666.35
	103.0555	619,740.02	1,752.12	619,073.67	0.72	-666.35
340,492.080 FNMA POOL #0CA2474 3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	103.9402	352,745.99	1,134.91	353,908.31		1,162.32
	103.9402	352,745.99	1,134.91	353,908.31	0.41	1,162.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,925.410 FNMA POOL #0CA2963 3140QAJH4 4.500% 01/01/2049 DD 12/01/18	105.1786 105.1786	286,203.81 286,203.81	1,015.87 1,015.87	284,955.51 284,955.51	 0.33	-1,248.30 -1,248.30
240,691.123 FNMA POOL #0FM1028 3140X4EA0 3.500% 06/01/2049 DD 06/01/19	102.7579 102.7579	247,226.03 247,226.03	702.15 702.15	247,329.22 247,329.22	 0.29	103.19 103.19
1,154.984 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	110.9941 110.9941	1,274.85 1,274.85	6.20 6.20	1,281.96 1,281.96	 0.00	7.11 7.11
2,400.560 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	112.0078 112.0078	2,595.92 2,595.92	10.85 10.85	2,688.81 2,688.81	 0.00	92.89 92.89
4,136.826 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	110.4443 110.4443	4,471.86 4,471.86	18.91 18.91	4,568.89 4,568.89	 0.01	97.03 97.03
6,902.980 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	109.0622 109.0622	7,462.33 7,462.33	31.62 31.62	7,528.54 7,528.54	 0.01	66.21 66.21
3,800.703 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	112.7783 112.7783	4,149.29 4,149.29	18.96 18.96	4,286.37 4,286.37	 0.00	137.08 137.08
10,834.600 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	114.3650 114.3650	11,814.27 11,814.27	54.17 54.17	12,390.99 12,390.99	 0.01	576.72 576.72
1,222.062 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	110.9941 110.9941	1,348.80 1,348.80	6.51 6.51	1,356.42 1,356.42	 0.00	7.62 7.62

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
1,464.300 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	114.2578 114.2578	1,594.46 1,594.46	7.44 7.44	1,673.08 1,673.08	0.00	78.62 78.62
2,558.460 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	111.0399 111.0399	2,790.32 2,790.32	12.71 12.71	2,840.91 2,840.91	0.00	50.59 50.59
3,529.360 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	106.6952 106.6952	3,784.62 3,784.62	14.65 14.65	3,765.66 3,765.66	0.00	-18.96 -18.96
5,019.279 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	114.1858 114.1858	5,472.23 5,472.23	25.11 25.11	5,731.30 5,731.30	0.01	259.07 259.07
3,999.992 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	111.8369 111.8369	4,325.90 4,325.90	18.29 18.29	4,473.47 4,473.47	0.01	147.57 147.57
3,781.770 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	109.7510 109.7510	4,052.62 4,052.62	15.81 15.81	4,150.53 4,150.53	0.00	97.91 97.91
97,383.110 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	107.1935 107.1935	102,082.79 102,082.79	324.57 324.57	104,388.35 104,388.35	0.12	2,305.56 2,305.56
71,569.220 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	107.0978 107.0978	76,044.53 76,044.53	238.65 238.65	76,649.04 76,649.04	0.09	604.51 604.51
106,478.470 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	105.3999 105.3999	111,557.26 111,557.26	310.62 310.62	112,228.19 112,228.19	0.13	670.93 670.93

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,138.027 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	105.4115 105.4115	41,416.35 41,416.35	114.08 114.08	41,255.97 41,255.97	0.05	-160.38 -160.38
48,299.511 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	102.9631 102.9631	48,393.40 48,393.40	120.90 120.90	49,730.67 49,730.67	0.06	1,337.27 1,337.27
123,376.350 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	103.1947 103.1947	123,891.15 123,891.15	308.40 308.40	127,317.82 127,317.82	0.15	3,426.67 3,426.67
5,255.560 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	108.5195 108.5195	5,557.09 5,557.09	19.79 19.79	5,703.31 5,703.31	0.01	146.22 146.22
41,685.400 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	110.2231 110.2231	44,683.14 44,683.14	173.60 173.60	45,946.93 45,946.93	0.05	1,263.79 1,263.79
59,952.840 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	107.1406 107.1406	63,180.63 63,180.63	199.87 199.87	64,233.80 64,233.80	0.07	1,053.17 1,053.17
170,090.130 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	104.0229 104.0229	179,304.58 179,304.58	496.00 496.00	176,932.70 176,932.70	0.21	-2,371.88 -2,371.88
171,236.190 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	107.5095 107.5095	184,407.22 184,407.22	642.06 642.06	184,095.15 184,095.15	0.21	-312.07 -312.07
397,845.250 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	104.3930 104.3930	417,692.11 417,692.11	1,160.33 1,160.33	415,322.49 415,322.49	0.48	-2,369.62 -2,369.62

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
1,839,697.086 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	104.1388 104.1388	1,892,573.70 1,892,573.70	6,132.37 6,132.37	1,915,839.35 1,915,839.35	 2.23	23,265.65 23,265.65
286,824.619 FNMA POOL #0MA3521 31418C4F8 4.000% 11/01/2048 DD 10/01/18	104.0192 104.0192	298,667.36 298,667.36	956.09 956.09	298,352.77 298,352.77	 0.35	-314.59 -314.59
226,531.347 FNMA POOL #0MA3537 31418C4X9 4.500% 12/01/2048 DD 11/01/18	105.2224 105.2224	238,525.59 238,525.59	849.40 849.40	238,361.69 238,361.69	 0.28	-163.90 -163.90
215,828.504 FNMA POOL #0MA3467 31418CZ98 4.000% 05/01/2048 DD 08/01/18	104.1609 104.1609	224,326.52 224,326.52	719.51 719.51	224,809.01 224,809.01	 0.26	482.49 482.49
287,411.370 FNMA POOL #0MA3444 31418CZJ6 4.500% 08/01/2048 DD 07/01/18	105.5398 105.5398	303,617.20 303,617.20	1,077.87 1,077.87	303,333.35 303,333.35	 0.35	-283.85 -283.85
289,046.055 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	102.7742 102.7742	297,000.11 297,000.11	843.12 843.12	297,064.66 297,064.66	 0.35	64.55 64.55
327,726.074 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	105.1977 105.1977	343,277.01 343,277.01	1,228.84 1,228.84	344,760.24 344,760.24	 0.40	1,483.23 1,483.23
363,131.571 FNMA POOL #0MA3637 31418DBF8 3.500% 03/01/2049 DD 03/01/19	102.7813 102.7813	373,177.26 373,177.26	1,059.27 1,059.27	373,231.32 373,231.32	 0.43	54.06 54.06
421,816.542 FNMA POOL #0MA3692 31418DC67 3.500% 07/01/2049 DD 06/01/19	102.7902 102.7902	432,277.71 432,277.71	1,230.34 1,230.34	433,586.19 433,586.19	 0.51	1,308.48 1,308.48

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
2,204,489.660 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	102.7892 102.7892	2,239,563.18 2,239,563.18	6,429.76 6,429.76	2,265,977.20 2,265,977.20	 2.64	26,414.02 26,414.02
352,394.980 FNMA POOL #0MA3744 31418DES7 3.000% 07/01/2049 DD 07/01/19	101.5536 101.5536	354,413.15 354,413.15	881.02 881.02	357,869.65 357,869.65	 0.42	3,456.50 3,456.50
237,901.495 FNMA POOL #0MA3775 31418DFR8 3.500% 09/01/2049 DD 08/01/19	102.8628 102.8628	244,343.75 244,343.75	693.78 693.78	244,712.16 244,712.16	 0.29	368.41 368.41
342,620.681 FNMA POOL #0MA3834 31418DHL9 3.000% 10/01/2049 DD 10/01/19	101.4470 101.4470	347,380.50 347,380.50	867.59 867.59	347,578.30 347,578.30	 0.40	197.80 197.80
345,000.000 FNMA POOL #0MA3905 31418DKT8 3.000% 01/01/2050 DD 12/01/19	101.4322 101.4322	350,102.49 350,102.49	873.58 873.58	349,940.95 349,940.95	 0.41	-161.54 -161.54
32,487.340 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	108.5988 108.5988	34,353.71 34,353.71	121.83 121.83	35,280.85 35,280.85	 0.04	927.14 927.14
69,899.784 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	108.2698 108.2698	73,928.00 73,928.00	262.26 262.26	75,680.36 75,680.36	 0.09	1,752.36 1,752.36
35,656.410 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	107.2449 107.2449	37,155.34 37,155.34	118.81 118.81	38,239.67 38,239.67	 0.04	1,084.33 1,084.33
70,013.213 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	107.2467 107.2467	72,952.63 72,952.63	233.43 233.43	75,086.86 75,086.86	 0.09	2,134.23 2,134.23

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,465.689 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	107.2548 107.2548	41,122.18 41,122.18	131.49 131.49	42,328.84 42,328.84	0.05	1,206.66 1,206.66
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	105.1078 105.1078	299,518.92 299,518.92	5,454.91 5,454.91	315,323.50 315,323.50	0.37	15,804.58 15,804.58
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.6420 100.6420	135,000.00 135,000.00	2,021.68 2,021.68	135,866.70 135,866.70	0.16	866.70 866.70
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	100.7055 100.7055	99,813.48 99,813.48	1,251.30 1,251.30	100,705.48 100,705.48	0.12	892.00 892.00
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	103.3319 103.3319	80,000.00 80,000.00	224.40 224.40	82,665.50 82,665.50	0.10	2,665.50 2,665.50
350,000.000 FRANCISCAN MISSIONARIES OF OUR 351837AA7 3.914% 07/01/2049 DD 10/29/19	99.5483 99.5483	350,000.00 350,000.00	2,393.72 2,393.72	348,419.16 348,419.16	0.41	-1,580.84 -1,580.84
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.9958 100.9958	15,000.00 15,000.00	131.28 131.28	15,149.37 15,149.37	0.02	149.37 149.37
51,812.631 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	103.1553 103.1553	51,265.32 51,265.32	129.58 129.58	53,447.48 53,447.48	0.06	2,182.16 2,182.16
43,781.968 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	106.1605 106.1605	45,879.76 45,879.76	146.01 146.01	46,479.16 46,479.16	0.05	599.40 599.40

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
47,815.230 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	106.1538	49,660.06	159.34	50,757.66		1,097.60
	106.1538	49,660.06	159.34	50,757.66	0.06	1,097.60
37,220.057 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	108.0226	39,423.93	139.55	40,206.08		782.15
	108.0226	39,423.93	139.55	40,206.08	0.05	782.15
30,807.930 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	107.3058	33,032.81	115.63	33,058.71		25.90
	107.3058	33,032.81	115.63	33,058.71	0.04	25.90
14,918.670 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	107.3032	15,883.83	55.85	16,008.21		124.38
	107.3032	15,883.83	55.85	16,008.21	0.02	124.38
55,423.330 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	107.1945	60,193.18	207.70	59,410.79		-782.39
	107.1945	60,193.18	207.70	59,410.79	0.07	-782.39
55,523.320 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	103.5573	55,827.21	138.88	57,498.44		1,671.23
	103.5573	55,827.21	138.88	57,498.44	0.07	1,671.23
122,374.506 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	105.2847	126,380.75	356.81	128,841.60		2,460.85
	105.2847	126,380.75	356.81	128,841.60	0.15	2,460.85
48,331.152 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	104.8604	49,887.27	141.00	50,680.22		792.95
	104.8604	49,887.27	141.00	50,680.22	0.06	792.95
9,836.755 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	110.3123	11,078.32	53.32	10,851.15		-227.17
	110.3123	11,078.32	53.32	10,851.15	0.01	-227.17

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,499.610 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	104.8947 104.8947	54,916.01 54,916.01	171.74 171.74	54,020.34 54,020.34	0.06	-895.67 -895.67
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	102.6317 102.6317	120,000.00 120,000.00	190.91 190.91	123,158.04 123,158.04	0.14	3,158.04 3,158.04
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	105.5072 105.5072	282,621.61 282,621.61	803.52 803.52	290,144.88 290,144.88	0.34	7,523.27 7,523.27
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	106.8424 106.8424	309,216.41 309,216.41	933.41 933.41	320,527.17 320,527.17	0.37	11,310.76 11,310.76
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	102.1082 102.1082	302,967.81 302,967.81	726.02 726.02	306,324.72 306,324.72	0.36	3,356.91 3,356.91
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	107.1675 107.1675	113,889.16 113,889.16	514.30 514.30	123,242.62 123,242.62	0.14	9,353.46 9,353.46
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	102.1137 102.1137	141,342.46 141,342.46	1,446.62 1,446.62	148,064.92 148,064.92	0.17	6,722.46 6,722.46
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	114.7444 114.7444	79,520.32 79,520.32	2,036.40 2,036.40	86,058.28 86,058.28	0.10	6,537.96 6,537.96
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	118.0300 118.0300	49,966.63 49,966.63	825.04 825.04	59,015.02 59,015.02	0.07	9,048.39 9,048.39

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	103.0990 103.0990	39,950.48 39,950.48	213.80 213.80	41,239.61 41,239.61	0.05	1,289.13 1,289.13
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	105.1279 105.1279	101,169.16 101,169.16	1,987.32 1,987.32	105,127.91 105,127.91	0.12	3,958.75 3,958.75
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	113.0784 113.0784	204,862.73 204,862.73	5,164.44 5,164.44	226,156.90 226,156.90	0.26	21,294.17 21,294.17
280,000.000 GILROY CA UNIF SCH DIST 376087GM8 3.364% 08/01/2047 DD 10/31/19	98.0160 98.0160	280,000.00 280,000.00	1,595.04 1,595.04	274,444.80 274,444.80	0.32	-5,555.20 -5,555.20
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	106.0200 106.0200	59,874.35 59,874.35	484.94 484.94	63,612.00 63,612.00	0.07	3,737.65 3,737.65
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	105.8516 105.8516	115,074.72 115,074.72	1,518.51 1,518.51	121,729.35 121,729.35	0.14	6,654.63 6,654.63
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	99.3152 99.3152	149,497.70 149,497.70	1,356.40 1,356.40	148,972.73 148,972.73	0.17	-524.97 -524.97
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	102.9938 102.9938	60,433.68 60,433.68	215.14 215.14	61,796.26 61,796.26	0.07	1,362.58 1,362.58
75,000.000 SERVICE PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	105.2708 105.2708	73,796.38 73,796.38	1,492.22 1,492.22	78,953.10 78,953.10	0.09	5,156.72 5,156.72

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
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	106.7525	36,307.18	554.34	37,363.37		1,056.19
	106.7525	36,307.18	554.34	37,363.37	0.04	1,056.19
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	101.7280	75,000.00	280.03	76,296.00		1,296.00
	101.7280	75,000.00	280.03	76,296.00	0.09	1,296.00
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	104.7394	89,868.45	592.46	94,265.50		4,397.05
	104.7394	89,868.45	592.46	94,265.50	0.11	4,397.05
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	104.5531	41,137.11	128.01	41,821.23		684.12
	104.5531	41,137.11	128.01	41,821.23	0.05	684.12
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	106.5000	187,786.37	1,477.40	197,025.00		9,238.63
	106.5000	187,786.37	1,477.40	197,025.00	0.23	9,238.63
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	135.2640	244,780.39	5,412.90	263,764.80		18,984.41
	135.2640	244,780.39	5,412.90	263,764.80	0.31	18,984.41
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	106.5608	24,899.91	212.52	26,640.20		1,740.29
	106.5608	24,899.91	212.52	26,640.20	0.03	1,740.29
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	101.5800	100,000.00	1,516.28	101,580.00		1,580.00
	101.5800	100,000.00	1,516.28	101,580.00	0.12	1,580.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	105.9580	282,646.08	824.60	291,384.56		8,738.48
	105.9580	282,646.08	824.60	291,384.56	0.34	8,738.48

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
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	103.9186 103.9186	204,040.30 204,040.30	1,153.20 1,153.20	213,033.16 213,033.16	0.25	8,992.86 8,992.86
98,449.580 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.6170 102.6170	102,566.81 102,566.81	257.92 257.92	101,025.97 101,025.97	0.12	-1,540.84 -1,540.84
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	106.9988 106.9988	331,145.27 331,145.27	950.46 950.46	320,996.25 320,996.25	0.37	-10,149.02 -10,149.02
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	108.5880 108.5880	110,000.00 110,000.00	2,191.52 2,191.52	119,446.80 119,446.80	0.14	9,446.80 9,446.80
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	110.7502 110.7502	179,450.50 179,450.50	989.11 989.11	199,350.35 199,350.35	0.23	19,899.85 19,899.85
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	112.2944 112.2944	200,000.00 200,000.00	919.56 919.56	224,588.87 224,588.87	0.26	24,588.87 24,588.87
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	103.7813 103.7813	45,363.71 45,363.71	618.60 618.60	46,701.60 46,701.60	0.05	1,337.89 1,337.89
180,000.000 KEYCORP 49326EEJ8 2.550% 10/01/2029 DD 09/11/19	97.7932 97.7932	179,860.48 179,860.48	1,402.58 1,402.58	176,027.85 176,027.85	0.21	-3,832.63 -3,832.63
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	110.9146 110.9146	99,903.00 99,903.00	1,088.49 1,088.49	110,914.59 110,914.59	0.13	11,011.59 11,011.59

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
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	108.8070 108.8070	39,860.57 39,860.57	437.20 437.20	43,522.79 43,522.79	0.05	3,662.22 3,662.22
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	98.6298 98.6298	259,687.04 259,687.04	2,291.16 2,291.16	256,437.44 256,437.44	0.30	-3,249.60 -3,249.60
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	105.8446 105.8446	14,906.40 14,906.40	100.01 100.01	15,876.69 15,876.69	0.02	970.29 970.29
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	110.1002 110.1002	168,599.49 168,599.49	2,167.22 2,167.22	187,170.32 187,170.32	0.22	18,570.83 18,570.83
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	104.0291 104.0291	90,437.04 90,437.04	181.05 181.05	93,626.17 93,626.17	0.11	3,189.13 3,189.13
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	105.4878 105.4878	114,547.84 114,547.84	203.66 203.66	121,311.01 121,311.01	0.14	6,763.17 6,763.17
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	106.4808 106.4808	75,858.31 75,858.31	999.52 999.52	79,860.62 79,860.62	0.09	4,002.31 4,002.31
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	100.3557 100.3557	199,794.70 199,794.70	2,246.40 2,246.40	200,711.31 200,711.31	0.23	916.61 916.61
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	153.6540 153.6540	473,248.07 473,248.07	8,662.77 8,662.77	484,010.10 484,010.10	0.56	10,762.03 10,762.03

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	134.5430 134.5430	67,062.72 67,062.72	1,571.60 1,571.60	73,998.65 73,998.65	0.09	6,935.93 6,935.93
95,000.000 MPLX LP 144A 55336VBE9 4.250% 12/01/2027 DD 06/01/19	105.2913 105.2913	94,761.44 94,761.44	336.35 336.35	100,026.76 100,026.76	0.12	5,265.32 5,265.32
70,000.000 MARATHON PETROLEUM CORP 56585AAZ5 5.375% 10/01/2022 DD 04/01/19	101.0631 101.0631	70,733.72 70,733.72	940.32 940.32	70,744.16 70,744.16	0.08	10.44 10.44
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	105.2691 105.2691	171,440.32 171,440.32	1,662.66 1,662.66	184,220.86 184,220.86	0.21	12,780.54 12,780.54
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.6322 103.6322	45,753.12 45,753.12	999.10 999.10	46,634.48 46,634.48	0.05	881.36 881.36
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	122.7709 122.7709	92,989.50 92,989.50	2,217.67 2,217.67	110,493.85 110,493.85	0.13	17,504.35 17,504.35
75,000.000 MASSACHUSETTS ST WTR RESOURCES 576051WJ1 3.104% 08/01/2039 DD 11/01/19	96.6080 96.6080	75,000.00 75,000.00	388.16 388.16	72,456.00 72,456.00	0.08	-2,544.00 -2,544.00
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	107.1988 107.1988	49,722.12 49,722.12	514.96 514.96	53,599.40 53,599.40	0.06	3,877.28 3,877.28
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	103.0505 103.0505	175,000.00 175,000.00	986.41 986.41	180,338.35 180,338.35	0.21	5,338.35 5,338.35

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
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	103.4808 103.4808	125,000.00 125,000.00	1,851.75 1,851.75	129,350.96 129,350.96	0.15	4,350.96 4,350.96
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	141.9310 141.9310	111,177.83 111,177.83	724.28 724.28	120,641.35 120,641.35	0.14	9,463.52 9,463.52
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R 59334DLS1 3.490% 10/01/2042 DD 11/06/19	100.3530 100.3530	125,000.00 125,000.00	666.63 666.63	125,441.25 125,441.25	0.15	441.25 441.25
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	102.0840 102.0840	145,980.20 145,980.20	1,000.74 1,000.74	148,021.80 148,021.80	0.17	2,041.60 2,041.60
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	105.6449 105.6449	230,000.00 230,000.00	830.49 830.49	242,983.27 242,983.27	0.28	12,983.27 12,983.27
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	109.3884 109.3884	100,297.70 100,297.70	1,365.02 1,365.02	109,388.37 109,388.37	0.13	9,090.67 9,090.67
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	101.8572 101.8572	65,000.00 65,000.00	1,244.76 1,244.76	66,207.16 66,207.16	0.08	1,207.16 1,207.16
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.636% 09/20/2049 DD 08/29/19	100.5144 100.5144	154,999.48 154,999.48	176.85 176.85	155,797.34 155,797.34	0.18	797.86 797.86
125,000.000 NATIONAL OILWELL VARCO INC 637071AM3 3.600% 12/01/2029 DD 11/14/19	100.3049 100.3049	124,091.81 124,091.81	587.60 587.60	125,381.10 125,381.10	0.15	1,289.29 1,289.29

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	107.0000 107.0000	44,758.75 44,758.75	490.38 490.38	48,150.00 48,150.00	0.06	3,391.25 3,391.25
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	105.7500 105.7500	30,000.00 30,000.00	859.86 859.86	31,725.00 31,725.00	0.04	1,725.00 1,725.00
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 6461366S5 4.131% 06/15/2042 DD 12/18/19	99.1920 99.1920	200,000.00 200,000.00	310.94 310.94	198,384.00 198,384.00	0.23	-1,616.00 -1,616.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	129.8480 129.8480	237,619.44 237,619.44	972.47 972.47	253,203.60 253,203.60	0.29	15,584.16 15,584.16
100,000.000 NEW YORK ST THRUWAY AUTH 650009S61 3.500% 01/01/2042 DD 10/30/19	99.6170 99.6170	100,000.00 100,000.00	602.13 602.13	99,617.00 99,617.00	0.12	-383.00 -383.00
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	156.8930 156.8930	486,784.68 486,784.68	10,581.16 10,581.16	494,212.95 494,212.95	0.58	7,428.27 7,428.27
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	103.7500 103.7500	55,000.00 55,000.00	1,546.74 1,546.74	57,062.50 57,062.50	0.07	2,062.50 2,062.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	111.6615 111.6615	199,587.82 199,587.82	725.09 725.09	223,323.09 223,323.09	0.26	23,735.27 23,735.27
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	106.8770 106.8770	49,598.27 49,598.27	99.45 99.45	53,438.50 53,438.50	0.06	3,840.23 3,840.23

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	102.0871 102.0871	109,475.58 109,475.58	1,531.50 1,531.50	112,295.84 112,295.84	0.13	2,820.26 2,820.26
200,000.000 OKLAHOMA GAS & ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	105.4004 105.4004	199,434.04 199,434.04	1,943.06 1,943.06	210,800.89 210,800.89	0.25	11,366.85 11,366.85
200,000.000 OLIN CORP 680665AL0 5.625% 08/01/2029 DD 07/16/19	105.6200 105.6200	200,583.10 200,583.10	5,171.16 5,171.16	211,240.00 211,240.00	0.25	10,656.90 10,656.90
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	109.4537 109.4537	80,413.49 80,413.49	990.30 990.30	87,562.99 87,562.99	0.10	7,149.50 7,149.50
215,026.240 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	99.9841 99.9841	215,002.66 215,002.66	246.64 246.64	214,992.14 214,992.14	0.25	-10.52 -10.52
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	108.3187 108.3187	209,386.80 209,386.80	2,689.74 2,689.74	227,469.30 227,469.30	0.26	18,082.50 18,082.50
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	99.2500 99.2500	299,873.96 299,873.96	455.76 455.76	297,750.03 297,750.03	0.35	-2,123.93 -2,123.93
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	106.6040 106.6040	332,158.86 332,158.86	3,363.94 3,363.94	335,802.60 335,802.60	0.39	3,643.74 3,643.74
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	107.8207 107.8207	174,584.92 174,584.92	3,307.08 3,307.08	188,686.18 188,686.18	0.22	14,101.26 14,101.26

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	105.0213 105.0213	44,687.56 44,687.56	207.09 207.09	47,259.57 47,259.57	0.06	2,572.01 2,572.01
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	107.6920 107.6920	180,000.00 180,000.00	2,113.08 2,113.08	193,845.60 193,845.60	0.23	13,845.60 13,845.60
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	105.8710 105.8710	14,992.70 14,992.70	330.00 330.00	15,880.65 15,880.65	0.02	887.95 887.95
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	108.0614 108.0614	75,000.00 75,000.00	821.06 821.06	81,046.08 81,046.08	0.09	6,046.08 6,046.08
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	107.6857 107.6857	60,970.47 60,970.47	637.10 637.10	64,611.40 64,611.40	0.08	3,640.93 3,640.93
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	100.4430 100.4430	200,000.00 200,000.00	1,004.40 1,004.40	200,886.00 200,886.00	0.23	886.00 886.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	102.1862 102.1862	49,863.82 49,863.82	589.32 589.32	51,093.08 51,093.08	0.06	1,229.26 1,229.26
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	101.0184 101.0184	251,149.14 251,149.14	2,577.84 2,577.84	252,546.01 252,546.01	0.29	1,396.87 1,396.87
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.2441 102.2441	49,989.79 49,989.79	220.48 220.48	51,122.03 51,122.03	0.06	1,132.24 1,132.24

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
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	104.3382 104.3382	124,392.76 124,392.76	384.09 384.09	130,422.70 130,422.70	 0.15	6,029.94 6,029.94
92,003.730 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	99.9189 99.9189	91,980.98 91,980.98	45.85 45.85	91,929.10 91,929.10	 0.11	-51.88 -51.88
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	131.0940 131.0940	416,014.94 416,014.94	3,150.11 3,150.11	412,946.10 412,946.10	 0.48	-3,068.84 -3,068.84
75,000.000 SANTA MONICA-MALIBU CA UNIF SC 802498UX1 3.114% 08/01/2043 DD 11/06/19	95.8140 95.8140	75,000.00 75,000.00	356.93 356.93	71,860.50 71,860.50	 0.08	-3,139.50 -3,139.50
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	107.9879 107.9879	89,874.47 89,874.47	1,852.80 1,852.80	97,189.08 97,189.08	 0.11	7,314.61 7,314.61
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	102.8879 102.8879	199,846.72 199,846.72	470.50 470.50	205,775.72 205,775.72	 0.24	5,929.00 5,929.00
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	105.3237 105.3237	64,923.51 64,923.51	548.50 548.50	68,460.43 68,460.43	 0.08	3,536.92 3,536.92
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT 84765EAA6 3.487% 07/15/2049 DD 10/29/19	100.1388 100.1388	250,000.00 250,000.00	1,523.22 1,523.22	250,346.97 250,346.97	 0.29	346.97 346.97
91,818.670 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	104.2177 104.2177	91,818.67 91,818.67	941.24 941.24	95,691.31 95,691.31	 0.11	3,872.64 3,872.64

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
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	113.7500 113.7500	125,000.00 125,000.00	2,530.22 2,530.22	142,187.50 142,187.50	0.17	17,187.50 17,187.50
75,000.000 SPRINGLEAF FINANCE CORP 85172FAR0 5.375% 11/15/2029 DD 11/07/19	104.3800 104.3800	75,544.06 75,544.06	604.84 604.84	78,285.00 78,285.00	0.09	2,740.94 2,740.94
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	100.5320 100.5320	60,204.95 60,204.95	1,400.18 1,400.18	60,319.20 60,319.20	0.07	114.25 114.25
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	111.0066 111.0066	208,554.36 208,554.36	2,859.90 2,859.90	233,113.87 233,113.87	0.27	24,559.51 24,559.51
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	102.7500 102.7500	35,153.39 35,153.39	670.82 670.82	35,962.50 35,962.50	0.04	809.11 809.11
210,000.000 TRUIST BANK 86787EBC0 3.200% 04/01/2024 DD 03/18/19	104.0500 104.0500	209,941.34 209,941.34	1,679.82 1,679.82	218,505.00 218,505.00	0.25	8,563.66 8,563.66
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	108.6746 108.6746	49,977.56 49,977.56	343.64 343.64	54,337.28 54,337.28	0.06	4,359.72 4,359.72
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	98.6710 98.6710	296,853.84 296,853.84	2,489.60 2,489.60	296,012.87 296,012.87	0.34	-840.97 -840.97
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	108.2750 108.2750	220,000.00 220,000.00	1,496.83 1,496.83	238,205.04 238,205.04	0.28	18,205.04 18,205.04

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	102.3590 102.3590	79,924.13 79,924.13	1,047.44 1,047.44	81,887.17 81,887.17	0.10	1,963.04 1,963.04
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	103.6250 103.6250	25,000.00 25,000.00	568.57 568.57	25,906.25 25,906.25	0.03	906.25 906.25
245,000.000 TRI-STATE GENERATION & TRANSMI 89566EAH1 4.700% 11/01/2044 DD 05/01/15	114.4684 114.4684	284,549.40 284,549.40	1,930.43 1,930.43	280,447.46 280,447.46	0.33	-4,101.94 -4,101.94
55,000.000 TRI-STATE GENERATION & TRANSMI 89566EAK4 4.250% 06/01/2046 DD 05/23/16	107.4685 107.4685	60,246.10 60,246.10	197.02 197.02	59,107.66 59,107.66	0.07	-1,138.44 -1,138.44
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	100.7843 100.7843	50,119.49 50,119.49	197.78 197.78	50,392.17 50,392.17	0.06	272.68 272.68
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	107.2344 107.2344	70,573.89 70,573.89	1,047.77 1,047.77	75,064.06 75,064.06	0.09	4,490.17 4,490.17
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	102.2874 102.2874	104,659.74 104,659.74	1,670.49 1,670.49	107,401.75 107,401.75	0.13	2,742.01 2,742.01
17,241.380 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	112.3110 112.3110	16,695.46 16,695.46	237.60 237.60	19,363.97 19,363.97	0.02	2,668.51 2,668.51
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	109.9063 109.9063	175,000.00 175,000.00	519.86 519.86	192,335.94 192,335.94	0.22	17,335.94 17,335.94

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
420,000.000 U S TREASURY BOND 912810QW1 3.000% 05/15/2042 DD 05/15/12	111.4727 111.4727	421,385.53 421,385.53	1,626.92 1,626.92	468,185.16 468,185.16	0.55	46,799.63 46,799.63
750,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	102.3477 102.3477	731,022.77 731,022.77	2,421.02 2,421.02	767,607.42 767,607.42	0.89	36,584.65 36,584.65
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	112.6289 112.6289	555,213.10 555,213.10	2,091.76 2,091.76	608,196.09 608,196.09	0.71	52,982.99 52,982.99
662,444.700 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	102.5841 102.5841	632,853.75 632,853.75	1,530.10 1,530.10	679,562.83 679,562.83	0.79	46,709.08 46,709.08
95,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	100.8711 100.8711	94,995.27 94,995.27	669.44 669.44	95,827.54 95,827.54	0.11	832.27 832.27
249,681.949 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	106.1897 106.1897	259,159.86 259,159.86	1,009.24 1,009.24	265,136.53 265,136.53	0.31	5,976.67 5,976.67
500,000.000 U S TREASURY NOTE 9128286B1 2.625% 02/15/2029 DD 02/15/19	106.0547 106.0547	506,640.48 506,640.48	4,957.54 4,957.54	530,273.44 530,273.44	0.62	23,632.96 23,632.96
829,941.750 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	100.9704 100.9704	836,848.80 836,848.80	1,037.26 1,037.26	837,995.38 837,995.38	0.98	1,146.58 1,146.58
687,059.200 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	100.3154 100.3154	689,422.99 689,422.99	396.74 396.74	689,226.34 689,226.34	0.80	-196.65 -196.65

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	102.6039 102.6039	70,309.00 70,309.00	180.73 180.73	71,822.75 71,822.75	0.08	1,513.75 1,513.75
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	132.5320 132.5320	417,052.98 417,052.98	2,322.50 2,322.50	417,475.80 417,475.80	0.49	422.82 422.82
97,785.040 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	99.7813 99.7813	97,774.97 97,774.97	207.08 207.08	97,571.15 97,571.15	0.11	-203.82 -203.82
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	107.8866 107.8866	208,493.64 208,493.64	2,099.86 2,099.86	226,561.86 226,561.86	0.26	18,068.22 18,068.22
29,450.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	103.1203 103.1203	29,450.00 29,450.00	54.75 54.75	30,368.93 30,368.93	0.04	918.93 918.93
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	107.1335 107.1335	24,880.31 24,880.31	476.30 476.30	26,783.38 26,783.38	0.03	1,903.07 1,903.07
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	105.6192 105.6192	99,388.41 99,388.41	962.40 962.40	105,619.17 105,619.17	0.12	6,230.76 6,230.76
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	116.7310 116.7310	124,685.71 124,685.71	2,207.88 2,207.88	145,913.77 145,913.77	0.17	21,228.06 21,228.06
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	117.9596 117.9596	184,783.66 184,783.66	371.52 371.52	218,225.18 218,225.18	0.25	33,441.52 33,441.52

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	107.0846 107.0846	49,889.24 49,889.24	531.02 531.02	53,542.30 53,542.30	0.06	3,653.06 3,653.06
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	109.7134 109.7134	34,989.15 34,989.15	122.45 122.45	38,399.67 38,399.67	0.04	3,410.52 3,410.52
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	106.1840 106.1840	94,718.46 94,718.46	1,485.27 1,485.27	100,874.78 100,874.78	0.12	6,156.32 6,156.32
118,265.280 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	100.5986 100.5986	129,991.04 129,991.04	433.07 433.07	118,973.22 118,973.22	0.14	-11,017.82 -11,017.82
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	106.4172 106.4172	154,150.48 154,150.48	457.87 457.87	159,625.80 159,625.80	0.19	5,475.32 5,475.32
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	107.2965 107.2965	180,009.69 180,009.69	559.86 559.86	187,768.86 187,768.86	0.22	7,759.17 7,759.17
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9686 102.9686	288,312.06 288,312.06	772.52 772.52	288,312.06 288,312.06	0.34	0.00 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	109.6950 109.6950	99,965.31 99,965.31	902.46 902.46	109,694.98 109,694.98	0.13	9,729.67 9,729.67
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	102.4010 102.4010	205,525.68 205,525.68	4,766.92 4,766.92	209,921.98 209,921.98	0.24	4,396.30 4,396.30

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	111.4235 111.4235	123,612.66 123,612.66	2,074.68 2,074.68	139,279.33 139,279.33	0.16	15,666.67 15,666.67
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	105.3129 105.3129	83,953.67 83,953.67	1,532.70 1,532.70	89,515.97 89,515.97	0.10	5,562.30 5,562.30
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	103.8090 103.8090	200,000.00 200,000.00	1,051.36 1,051.36	207,618.00 207,618.00	0.24	7,618.00 7,618.00
37,700.200 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	101.1319 101.1319	37,699.93 37,699.93	114.08 114.08	38,126.91 38,126.91	0.04	426.98 426.98
118,999.990 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.9403 99.9403	118,999.99 118,999.99	148.34 148.34	118,928.97 118,928.97	0.14	-71.02 -71.02
160,237.550 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	99.9604 99.9604	160,237.42 160,237.42	356.10 356.10	160,174.08 160,174.08	0.19	-63.34 -63.34
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	105.9116 105.9116	71,922.46 71,922.46	249.62 249.62	74,138.13 74,138.13	0.09	2,215.67 2,215.67
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	107.7712 107.7712	298,731.55 298,731.55	5,548.65 5,548.65	323,313.61 323,313.61	0.38	24,582.06 24,582.06
151,563.268 COLT 2019-4 MORTGAGE 4 A1 144A 196860AA8 VAR RT 11/25/2049 DD 09/01/19	99.8306 99.8306	151,562.18 151,562.18	329.80 329.80	151,306.53 151,306.53	0.18	-255.65 -255.65

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	107.0514 107.0514	301,614.11 301,614.11	843.20 843.20	315,801.54 315,801.54	0.37	14,187.43 14,187.43
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWFV9 VAR RT 12/25/2026 DD 03/01/17	105.6132 105.6132	255,576.44 255,576.44	699.98 699.98	264,033.00 264,033.00	0.31	8,456.56 8,456.56
291,381.450 GCAT 2019-NQM3 TR NQM3 A1 144A 36167VAA2 VAR RT 11/25/2059 DD 11/01/19	99.9660 99.9660	291,374.95 291,374.95	652.24 652.24	291,282.50 291,282.50	0.34	-92.45 -92.45
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	110.2579 110.2579	301,299.85 301,299.85	2,111.56 2,111.56	330,773.76 330,773.76	0.39	29,473.91 29,473.91
44,367.900 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	105.2477 105.2477	44,775.94 44,775.94	147.56 147.56	46,696.17 46,696.17	0.05	1,920.23 1,920.23
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	106.2915 106.2915	273,355.16 273,355.16	4,331.22 4,331.22	297,616.19 297,616.19	0.35	24,261.03 24,261.03
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	113.1076 113.1076	311,173.22 311,173.22	5,859.66 5,859.66	339,322.66 339,322.66	0.40	28,149.44 28,149.44
147,938.570 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	99.5563 99.5563	147,938.70 147,938.70	307.21 307.21	147,282.12 147,282.12	0.17	-656.58 -656.58
300,000.000 NEW RESIDENTIAL MOR 4A B1 144A 64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	104.1696 104.1696	312,502.12 312,502.12	1,006.51 1,006.51	312,508.77 312,508.77	0.36	6.65 6.65

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
156,912.000 SG RESIDENTIAL MORTG 3 A1 144A 78432BAA7 VAR RT 09/25/2059 DD 10/01/19	99.8255	156,909.52	353.40	156,638.19	0.18	-271.33
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	101.5977	137,668.50	90.65	142,236.71	0.17	4,568.21
165,436.000 TOWD POINT MORTGAGE 3 A2 144A 89169DAB7 VAR RT 07/25/2057 DD 07/01/17	100.7357	168,534.69	415.33	166,653.08	0.19	-1,881.61
165,436.000 TOWD POINT MORTGAGE 1 M1 144A 89173FAC4 VAR RT 10/25/2056 DD 02/01/17	103.3986	174,965.24	519.29	171,058.52	0.20	-3,906.72
219,475.050 TOWD POINT MORTGAGE 4 A1 144A 89178BAA2 VAR RT 10/25/2059 DD 10/01/19	100.5750	221,598.59	530.41	220,737.10	0.26	-861.49
220,246.760 VERUS SECURITIZATION 4 A1 144A 92537KAA2 VAR RT 11/25/2059 DD 10/01/19	99.9517	220,246.76	484.84	220,140.31	0.26	-106.45
130,362.890 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	101.9282	146,065.15	528.86	132,876.57	0.15	-13,188.58
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	102.7192	118,520.37	449.50	112,991.12	0.13	-5,529.25
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL 960386AM2 VAR RT 09/15/2028 DD 09/14/18	110.0059	209,790.60	3,060.76	231,012.45	0.27	21,221.85

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	111.2500 111.2500	24,993.49 24,993.49	397.04 397.04	27,812.50 27,812.50	0.03	2,819.01 2,819.01
4,625,000.000 U S TREASURY BD PRIN STRIP 912803EV1 0.000% 11/15/2046 DD 11/15/16	52.3637 52.3637	2,602,680.39 2,602,680.39	0.00 0.00	2,421,821.31 2,421,821.31	2.82	-180,859.08 -180,859.08
8,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	127.9600 127.9600	1,013,966.94 1,013,966.94	0.00 0.00	1,081,645.88 1,081,645.88	1.26	67,678.94 67,678.94
78,584.000 VANECK FALLEN ANGEL HIGH YLD 92189F437	29.8500 29.8500	2,220,135.84 2,220,135.84	10,255.21 10,255.21	2,345,732.40 2,345,732.40	2.73	125,596.56 125,596.56
SUBTOTAL UNITED STATES		76,855,020.01	429,263.39	78,699,054.09		1,844,034.08
		76,855,020.01	429,263.39	78,699,054.09	91.60	1,844,034.08
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		80,837,223.67	473,533.55	82,912,486.47		2,075,262.80
		80,837,223.67	473,533.55	82,912,486.47	96.50	2,075,262.80
TOTAL FIXED INCOME SECURITIES		80,837,223.67	473,533.55	82,912,486.47	96.50	2,075,262.80
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	86.0814 86.0814	212,296.21 212,296.21	1,545.19 1,545.19	210,899.43 210,899.43	0.25	-1,396.78 -1,396.78
TOTAL ASSETS - BASE:		83,784,432.97	477,500.97	85,858,298.99	99.92	2,073,866.02
NET ASSETS - BASE:				86,335,799.96		



ACCOUNT STATEMENT

Statement Period
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10/01/2019 through 12/31/2019
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,158.06	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	16,158.06	16,158.06	4	17.29
		16,158.06	16,158.06	4	17.29
COMMON STOCK					
10	CUSIP # 001055102 AFLAC INC	529.00	504.95	0	0.00
10	CUSIP # 00123Q104 AGNC INVESTMENT CORP	176.80	178.63	0	1.60
6	CUSIP # 00130H105 AES CORPORATION	119.40	109.80	0	0.00
92	CUSIP # 00206R102 AT&T INC	3,595.36	2,936.06	1	0.00
23	CUSIP # 002824100 ABBOTT LABORATORIES	1,997.78	1,821.51	0	0.00
22	CUSIP # 00287Y109 ABBVIE INC	1,947.88	1,748.49	0	0.00
1	CUSIP # 003654100 ABIOMED INC	170.59	310.68	0	0.00
17	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,010.14	816.66	0	0.00
8	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,638.48	2,159.95	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	160.16	168.02	0	0.06

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 007903107 ADVANCED MICRO DEVICES	687.90	407.55	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	341.24	321.48	0	0.72
6	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,409.94	1,227.99	0	6.96
2	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	172.76	140.44	0	0.00
2	CUSIP # 011659109 ALASKA AIR GROUP INC	135.50	117.34	0	0.00
3	CUSIP # 012653101 ALBEMARLE CORP	219.12	221.86	0	1.10
1	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	161.58	142.40	0	1.03
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	324.45	398.94	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	279.04	275.18	0	0.00
2	CUSIP # 018802108 ALLIANT ENERGY CORP	109.44	95.50	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	562.25	471.55	0	2.50
8	CUSIP # 02005N100 ALLY FINANCIAL INC	244.48	223.57	0	0.00
1	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	115.17	84.83	0	0.00
4	CUSIP # 02079K107 ALPHABET INC CL C	5,348.08	4,786.88	1	0.00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 02079K305 ALPHABET INC	5,357.56	4,806.16	1	0.00
27	CUSIP # 02209S103 ALTRIA GROUP INC	1,347.57	1,493.02	0	22.68
5	CUSIP # 023135106 AMAZON.COM INC	9,239.20	8,993.25	2	0.00
2	CUSIP # 023608102 AMEREN CORPORATION	153.60	149.30	0	0.00
6	CUSIP # 025537101 AMERICAN ELECTRIC POWER	567.06	514.32	0	0.00
10	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,244.90	1,122.72	0	0.00
1	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	109.65	96.38	0	0.00
13	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	667.29	569.12	0	0.00
5	CUSIP # 03027X100 AMERICAN TOWER CORP	1,149.10	979.95	0	5.05
2	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	245.70	214.46	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	170.04	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	333.16	250.58	0	0.00
3	CUSIP # 031100100 AMETEK INC	299.22	240.63	0	0.00
8	CUSIP # 031162100 AMGEN INC	1,928.56	1,524.62	0	0.00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 032095101 AMPHENOL CORP CL A	432.92	379.16	0	1.00
5	CUSIP # 032654105 ANALOG DEVICES INC	594.20	537.41	0	0.00
45	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	423.90	438.04	0	11.25
1	CUSIP # 03662Q105 ANSYS INC	257.41	179.64	0	0.00
4	CUSIP # 036752103 ANTHEM INC	1,208.12	1,181.64	0	0.00
6	CUSIP # 037411105 APACHE CORP	153.54	214.29	0	0.00
63	CUSIP # 037833100 APPLE INC	18,499.95	12,280.19	5	0.00
13	CUSIP # 038222105 APPLIED MATERIALS INC	793.52	533.72	0	0.00
1	CUSIP # 038336103 APTARGROUP INC	115.62	121.51	0	0.00
2	CUSIP # 03836W103 AQUA AMERICA INC	93.88	80.84	0	0.00
3	CUSIP # 03852U106 ARAMARK	130.20	87.81	0	0.00
9	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	417.15	373.85	0	0.00
6	CUSIP # 03965L100 ARCONIC INC	184.62	113.34	0	0.00
1	CUSIP # 040413106 ARISTA NETWORKS INC	203.40	307.91	0	0.00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	120 .93	104 .23	0	0 .00
2	CUSIP # 049560105 ATMOS ENERGY CORP	223 .72	206 .28	0	0 .00
3	CUSIP # 052769106 AUTODESK INC	550 .38	478 .18	0	0 .00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,023 .00	940 .91	0	5 .46
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	419 .40	399 .94	0	3 .04
1	CUSIP # 053611109 AVERY DENNISON CORP	130 .82	109 .84	0	0 .00
5	CUSIP # 05722G100 BAKER HUGHES CO	128 .15	139 .35	0	0 .00
6	CUSIP # 058498106 BALL CORPORATION	388 .02	349 .56	0	0 .00
174	CUSIP # 060505104 BANK OF AMERICA CORP	6,128 .28	4,794 .00	2	0 .00
14	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	704 .62	688 .63	0	0 .00
5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	418 .10	390 .55	0	1 .10
4	CUSIP # 075887109 BECTON DICKINSON AND CO	1,087 .88	985 .17	0	0 .00
2	CUSIP # 084423102 BERKLEY (W R) CORPORATION	138 .20	120 .92	0	0 .00
26	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	5,889 .00	5,243 .74	1	0 .00

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4	CUSIP # 086516101 BEST BUY INC	351 . 20	282 . 39	0	2 . 00
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	169 . 10	178 . 02	0	0 . 00
2	CUSIP # 09062X103 BIOGEN IDEC INC	593 . 46	445 . 89	0	0 . 00
1	CUSIP # 09073M104 BIO-TECHNE CORP	219 . 51	200 . 11	0	0 . 00
2	CUSIP # 09247X101 BLACKROCK INC	1,005 . 40	839 . 46	0	0 . 00
8	CUSIP # 097023105 BOEING CO	2,606 . 08	2,981 . 79	1	0 . 00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	142 . 26	123 . 36	0	0 . 00
3	CUSIP # 099724106 BORG WARNER CORP	130 . 14	110 . 19	0	0 . 00
4	CUSIP # 101121101 BOSTON PROPERTIES INC	551 . 44	520 . 22	0	3 . 92
21	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	949 . 62	806 . 57	0	0 . 00
2	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	300 . 58	274 . 06	0	0 . 00
30	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,925 . 70	1,905 . 94	0	0 . 00
1	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	123 . 54	101 . 54	0	0 . 54
3	CUSIP # 115236101 BROWN & BROWN INC	118 . 44	87 . 84	0	0 . 00

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4	CUSIP # 115637209 BROWN FORMAN CORP CL B	270.40	213.63	0	0.70
1	CUSIP # 122017106 BURLINGTON STORES INC	228.03	147.01	0	0.00
1	CUSIP # 12503M108 CBOE HOLDINGS INC	120.00	94.24	0	0.00
8	CUSIP # 12504L109 CBRE GROUP INC	490.32	400.42	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	285.68	193.54	0	0.00
3	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	143.22	118.44	0	0.00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	156.40	168.00	0	0.00
5	CUSIP # 12572Q105 CME GROUP INC	1,003.60	821.20	0	12.50
3	CUSIP # 125896100 CMS ENERGY CORP	188.52	168.00	0	0.00
16	CUSIP # 126650100 CVS HEALTH CORP	1,188.64	895.93	0	0.00
8	CUSIP # 127097103 CABOT OIL & GAS CORP	139.28	204.04	0	0.00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	208.08	195.53	0	0.00
1	CUSIP # 133131102 CAMDEN PROPERTY TRUST	106.10	100.68	0	0.80
2	CUSIP # 134429109 CAMPBELL SOUP CO	98.84	79.18	0	0.00

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8	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	823 .28	650 .52	0	0 .00
3	CUSIP # 14149Y108 CARDINAL HEALTH INC	151 .74	143 .04	0	1 .44
1	CUSIP # 142339100 CARLISLE COMPANIES INC	161 .84	120 .07	0	0 .00
3	CUSIP # 143130102 CARMAX INC	263 .01	212 .62	0	0 .00
13	CUSIP # 143658300 CARNIVAL CORP	660 .79	636 .59	0	0 .00
1	CUSIP # 148806102 CATALENT INC	56 .30	53 .60	0	0 .00
8	CUSIP # 149123101 CATERPILLAR INC	1,181 .44	1,060 .10	0	0 .00
4	CUSIP # 150870103 CELANESE CORP SERIES A	492 .48	408 .06	0	0 .00
6	CUSIP # 15135B101 CENTENE CORPORATION	377 .22	334 .44	0	0 .00
6	CUSIP # 15189T107 CENTERPOINT ENERGY INC	163 .62	185 .70	0	0 .00
14	CUSIP # 156700106 CENTURY TEL INC	184 .94	171 .44	0	0 .00
5	CUSIP # 156782104 CERNER CORP	366 .95	299 .34	0	0 .90
12	CUSIP # 16411R208 CHENIERE ENERGY INC	732 .84	814 .09	0	0 .00
43	CUSIP # 166764100 CHEVRON CORP	5,181 .93	5,293 .39	1	0 .00

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3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	211 .02	207 .51	0	0 .00
2	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	210 .30	170 .02	0	1 .12
80	CUSIP # 17275R102 CISCO SYSTEMS INC	3,836 .80	4,280 .15	1	0 .00
2	CUSIP # 172908105 CINTAS CORP	538 .16	433 .58	0	0 .00
32	CUSIP # 172967424 CITIGROUP INC NEW	2,556 .48	1,969 .66	1	0 .00
10	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	406 .10	328 .54	0	0 .00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	221 .80	199 .57	0	0 .00
2	CUSIP # 189054109 CLOROX COMPANY	307 .08	319 .52	0	0 .00
53	CUSIP # 191216100 COCA-COLA CO	2,933 .55	2,501 .98	1	0 .00
2	CUSIP # 192422103 COGNEX CORPORATION	112 .08	100 .96	0	0 .00
9	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	619 .56	604 .04	0	0 .00
79	CUSIP # 20030N101 COMCAST CORP	3,552 .63	3,171 .86	1	0 .00
3	CUSIP # 200340107 COMERICA INC	215 .25	215 .69	0	2 .01
3	CUSIP # 20605P101 CONCHO RESOURCES INC	262 .71	324 .42	0	0 .00

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23	CUSIP # 20825C104 CONOCO/PHILLIPS	1,495.69	1,545.60	0	0.00
4	CUSIP # 209115104 CONSOLIDATED EDISON INC	361.88	341.28	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	379.50	339.88	0	0.00
1	CUSIP # 216648402 COOPER COMPANIES, INC	321.29	295.25	0	0.00
3	CUSIP # 217204106 COPART INC	272.82	178.17	0	0.00
10	CUSIP # 219350105 CORNING INC	291.10	335.49	0	0.00
5	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,469.60	1,194.15	0	0.00
5	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	710.75	627.05	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	145.08	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	357.92	314.90	0	0.00
4	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	93.32	88.86	0	0.44
5	CUSIP # 23331A109 D R HORTON INC	263.75	210.08	0	0.00
2	CUSIP # 233331107 DTE ENERGY CO	259.74	251.34	0	2.03
4	CUSIP # 23355L106 DXC TECHNOLOGY CO	150.36	260.54	0	0.84

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9	CUSIP # 235851102 DANAHER CORP	1,381.32	1,194.57	0	1.53
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	218.02	238.74	0	0.00
2	CUSIP # 23918K108 DAVITA INC	150.06	106.56	0	0.00
4	CUSIP # 244199105 DEERE & CO	693.04	632.28	0	3.04
11	CUSIP # 247361702 DELTA AIR LINES INC	643.28	577.95	0	0.00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	169.77	148.13	0	0.30
10	CUSIP # 25179M103 DEVON ENERGY CORPORATION	259.70	304.89	0	0.00
1	CUSIP # 252131107 DEXCOM INC	218.74	124.31	0	0.00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	278.58	308.85	0	0.00
3	CUSIP # 253868103 DIGITAL REALTY TRUST INC	359.22	354.42	0	3.24
23	CUSIP # 254687106 DISNEY WALT	3,326.49	2,551.18	1	20.24
4	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	339.28	281.44	0	0.00
10	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	304.90	265.91	0	0.00
4	CUSIP # 25470M109 DISH NETWORK CORP	141.88	124.60	0	0.00

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4	CUSIP # 256677105 DOLLAR GENERAL CORP	623 .92	495 .13	0	0 .00
3	CUSIP # 256746108 DOLLAR TREE INC	282 .15	306 .90	0	0 .00
11	CUSIP # 25746U109 DOMINION RESOURCES INC	911 .02	845 .99	0	0 .00
1	CUSIP # 25754A201 DOMINO'S PIZZA INC	293 .78	245 .00	0	0 .00
2	CUSIP # 260003108 DOVER CORPORATION	230 .52	183 .88	0	0 .00
5	CUSIP # 264411505 DUKE REALTY CORP	173 .35	154 .20	0	0 .00
11	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,003 .31	1,007 .14	0	0 .00
1	CUSIP # 265504100 DUNKIN BRANDS GROUP INC	75 .54	79 .83	0	0 .00
10	CUSIP # 26875P101 EOG RESOURCES INC	837 .60	925 .19	0	0 .00
3	CUSIP # 269246401 E*TRADE FINANCIAL CORP	136 .11	136 .95	0	0 .00
5	CUSIP # 277432100 EASTMAN CHEMICAL CO	396 .30	380 .73	0	3 .30
15	CUSIP # 278642103 EBAY INC	541 .65	558 .94	0	0 .00
6	CUSIP # 278865100 ECOLAB INC	1,157 .94	1,099 .17	0	2 .82
4	CUSIP # 281020107 EDISON INTERNATIONAL	301 .64	259 .01	0	2 .55

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3	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	699 . 87	564 . 96	0	0 . 00
10	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	762 . 60	672 . 01	0	0 . 00
3	CUSIP # 29364G103 ENTERGY CORPORATION	359 . 40	289 . 86	0	0 . 00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	212 . 16	168 . 12	0	0 . 00
1	CUSIP # 29444U700 EQUINIX INC	583 . 70	447 . 99	0	0 . 00
2	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	140 . 78	114 . 31	0	0 . 61
5	CUSIP # 29476L107 EQUITY RESIDENTIAL	404 . 60	373 . 80	0	2 . 84
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	300 . 86	290 . 87	0	1 . 95
1	CUSIP # 298736109 EURONET WORLDWIDE INC	157 . 56	138 . 07	0	0 . 00
4	CUSIP # 30034W106 EVERGY INC	260 . 36	234 . 09	0	0 . 00
4	CUSIP # 30040W108 EVERSOURCE ENERGY	340 . 28	287 . 60	0	0 . 00
1	CUSIP # 30063P105 EXACT SCIENCES CORP	92 . 48	90 . 16	0	0 . 00
13	CUSIP # 30161N101 EXELON CORPORATION	592 . 67	651 . 72	0	0 . 00
3	CUSIP # 30212P303 EXPEDIA INC	324 . 42	382 . 78	0	0 . 00

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2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	156 .04	147 .70	0	0 .00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	211 .24	201 .78	0	0 .00
15	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,046 .70	1,201 .28	0	0 .00
2	CUSIP # 302445101 FLIR SYSTEMS INC	104 .14	94 .84	0	0 .00
4	CUSIP # 302491303 FMC CORPORATION	399 .28	316 .46	0	1 .76
14	CUSIP # 30303M102 FACEBOOK INC	2,873 .50	2,381 .69	1	0 .00
1	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	268 .30	245 .72	0	0 .00
13	CUSIP # 311900104 FASTENAL COMPANY	480 .35	409 .32	0	0 .00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	128 .73	136 .53	0	1 .05
4	CUSIP # 31428X106 FEDEX CORPORATION	604 .84	684 .70	0	2 .60
1	CUSIP # 315616102 F5 NETWORKS INC	139 .65	152 .78	0	0 .00
4	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	556 .36	436 .76	0	0 .00
3	CUSIP # 31620R303 FNF GROUP	136 .05	110 .73	0	0 .00
12	CUSIP # 316773100 FIFTH THIRD BANCORP	368 .88	304 .53	0	2 .88

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3	CUSIP # 33616C100 FIRST REPUBLIC BANK	352 . 35	294 . 78	0	0 . 00
7	CUSIP # 337738108 FISERV INC	809 . 41	603 . 97	0	0 . 00
8	CUSIP # 337932107 FIRSTENERGY CORP	388 . 80	341 . 54	0	0 . 00
2	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	575 . 44	520 . 09	0	0 . 00
2	CUSIP # 34354P105 FLOWSERVE CORP	99 . 54	103 . 38	0	0 . 38
50	CUSIP # 345370860 FORD MOTOR COMPANY	465 . 00	434 . 28	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	213 . 52	170 . 98	0	0 . 00
4	CUSIP # 34959J108 FORTIVE CORP	305 . 56	332 . 72	0	0 . 00
2	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	130 . 68	91 . 28	0	0 . 00
4	CUSIP # 354613101 FRANKLIN RESOURCES INC	103 . 92	128 . 88	0	1 . 08
23	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	301 . 76	283 . 37	0	0 . 00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	190 . 46	158 . 04	0	0 . 00
3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	129 . 15	112 . 95	0	0 . 00
1	CUSIP # 366651107 GARTNER INC	154 . 10	145 . 79	0	0 . 00

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3	CUSIP # 369550108 GENERAL DYNAMICS CORP	529 .05	504 .45	0	0 .00
153	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,707 .48	1,518 .11	0	1 .53
9	CUSIP # 370334104 GENERAL MILLS INC	482 .04	466 .05	0	0 .00
17	CUSIP # 37045V100 GENERAL MOTORS CO	622 .20	624 .45	0	0 .00
2	CUSIP # 372460105 GENUINE PARTS CO	212 .46	217 .52	0	1 .53
16	CUSIP # 375558103 GILEAD SCIENCES, INC	1,039 .68	1,035 .06	0	0 .00
3	CUSIP # 37940X102 GLOBAL PAYMENTS INC	547 .68	383 .77	0	0 .00
1	CUSIP # 37959E102 GLOBAL LIFE INC	105 .25	81 .45	0	0 .00
2	CUSIP # 380237107 GODADDY INC	135 .84	151 .42	0	0 .00
2	CUSIP # 384109104 GRACO INC	104 .00	96 .62	0	0 .00
1	CUSIP # 384802104 WW GRAINGER INC	338 .52	288 .42	0	0 .00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	109 .77	94 .41	0	0 .00
3	CUSIP # 40412C101 HCA HOLDINGS INC	443 .43	396 .00	0	0 .00
3	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	120 .66	125 .19	0	0 .00

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21	CUSIP # 40434L105 HP INC	431 .55	400 .98	0	3 .70
13	CUSIP # 406216101 HALLIBURTON COMPANY	318 .11	362 .26	0	0 .00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	303 .85	243 .60	0	1 .50
2	CUSIP # 418056107 HASBRO INC	211 .22	168 .86	0	0 .00
6	CUSIP # 42250P103 HEALTHPEAK PROPERTIES INC	206 .82	190 .80	0	0 .00
1	CUSIP # 422806208 HEICO CORP CL A	89 .53	103 .12	0	0 .00
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	145 .67	136 .54	0	0 .00
2	CUSIP # 427866108 HERSHEY CO	293 .96	226 .66	0	0 .00
4	CUSIP # 42809H107 HESS CORP	267 .24	243 .96	0	0 .00
19	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	301 .34	290 .64	0	2 .28
1	CUSIP # 428291108 HEXCEL CORP	73 .31	79 .39	0	0 .00
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	113 .53	104 .99	0	0 .00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	554 .55	431 .65	0	0 .00
2	CUSIP # 436106108 HOLLYFRONTIER CORP	101 .42	103 .00	0	0 .00

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4	CUSIP # 436440101 HOLOGIC INC	208.84	189.38	0	0.00
19	CUSIP # 437076102 HOME DEPOT INC	4,149.22	3,733.00	1	0.00
13	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,301.00	2,052.06	1	0.00
3	CUSIP # 440452100 HORMEL FOODS CORP	135.33	133.71	0	0.00
15	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	278.25	277.70	0	3.75
1	CUSIP # 443510607 HUBBELL INC	147.82	116.36	0	0.00
2	CUSIP # 444859102 HUMANA INC	733.04	536.06	0	1.10
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	116.78	97.25	0	0.00
21	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	316.68	268.02	0	3.15
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	250.88	225.01	0	0.00
1	CUSIP # 44919P508 IAC/INTERACTIVECORP	249.11	214.91	0	0.00
2	CUSIP # 449253103 IAA INC	94.12	37.10	0	0.00
1	CUSIP # 45167R104 IDEX CORP	172.00	149.12	0	0.00
1	CUSIP # 45168D104 IDEX LABORATORIES INC	261.13	220.07	0	0.00

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4	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	718.52	573.36	0	4.28
2	CUSIP # 452327109 ILLUMINA INC	663.48	613.86	0	0.00
2	CUSIP # 45337C102 INCYTE CORP	174.64	173.88	0	0.00
1	CUSIP # 45784P101 INSULET CORP	171.20	115.43	0	0.00
75	CUSIP # 458140100 INTEL CORPORATION	4,488.75	4,010.30	1	0.00
8	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	740.40	609.34	0	0.00
11	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,474.44	1,549.97	0	0.00
3	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	387.06	412.42	0	2.25
6	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	276.30	269.40	0	0.00
5	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	115.50	105.30	0	0.00
3	CUSIP # 461202103 INTUIT INC	785.79	769.21	0	0.00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	591.15	570.51	0	0.00
5	CUSIP # 46187W107 INVITATION HOMES INC	149.85	123.74	0	0.00
1	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	60.41	78.91	0	0.00

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2	CUSIP # 46266C105 IQVIA HOLDINGS INC	309.02	286.82	0	0.00
3	CUSIP # 46284V101 IRON MOUNTAIN INC	95.61	106.14	0	1.86
49	CUSIP # 46625H100 JP MORGAN CHASE & CO	6,830.60	4,966.21	2	0.00
4	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	359.32	294.80	0	0.00
39	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	5,688.93	5,378.57	1	0.00
4	CUSIP # 48203R104 JUNIPER NETWORKS INC	98.52	104.56	0	0.00
2	CUSIP # 48238T109 KAR AUCTION SERVICES INC	43.58	60.96	0	0.38
2	CUSIP # 482480100 KLA-TENCOR CORP	356.34	241.10	0	0.00
5	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	765.80	596.53	0	2.00
4	CUSIP # 487836108 KELLOGG COMPANY	276.64	225.02	0	0.00
17	CUSIP # 493267108 KEYCORP	344.08	265.58	0	0.00
2	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	205.26	171.66	0	0.00
2	CUSIP # 49427F108 KILROY REALTY CORP	167.80	149.42	0	0.97
4	CUSIP # 494368103 KIMBERLY-CLARK CORP	550.20	494.08	0	4.12

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6	CUSIP # 49446R109 KIMCO REALTY CORP	124 .26	109 .92	0	1 .68
2	CUSIP # 500255104 KOHLS CORP	101 .90	138 .98	0	0 .00
10	CUSIP # 500754106 THE KRAFT HEINZ CO	321 .30	321 .25	0	0 .00
12	CUSIP # 501044101 KROGER COMPANY	347 .88	287 .17	0	0 .00
5	CUSIP # 501889208 LKQ CORP	178 .50	142 .38	0	0 .00
1	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	92 .25	80 .29	0	0 .00
2	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	395 .74	139 .82	0	0 .00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	169 .17	153 .18	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	584 .80	363 .22	0	2 .30
1	CUSIP # 512816109 LAMAR ADVERTISING CO	89 .26	77 .17	0	0 .00
2	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	172 .06	145 .80	0	0 .00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	345 .20	298 .28	0	0 .00
3	CUSIP # 518439104 LAUDER ESTEE COMPANIES	619 .62	484 .23	0	0 .00
1	CUSIP # 521865204 LEAR CORPORATION	137 .20	134 .73	0	0 .00

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2	CUSIP # 525327102 LEIDOS HOLDINGS INC	195.78	127.04	0	0.00
4	CUSIP # 526057104 LENNAR CORPORATION	223.16	197.24	0	0.00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	243.97	242.49	0	0.77
3	CUSIP # 530307305 LIBERTY BROADBAND C	377.25	287.68	0	0.00
2	CUSIP # 531172104 LIBERTY PROPERTY TRUST	120.10	97.22	0	0.82
5	CUSIP # 531229854 LIBERTY MEDIA CORP	229.83	174.57	0	0.00
10	CUSIP # 532457108 LILLY ELI & COMPANY	1,314.30	1,286.35	0	0.00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	177.03	174.18	0	0.00
2	CUSIP # 538034109 LIVE NATION ENTERTAINMENT INC	142.94	134.18	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1,168.14	890.58	0	0.00
4	CUSIP # 540424108 LOEWS CORP	209.96	189.64	0	0.00
12	CUSIP # 548661107 LOWES COS INC	1,437.12	1,265.66	0	0.00
3	CUSIP # 55261F104 M & T BANK CORP	509.25	478.72	0	0.00
8	CUSIP # 552953101 MGM MIRAGE	266.16	211.64	0	0.00

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1	CUSIP # 55354G100 MSCI INC A	258 . 18	191 . 79	0	0 . 00
4	CUSIP # 55616P104 MACY'S INC	68 . 00	97 . 18	0	1 . 51
13	CUSIP # 565849106 MARATHON OIL CORPORATION	176 . 54	217 . 42	0	0 . 00
10	CUSIP # 56585A102 MARATHON PETROLEUM CORP	602 . 50	557 . 09	0	0 . 00
6	CUSIP # 571748102 MARSH & MCLENNAN COS INC	668 . 46	561 . 40	0	0 . 00
4	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	605 . 72	509 . 73	0	0 . 00
1	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	279 . 64	194 . 70	0	0 . 00
5	CUSIP # 574599106 MASCO CORPORATION	239 . 95	194 . 20	0	0 . 00
1	CUSIP # 574795100 MASIMO CORPORATION	158 . 06	143 . 31	0	0 . 00
13	CUSIP # 57636Q104 MASTERCARD INC	3,881 . 67	3,100 . 66	1	0 . 00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	184 . 53	163 . 11	0	0 . 00
1	CUSIP # 579780206 MCCORMICK & CO	169 . 73	146 . 82	0	0 . 62
11	CUSIP # 580135101 MCDONALDS CORPORATION	2,173 . 71	2,091 . 76	1	0 . 00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	414 . 96	347 . 04	0	1 . 23

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5	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	105.55	93.90	0	1.30
36	CUSIP # 58933Y105 MERCK & CO INC	3,274.20	2,993.64	1	21.96
11	CUSIP # 59156R108 METLIFE INC	560.67	469.96	0	0.00
121	CUSIP # 594918104 MICROSOFT CORPORATION	19,081.70	14,766.27	5	0.00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	418.88	338.44	0	0.00
17	CUSIP # 595112103 MICRON TECHNOLOGY INC	914.26	701.05	0	0.00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	263.72	217.18	0	0.00
1	CUSIP # 596278101 MIDDLEBY CORP	109.52	127.78	0	0.00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	136.38	123.77	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	135.69	139.71	0	0.00
3	CUSIP # 60871R209 MOLSON COORS BREWING CO B	161.70	173.88	0	0.00
19	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,046.52	951.89	0	5.42
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	381.30	328.56	0	0.00
2	CUSIP # 615369105 MOODYS CORP	474.82	356.50	0	0.00

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18	CUSIP # 617446448 MORGAN STANLEY	920 . 16	757 . 56	0	0 . 00
5	CUSIP # 61945C103 MOSAIC CO/THE	108 . 20	133 . 55	0	0 . 00
2	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	322 . 28	303 . 71	0	1 . 28
3	CUSIP # 629377508 NRG ENERGY INC	119 . 25	129 . 60	0	0 . 00
1	CUSIP # 631103108 NASDAQ OMX GROUP INC	107 . 10	85 . 16	0	0 . 00
5	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	125 . 25	134 . 65	0	0 . 00
2	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	107 . 24	109 . 54	0	0 . 00
2	CUSIP # 64110D104 NETAPP INC	124 . 50	135 . 84	0	0 . 00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	107 . 49	85 . 97	0	0 . 00
5	CUSIP # 651229106 NEWELL RUBBERMAID INC	96 . 10	76 . 27	0	0 . 00
13	CUSIP # 651639106 NEWMONT MINING CORP	564 . 85	471 . 28	0	0 . 00
5	CUSIP # 65339F101 NEXTERA ENERGY INC	1 , 210 . 80	971 . 80	0	0 . 00
4	CUSIP # 65473P105 NISOURCE INC	111 . 36	114 . 81	0	0 . 00
9	CUSIP # 655044105 NOBLE ENERGY INC	223 . 56	220 . 94	0	0 . 00

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1	CUSIP # 655663102 NORDSON CORP	162 .84	130 .26	0	0 .38
14	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,717 .82	2,654 .46	1	0 .00
2	CUSIP # 665859104 NORTHERN TRUST CORPORATION	212 .48	177 .60	0	1 .40
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	687 .94	541 .14	0	0 .00
10	CUSIP # 668771108 NORTONLIFELOCK INC	255 .20	229 .69	0	0 .00
6	CUSIP # 670346105 NUCOR CORPORATION	337 .68	343 .62	0	2 .42
10	CUSIP # 67066G104 NVIDIA CORP	2,353 .00	1,818 .26	1	0 .00
2	CUSIP # 670837103 OGE ENERGY CORP	88 .94	87 .10	0	0 .00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	438 .26	385 .50	0	0 .00
14	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	576 .94	906 .21	0	11 .06
1	CUSIP # 679295105 OKTA INC	115 .37	83 .60	0	0 .00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	189 .78	143 .09	0	0 .00
3	CUSIP # 681919106 OMNICOM GROUP INC	243 .06	218 .52	0	1 .95
3	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	127 .05	113 .10	0	0 .00

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6	CUSIP # 682189105 ON SEMICONDUCTOR CORP	146.28	126.96	0	0.00
5	CUSIP # 682680103 ONEOK INC	378.35	349.60	0	0.00
36	CUSIP # 68389X105 ORACLE CORP	1,907.28	1,942.13	0	0.00
8	CUSIP # 69331C108 PG & E CORP	86.96	140.44	0	0.00
8	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	1,277.04	989.44	0	0.00
3	CUSIP # 693506107 PPG INDUSTRIES INC	400.47	322.98	0	0.00
10	CUSIP # 69351T106 PPL CORPORATION	358.80	322.83	0	4.13
3	CUSIP # 693656100 PVH CORP	315.45	313.18	0	0.00
1	CUSIP # 69370C100 PTC INC	74.89	93.10	0	0.00
6	CUSIP # 693718108 PACCAR INC	474.60	411.87	0	13.80
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	223.98	190.54	0	1.58
1	CUSIP # 697435105 PALO ALTO NETWORKS INC	231.25	244.94	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	411.64	330.24	0	0.00
4	CUSIP # 704326107 PAYCHEX INC	340.24	318.20	0	0.00

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1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	264.76	186.64	0	0.00
16	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,730.72	1,664.84	0	0.00
17	CUSIP # 713448108 PEPSICO INC	2,323.39	2,080.82	1	16.24
1	CUSIP # 714046109 PERKINELMER INC	97.10	95.13	0	0.00
78	CUSIP # 717081103 PFIZER INC	3,056.04	3,274.19	1	0.00
18	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	1,531.62	1,590.17	0	21.06
5	CUSIP # 718546104 PHILLIPS 66	557.05	488.00	0	0.00
1	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	89.93	96.75	0	0.00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	454.11	427.77	0	1.32
1	CUSIP # 73278L105 POOL CORPORATION	212.38	187.36	0	0.00
1	CUSIP # 737446104 POST HOLDINGS INC	109.10	110.48	0	0.00
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	365.52	296.85	0	0.00
4	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	220.00	199.04	0	0.00
34	CUSIP # 742718109 PROCTER & GAMBLE CO	4,246.60	3,566.57	1	0.00

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9	CUSIP # 743315103 PROGRESSIVE CORP	651 . 51	669 . 13	0	0 . 00
8	CUSIP # 74340W103 PROLOGIS INC	713 . 12	591 . 25	0	0 . 00
5	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	468 . 70	454 . 65	0	0 . 00
8	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	472 . 40	479 . 53	0	0 . 00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	425 . 92	441 . 70	0	0 . 00
3	CUSIP # 745867101 PULTEGROUP INC	116 . 40	81 . 84	0	0 . 36
1	CUSIP # 74736K101 QORVO INC	116 . 23	71 . 24	0	0 . 00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	213 . 58	177 . 14	0	0 . 00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	153 . 52	115 . 74	0	0 . 00
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	178 . 92	155 . 68	0	0 . 74
3	CUSIP # 755111507 RAYTHEON COMPANY	659 . 22	546 . 15	0	0 . 00
4	CUSIP # 756109104 REALTY INCOME CORP	294 . 52	294 . 44	0	0 . 91
2	CUSIP # 758849103 REGENCY CENTERS CORP	126 . 18	133 . 26	0	0 . 00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	375 . 48	402 . 42	0	0 . 00

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21	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	360 .36	297 .25	0	3 .26
1	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	163 .06	141 .39	0	0 .00
3	CUSIP # 760759100 REPUBLIC SERVICES INC	268 .89	240 .57	0	1 .22
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	168 .67	107 .74	0	0 .00
2	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	126 .30	126 .94	0	0 .00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	405 .34	333 .42	0	0 .00
1	CUSIP # 776696106 ROPER INDUSTRIES INC	354 .23	333 .81	0	0 .00
6	CUSIP # 778296103 ROSS STORES INC	698 .52	552 .52	0	0 .00
4	CUSIP # 78409V104 S&P GLOBAL INC	1,092 .20	822 .12	0	0 .00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	481 .98	391 .92	0	0 .00
2	CUSIP # 784117103 SEI INVESTMENTS COMPANY	130 .96	101 .50	0	0 .70
2	CUSIP # 78440X101 SL GREEN REALTY CORP	183 .76	169 .37	0	1 .77
3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	184 .20	182 .17	0	0 .00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	251 .04	216 .97	0	0 .00

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1	CUSIP # 78667J108 SAGE THERAPEUTICS INC	72 . 19	143 . 77	0	0 . 00
12	CUSIP # 79466L302 SALESFORCE.COM INC	1 , 951 . 68	1 , 836 . 96	0	0 . 00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	129 . 04	119 . 18	0	0 . 00
2	CUSIP # 806407102 HENRY SCHEIN INC	133 . 44	118 . 64	0	0 . 00
15	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	713 . 40	632 . 96	0	0 . 00
1	CUSIP # 812578102 SEATTLE GENETICS INC	114 . 26	75 . 23	0	0 . 00
4	CUSIP # 816851109 SEMPRA ENERGY	605 . 92	502 . 52	0	3 . 87
2	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	92 . 06	78 . 98	0	0 . 00
2	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	77 . 32	92 . 24	0	0 . 00
2	CUSIP # 81762P102 SERVICENOW INC	564 . 64	491 . 12	0	0 . 00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	583 . 54	423 . 05	0	0 . 00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	744 . 80	877 . 35	0	0 . 00
91	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	650 . 65	518 . 86	0	0 . 00
2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	241 . 76	164 . 42	0	0 . 00

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2	CUSIP # 832696405 JM SMUCKER CO	208 .26	233 .16	0	0 .00
1	CUSIP # 833034101 SNAP-ON INC	169 .40	151 .97	0	0 .00
11	CUSIP # 842587107 SOUTHERN COMPANY	700 .70	583 .74	0	0 .00
1	CUSIP # 848574109 SPIRIT AEROSYSTEMS HOLD CL A	72 .88	91 .35	0	0 .12
2	CUSIP # 848637104 SPLUNK INC	299 .54	250 .14	0	0 .00
4	CUSIP # 852234103 SQUARE INC-A	250 .24	299 .40	0	0 .00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	331 .48	264 .00	0	0 .00
18	CUSIP # 855244109 STARBUCKS CORP	1,582 .56	1,324 .85	0	0 .00
5	CUSIP # 857477103 STATE STREET CORP	395 .50	327 .40	0	2 .60
3	CUSIP # 862121100 STORE CAPITAL CORP	111 .72	98 .88	0	1 .05
5	CUSIP # 863667101 STRYKER CORP	1,049 .70	980 .65	0	2 .88
1	CUSIP # 866674104 SUN COMMUNITIES INC	150 .10	118 .18	0	0 .75
2	CUSIP # 871607107 SYNOPSIS INC	278 .40	225 .20	0	0 .00
9	CUSIP # 87165B103 SYNCHRONY FINANCIAL	324 .09	286 .20	0	0 .00

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8	CUSIP # 871829107 SYSCO CORPORATION	684 . 32	547 . 55	0	0 . 00
3	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	149 . 10	148 . 74	0	0 . 00
26	CUSIP # 872540109 TJX COMPANIES INC	1 , 587 . 56	1 , 388 . 35	0	0 . 00
4	CUSIP # 872590104 T-MOBILE US INC	313 . 68	291 . 64	0	0 . 00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	244 . 86	196 . 26	0	0 . 00
13	CUSIP # 876030107 TAPESTRY INC	350 . 61	406 . 72	0	0 . 00
6	CUSIP # 87612E106 TARGET CORPORATION	769 . 26	476 . 40	0	0 . 00
4	CUSIP # 87612G101 TARGA RESOURCES CORP	163 . 32	166 . 88	0	0 . 00
1	CUSIP # 879369106 TELEFLEX INC	376 . 44	325 . 41	0	0 . 00
2	CUSIP # 880770102 TERADYNE INC	136 . 38	79 . 62	0	0 . 00
2	CUSIP # 88160R101 TESLA MOTORS INC	836 . 66	535 . 22	0	0 . 00
13	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1 , 667 . 77	1 , 427 . 12	0	0 . 00
3	CUSIP # 883203101 TEXTRON, INC	133 . 80	150 . 81	0	0 . 06
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1 , 624 . 35	1 , 346 . 80	0	0 . 95

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Account Number

10/01/2019 through 12/31/2019
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 886547108 TIFFANY & CO	133.65	103.57	0	0.58
1	CUSIP # 891092108 TORO COMPANY	79.67	68.48	0	0.25
2	CUSIP # 892356106 TRACTOR SUPPLY	186.88	203.47	0	0.00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	560.00	449.24	0	32.50
2	CUSIP # 89400J107 TRANSUNION	171.22	131.04	0	0.00
4	CUSIP # 89417E109 TRAVELERS COS INC	547.80	541.24	0	0.00
3	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	125.07	119.37	0	0.00
26	CUSIP # 89832Q109 TRUIST FINANCIAL CORP	1,464.32	1,201.62	0	0.00
1	CUSIP # 90138F102 TWILIO INC	98.28	134.14	0	0.00
5	CUSIP # 902494103 TYSON FOODS INC CL A	455.20	350.56	0	0.00
4	CUSIP # 902653104 UDR INC	186.80	181.00	0	0.00
2	CUSIP # 902681105 UGI CORPORATION	90.32	112.70	0	0.65
31	CUSIP # 902973304 US BANCORP	1,837.99	1,542.21	0	13.02
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	253.14	342.33	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 910047109 UNITED AIRLINES	440.45	408.08	0	0.00
10	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,170.60	1,090.38	0	0.00
2	CUSIP # 911363109 UNITED RENTALS, INC	333.54	243.97	0	0.00
3	CUSIP # 912008109 US FOODS HOLDING CORP	125.67	104.93	0	0.00
11	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1,647.36	1,402.51	0	0.00
14	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	4,115.72	3,427.41	1	0.00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	206.07	154.43	0	0.00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	143.46	134.39	0	0.00
13	CUSIP # 918204108 VF CORP	1,295.58	1,102.48	0	0.00
1	CUSIP # 91879Q109 VAIL RESORTS INC	239.83	222.68	0	1.76
5	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	468.25	433.85	0	0.00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	142.01	139.69	0	0.00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	281.32	282.45	0	0.00
5	CUSIP # 92276F100 VENTAS INC	288.70	324.60	0	3.96

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 92339V100 VEREIT INC	157.08	147.27	0	2.34
2	CUSIP # 92343E102 VERISIGN INC	385.36	365.72	0	0.00
57	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3,499.80	3,442.90	1	0.00
2	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	298.68	261.50	0	0.00
2	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	437.90	374.38	0	0.00
2	CUSIP # 92556H206 VIACOMCBS INC-CLASS B	83.94	91.67	0	0.48
9	CUSIP # 925652109 VICI PROPERTIES INC	229.95	198.72	0	2.68
24	CUSIP # 92826C839 VISA INC CL A	4,509.60	3,789.74	1	0.00
5	CUSIP # 92840M102 VISTRA ENERGY CORP	114.95	130.95	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	151.79	181.95	0	0.00
4	CUSIP # 929042109 VORNADO REALTY TRUST	266.00	261.46	0	7.80
2	CUSIP # 929089100 VOYA FINANCIAL INC	121.96	98.26	0	0.00
2	CUSIP # 929160109 VULCAN MATERIALS CO	287.98	228.32	0	0.00
1	CUSIP # 92927K102 WABCO HOLDINGS INC	135.50	142.84	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 92936U109 WP CAREY INC	240 . 12	237 . 80	0	3 . 11
4	CUSIP # 92939U106 WEC ENERGY GROUP INC	368 . 92	318 . 76	0	0 . 00
2	CUSIP # 929740108 WABTEC CORP	155 . 60	140 . 82	0	0 . 00
17	CUSIP # 931142103 WAL-MART STORES INC	2,020 . 28	1,698 . 48	1	9 . 01
12	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	707 . 52	716 . 76	0	0 . 00
5	CUSIP # 94106L109 WASTE MANAGEMENT INC	569 . 80	515 . 00	0	0 . 00
1	CUSIP # 941848103 WATERS CORPORATION	233 . 65	247 . 61	0	0 . 00
1	CUSIP # 94419L101 WAYFAIR INC-	90 . 37	161 . 70	0	0 . 00
1	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	330 . 21	237 . 89	0	0 . 00
5	CUSIP # 95040Q104 WELLTOWER INC	408 . 90	396 . 79	0	0 . 00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	150 . 33	105 . 60	0	0 . 00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	190 . 41	144 . 63	0	0 . 00
8	CUSIP # 959802109 WESTERN UNION CO	214 . 24	151 . 95	0	0 . 00
4	CUSIP # 96145D105 WESTROCK CO	171 . 64	148 . 00	0	0 . 00

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DECATUR U.S. ESG ENHANCED EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 96208T104 WEX INC	209 . 46	188 . 17	0	0 . 00
12	CUSIP # 962166104 WEYERHAUSER CO	362 . 40	309 . 69	0	0 . 00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	147 . 53	130 . 00	0	0 . 00
23	CUSIP # 969457100 WILLIAMS COS INC	545 . 56	654 . 66	0	0 . 00
2	CUSIP # 98138H101 WORKDAY INC CL A	328 . 90	399 . 44	0	0 . 00
1	CUSIP # 983793100 XPO LOGISTICS INC	79 . 70	54 . 92	0	0 . 00
6	CUSIP # 98389B100 XCEL ENERGY INC	380 . 94	343 . 32	0	2 . 43
3	CUSIP # 983919101 XILINX INC	293 . 31	377 . 67	0	0 . 00
3	CUSIP # 98419M100 XYLEM INC	236 . 37	237 . 04	0	0 . 00
3	CUSIP # 98421M106 XEROX HOLDINGS CORP	110 . 61	98 . 28	0	0 . 75
4	CUSIP # 988498101 YUM BRANDS INC	402 . 92	396 . 12	0	0 . 00
4	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	192 . 04	173 . 88	0	0 . 00
2	CUSIP # 98919V105 ZAYO GROUP HOLDINGS INC	69 . 30	66 . 18	0	0 . 00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	255 . 44	207 . 68	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 98936J101 ZENDESK INC	76.63	83.91	0	0.00
2	CUSIP # 98956P102 ZIMMER HOLDINGS INC	299.36	255.32	0	0.48
3	CUSIP # 989701107 ZIONS BANCORPORATION	155.76	133.71	0	0.00
4	CUSIP # 98978V103 ZOETIS INC	529.40	394.80	0	0.00
2	CUSIP # G0684D107 ATHENE HOLDING LTD CLASS A	94.06	81.48	0	0.00
11	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	447.81	407.02	0	2.86
6	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	350.46	318.87	0	0.00
3	CUSIP # N72482123 QIAGEN NV	101.40	120.45	0	0.00
5	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	667.55	581.26	0	3.90
		365,196.13	320,490.67	91	403.39
	FOREIGN STOCK				
5	CUSIP # 550021109 LULULEMON ATHLETICA INC	1,158.35	763.82	0	0.00
21	CUSIP # 806857108 SCHLUMBERGER LTD	844.20	810.22	0	10.50
1	CUSIP # G0176J109 ALLEGION PLC	124.54	87.90	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # G0177J108 ALLERGAN PLC	764.68	592.76	0	0.00
2	CUSIP # G02602103 AMDOCS LTD	144.38	108.24	0	0.57
3	CUSIP # G0408V102 AON PLC	624.87	499.41	0	0.00
5	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	214.45	160.75	0	0.00
1	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	120.34	111.46	0	0.00
9	CUSIP # G1151C101 ACCENTURE PLC	1,895.13	1,534.86	0	0.00
2	CUSIP # G16962105 BUNGE LTD	115.10	103.34	0	0.00
8	CUSIP # G29183103 EATON CORP PLC	757.76	641.17	0	0.00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	276.84	215.68	0	0.00
4	CUSIP # G47567105 IHS MARKIT LTD	301.40	213.52	0	0.00
3	CUSIP # G47791101 INGERSOLL-RAND PLC	398.76	317.88	0	0.00
5	CUSIP # G491BT108 INVESCO LIMITED	89.90	95.80	0	0.00
1	CUSIP # G50871105 JAZZ PHARMACEUTICALS PLC	149.28	138.23	0	0.00
8	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	212.48	163.25	0	0.48

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # G5960L103 MEDTRONIC PLC	1,928.65	1,584.87	0	9.18
3	CUSIP # G6095L109 APTIV PLC	284.91	235.95	0	0.00
4	CUSIP # G6518L108 NIELSEN HOLDINGS PLC	81.20	107.98	0	0.00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	196.02	175.43	0	0.00
2	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	107.74	92.04	0	0.00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	403.88	353.66	0	1.30
6	CUSIP # H1467J104 CHUBB LIMITED	933.96	825.12	0	4.50
1	CUSIP # H2906T109 GARMIN LTD	97.56	85.05	0	0.00
12	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	1,133.76	1,026.52	0	0.00
5	CUSIP # N59465109 MYLAN NV	100.50	142.75	0	0.00
5	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	636.30	447.90	0	1.88
		14,096.94	11,635.56	4	28.41
MUTUAL FUNDS - EQUITY					
13	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	2,319.46	2,148.77	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,319.46	2,148.77	1	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
2,327.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,327.73	2,327.73	1	0.00
		2,327.73	2,327.73	1	0.00
	RIGHTS AND WARRANTS				
11	CUSIP # 110122157 BRISTOL-MYERS SQUIBB COMPANY RIGHTS EXP 03/31/2021	33.11	24.75	0	0.00
		33.11	24.75	0	0.00



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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
84,327.92	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	84,327.92	84,327.92	0	381.41
		84,327.92	84,327.92	0	381.41
COMMON STOCK					
16,552	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,429,761.76	1,105,299.24	3	0.00
7,883	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,199,672.32	990,356.26	4	0.00
7,699	CUSIP # 052769106 AUTODESK INC	1,412,458.54	606,659.65	3	0.00
90,815	CUSIP # 127097103 CABOT OIL & GAS CORP	1,581,089.15	1,579,773.12	3	0.00
7,131	CUSIP # 163072101 CHEESECAKE FACTORY	277,110.66	338,609.37	1	0.00
21,738	CUSIP # 192422103 COGNEX CORPORATION	1,218,197.52	1,011,464.89	2	0.00
14,189	CUSIP # 248019101 DELUXE CORP	708,314.88	622,885.47	1	0.00
18,569	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,277,547.20	1,107,546.55	2	0.00
8,912	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	2,079,080.48	827,556.74	4	0.00
5,551	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,489,333.30	942,282.15	3	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,763	CUSIP # 371901109 GENTEX CORP	1,326,211.74	722,323.71	2	0.00
10,975	CUSIP # 37253A103 GENTHERM INC	487,180.25	390,185.40	1	0.00
14,425	CUSIP # 384109104 GRACO INC	750,100.00	349,309.74	1	0.00
3,752	CUSIP # 44980X109 IPG PHOTONICS INC	543,739.84	499,775.58	1	0.00
7,727	CUSIP # 461202103 INTUIT INC	2,023,933.11	920,903.77	4	0.00
3,301	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,951,386.15	666,447.16	4	0.00
62,673	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,173,238.56	1,198,827.63	2	0.00
9,434	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,074,249.58	630,975.73	2	0.00
6,019	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	472,310.93	499,390.75	1	0.00
5,799	CUSIP # 562750109 MANHATTAN ASSOCIATES	462,470.25	254,655.55	1	0.00
9,659	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,011,490.48	504,772.71	2	0.00
13,553	CUSIP # 596278101 MIDDLEBY CORP	1,484,324.56	1,663,646.84	3	0.00
29,288	CUSIP # 62855J104 MYRIAD GENETICS INC	797,512.24	881,837.62	1	0.00
19,554	CUSIP # 655664100 NORDSTROM INC	800,345.22	763,975.44	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,045	CUSIP # 704326107 PAYCHEX INC	514,187.70	305,246.72	1	0.00
17,019	CUSIP # 727493108 PLANTRONICS INC	465,299.46	791,643.86	1	0.00
25,302	CUSIP # 729132100 PLEXUS CORP	1,946,735.88	1,107,409.50	4	0.00
14,901	CUSIP # 739276103 POWER INTEGRATIONS INC	1,473,857.91	914,451.24	3	0.00
7,965	CUSIP # 743713109 PROTO LABS INC	808,845.75	390,369.85	2	0.00
36,471	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	624,018.81	580,281.88	1	0.00
4,007	CUSIP # 751212101 RALPH LAUREN CORP	469,700.54	430,419.12	1	2,754.81
18,168	CUSIP # 75606N109 REALPAGE INC	976,530.00	457,072.14	2	0.00
25,971	CUSIP # 83125X103 SLEEP NUMBER CORP	1,278,812.04	669,281.57	2	0.00
184,326	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	446,068.92	1,024,682.31	1	0.00
10,334	CUSIP # 852857200 STAMPS.COM INC	863,095.68	704,308.36	2	0.00
40,844	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	981,072.88	990,579.17	2	0.00
9,282	CUSIP # 872307103 TCF FINANCIAL CORP	434,397.60	155,306.16	1	0.00
46,302	CUSIP # 872540109 TJX COMPANIES INC	2,827,200.12	1,423,620.19	5	0.00

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,046	CUSIP # 896945201 TRIPADVISOR INC	153,297.48	286,040.11	0	0.00
11,631	CUSIP # 90353W103 UBIQUITI INC	2,198,026.38	531,035.73	4	0.00
46,584	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	1,006,214.40	819,605.89	2	0.00
9,575	CUSIP # 917047102 URBAN OUTFITTERS INC	265,897.75	292,244.78	0	0.00
7,741	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	1,099,299.41	569,675.64	2	0.00
11,637	CUSIP # 92552V100 VIASAT INC	851,770.22	730,714.23	2	0.00
10,605	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,415,873.55	746,921.98	3	8,271.90
		49,131,261.20	33,000,371.50	92	11,026.71
FOREIGN STOCK					
40,540	CUSIP # 683715106 OPEN TEXT CORP	1,786,597.80	1,023,091.45	3	0.00
154,058	CUSIP # 903914208 ULTRA PETROLUEM CORP	16,345.55	1,765,913.11	0	0.00
8,747	CUSIP # G47567105 IHS MARKIT LTD	659,086.45	307,062.34	1	0.00
14,895	CUSIP # H2906T109 GARMIN LTD	1,453,156.20	688,625.05	3	0.00
9,020	CUSIP # N22717107 CORE LABORATORIES NV	339,783.40	692,207.29	1	0.00
		4,254,969.40	4,476,899.24	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
89,597.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	89,597.79	89,597.79	0	0.00
		89,597.79	89,597.79	0	0.00



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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
126,671.62	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	126,671.62	126,671.62	0	339.35
		126,671.62	126,671.62	0	339.35
COMMON STOCK					
22,000	CUSIP # 002824100 ABBOTT LABORATORIES	1,910,920.00	1,236,380.07	2	0.00
20,100	CUSIP # 00724F101 ADOBE SYSTEMS INC	6,629,181.00	2,277,256.18	8	0.00
4,665	CUSIP # 02079K305 ALPHABET INC	6,248,254.35	4,182,923.82	7	0.00
2,470	CUSIP # 023135106 AMAZON.COM INC	4,564,164.80	4,223,935.37	5	0.00
22,750	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,878,875.00	3,289,119.69	5	20,930.00
9,550	CUSIP # 075887109 BECTON DICKINSON AND CO	2,597,313.50	1,998,528.43	3	0.00
1,160	CUSIP # 09857L108 BOOKING HOLDINGS INC	2,382,326.80	1,908,650.43	3	0.00
28,575	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,292,161.50	1,208,034.86	2	0.00
7,825	CUSIP # 122017106 BURLINGTON STORES INC	1,784,334.75	1,267,653.49	2	0.00
59,800	CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC	1,761,110.00	1,817,073.83	2	0.00

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Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,625	CUSIP # 29414B104 EPAM SYSTEMS INC	2,254,200.00	1,632,432.37	3	0.00
22,250	CUSIP # 30303M102 FACEBOOK INC	4,566,812.50	2,704,075.95	5	0.00
7,850	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,433,096.00	1,111,415.80	2	0.00
8,775	CUSIP # 461202103 INTUIT INC	2,298,435.75	1,713,666.84	3	0.00
49,725	CUSIP # 594918104 MICROSOFT CORPORATION	7,841,632.50	3,947,189.55	9	0.00
20,925	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,329,783.75	1,106,206.69	2	0.00
9,075	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	975,471.75	786,998.70	1	0.00
9,900	CUSIP # 697435105 PALO ALTO NETWORKS INC	2,289,375.00	2,299,552.40	3	0.00
33,775	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,653,441.75	2,258,133.93	4	0.00
266,200	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,903,330.00	1,563,435.56	2	0.00
5,700	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,851,759.00	1,258,688.87	2	1,083.00
27,150	CUSIP # 92826C839 VISA INC CL A	5,101,485.00	2,262,282.18	6	0.00
26,025	CUSIP # 98978V103 ZOETIS INC	3,444,408.75	1,461,959.44	4	0.00
13,800	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,842,438.00	1,206,423.88	2	10,764.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		73,834,311.45	48,722,018.33	87	32,777.00
	FOREIGN STOCK				
28,150	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,970,615.00	2,503,256.02	7	0.00
98,725	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,739,787.25	2,637,739.78	6	0.00
		10,710,402.25	5,140,995.80	13	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
155,537.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	155,537.17	155,537.17	0	0.00
		155,537.17	155,537.17	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
682.518	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	89,805.72	77,731.65	5	0.00
		89,805.72	77,731.65	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,552.544	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	71,698.88	66,072.43	4	0.00
55,707.33	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	678,412.39	614,312.26	36	0.00
96,582.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	96,582.65	96,582.65	5	0.00
		846,693.92	776,967.34	45	0.00
COMMON TRUST FUNDS - EQUITY					
1,773.037	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	83,424.76	56,899.83	4	0.00
2,961.468	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	163,250.33	111,151.35	9	0.00
2,604.859	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	346,694.49	216,235.85	19	0.00
12,471.868	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	288,111.69	249,092.85	15	0.00
3,860.424	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	49,726.12	47,597.06	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		931,207.39	680,976.94	50	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
443.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	443.89	443.89	100	0.00
		443.89	443.89	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
9.985	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,313.83	1,258.09	5	0.00
		1,313.83	1,258.09	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
383.489	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,670.19	4,553.72	17	0.00
715.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	715.58	715.58	3	0.00
		5,385.77	5,269.30	19	0.00
COMMON TRUST FUNDS - EQUITY					
37.228	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,751.65	1,594.63	6	0.00
69.237	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,816.68	3,505.09	14	0.00
62.265	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	8,287.18	7,347.16	30	0.00
267.244	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	6,173.58	5,634.31	22	0.00
78.223	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,007.59	908.20	4	0.00
		21,036.68	18,989.39	76	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2019 through 12/31/2019
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
12.283	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,616.20	1,521.95	5	0.00
		1,616.20	1,521.95	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
236.628	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,881.69	2,780.39	8	0.00
882.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	882.50	882.50	3	0.00
		3,764.19	3,662.89	11	0.00
COMMON TRUST FUNDS - EQUITY					
51.805	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,437.52	2,260.01	7	0.00
96.063	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,295.45	4,916.60	15	0.00
85.674	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	11,402.81	10,184.30	33	0.00
365.772	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	8,449.67	7,767.30	25	0.00
110.54	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,423.87	1,298.08	4	0.00
		29,009.32	26,426.29	84	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,058.957	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	139,337.56	122,554.10	5	0.00
		139,337.56	122,554.10	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,765.339	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	325,952.39	300,156.33	11	0.00
110,900.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,900.73	110,900.73	4	0.00
		436,853.12	411,057.06	15	0.00
COMMON TRUST FUNDS - EQUITY					
4,015	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	188,913.38	139,531.02	7	0.00
7,628.292	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	420,508.07	301,332.98	15	0.00
6,620.655	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	881,178.06	553,275.32	31	0.00
29,634.803	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	684,591.36	585,021.60	24	0.00
9,135.578	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	117,675.38	109,518.33	4	0.00
		2,292,866.25	1,688,679.25	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,633.021	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	214,872.90	185,163.24	5	0.00
		214,872.90	185,163.24	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
34,656.655	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	379,218.11	348,554.16	9	0.00
162,403.804	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,977,778.37	1,787,549.69	46	0.00
275,119.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	275,119.33	275,119.33	6	0.00
		2,632,115.81	2,411,223.18	61	0.00
COMMON TRUST FUNDS - EQUITY					
2,342.249	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	110,207.27	78,474.39	3	0.00
4,393.435	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	242,187.23	166,883.06	6	0.00
4,319.007	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	574,839.53	368,261.49	13	0.00
19,045.137	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	439,960.28	347,060.46	10	0.00
7,064.733	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	91,000.83	83,459.89	2	0.00
		1,458,195.14	1,044,139.29	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,657.492	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	218,092.80	192,526.88	5	0.00
		218,092.80	192,526.88	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
11,704.714	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	128,074.67	119,427.69	3	0.00
115,500.891	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,406,587.52	1,298,296.53	32	0.00
158,646.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	158,646.40	158,646.40	4	0.00
		1,693,308.59	1,576,370.62	39	0.00
COMMON TRUST FUNDS - EQUITY					
4,565.857	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	214,832.25	149,677.91	5	0.00
7,706.442	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	424,816.07	288,589.21	10	0.00
7,150.363	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	951,679.71	641,745.65	22	0.00
32,853.854	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	758,954.42	641,445.05	17	0.00
8,951.648	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	115,306.18	95,055.79	3	0.00
		2,465,588.63	1,816,513.61	56	0.00



ACCOUNT STATEMENT

Statement Period
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10/01/2019 through 12/31/2019
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
4,797.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,797.24	4,797.24	100	0.00
		4,797.24	4,797.24	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
23,621.82	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	23,621.82	23,621.82	4	0.00
		23,621.82	23,621.82	4	0.00
COMMON STOCK					
9	CUSIP # 001055102 AFLAC INC	476.10	417.17	0	0.00
17	CUSIP # 00123Q104 AGNC INVESTMENT CORP	300.56	299.49	0	2.72
4	CUSIP # 00164V103 AMC NETWORKS INC	158.00	225.87	0	0.00
4	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	249.24	197.85	0	0.00
14	CUSIP # 00206R102 AT&T INC	547.12	411.23	0	0.00
3	CUSIP # 002535300 AARON'S INC	171.33	151.17	0	0.12
5	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	166.10	134.38	0	0.00
4	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	182.64	145.63	0	0.00
8	CUSIP # 014491104 ALEXANDER & BALDWIN INC	167.68	163.01	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	562.25	480.25	0	2.50

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 023436108 AMEDISYS INC	500 .76	343 .80	0	0 .00
17	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	249 .90	280 .39	0	0 .00
3	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	353 .04	366 .27	0	0 .00
27	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	390 .15	313 .38	0	0 .00
31	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	292 .02	336 .24	0	7 .75
8	CUSIP # 03748R754 APARTMENT INVT & MGT CO	413 .20	371 .29	0	0 .00
12	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	556 .20	494 .15	0	0 .00
3	CUSIP # 049560105 ATMOS ENERGY CORP	335 .58	242 .21	0	0 .00
1	CUSIP # 053332102 AUTOZONE INC	1,191 .31	839 .42	0	0 .00
9	CUSIP # 05508R106 B & G FOODS INC	161 .37	255 .36	0	4 .28
11	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	553 .63	524 .12	0	0 .00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	453 .00	404 .19	0	0 .00
7	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	332 .43	335 .78	0	0 .00
1	CUSIP # 090572207 BIO-RAD LABORATORIES INC	370 .03	229 .29	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 104674106 BRADY CORP CL A	229 .04	177 .33	0	0 .00
3	CUSIP # 11135F101 BROADCOM INC	948 .06	793 .08	0	0 .00
2	CUSIP # 122017106 BURLINGTON STORES INC	456 .06	321 .24	0	0 .00
4	CUSIP # 12503M108 CBOE HOLDINGS INC	480 .00	382 .86	0	0 .00
5	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	391 .00	432 .02	0	0 .00
3	CUSIP # 12572Q105 CME GROUP INC	602 .16	534 .80	0	7 .50
26	CUSIP # 12653C108 CNX RESOURCES CORP	230 .10	279 .36	0	0 .00
2	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	288 .64	196 .88	0	0 .84
5	CUSIP # 128030202 CAL-MAINE FOODS, INC	213 .75	214 .71	0	0 .00
3	CUSIP # 147528103 CASEYS GENERAL STORES INC	476 .97	422 .33	0	0 .00
8	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	234 .88	247 .97	0	0 .00
7	CUSIP # 156782104 CERNER CORP	513 .73	388 .05	0	1 .26
4	CUSIP # 163072101 CHEESECAKE FACTORY	155 .44	181 .66	0	0 .00
4	CUSIP # 166764100 CHEVRON CORP	482 .04	447 .71	0	0 .00

ACCOUNT STATEMENT

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 171340102 CHURCH & DWIGHT CO INC	773 .74	738 .69	0	0 .00
7	CUSIP # 171779309 CIENA CORP	298 .83	189 .84	0	0 .00
11	CUSIP # 17243V102 CINEMARK HOLDINGS INC	372 .35	409 .86	0	0 .00
4	CUSIP # 172755100 CIRRUS LOGIC INC	329 .64	153 .68	0	0 .00
5	CUSIP # 189054109 CLOROX COMPANY	767 .70	767 .45	0	0 .00
11	CUSIP # 20030N101 COMCAST CORP	494 .67	389 .74	0	0 .00
6	CUSIP # 209115104 CONSOLIDATED EDISON INC	542 .82	493 .26	0	0 .00
3	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	569 .25	542 .77	0	0 .00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	881 .76	625 .54	0	0 .00
2	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	307 .48	319 .41	0	0 .00
10	CUSIP # 227046109 CROCS INC	418 .90	272 .62	0	0 .00
7	CUSIP # 23331A109 D R HORTON INC	369 .25	314 .33	0	0 .00
3	CUSIP # 237194105 DARDEN RESTAURANTS INC	327 .03	272 .78	0	0 .00
10	CUSIP # 237266101 DARLING INTERNATIONAL INC	280 .80	201 .75	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 253393102 DICKS SPORTING GOODS INC	247 . 45	165 . 31	0	0 . 00
4	CUSIP # 254687106 DISNEY WALT	578 . 52	463 . 91	0	3 . 52
6	CUSIP # 256677105 DOLLAR GENERAL CORP	935 . 88	589 . 12	0	0 . 00
5	CUSIP # 256746108 DOLLAR TREE INC	470 . 25	500 . 70	0	0 . 00
2	CUSIP # 258278100 DORMAN PRODUCTS INC	151 . 44	173 . 15	0	0 . 00
4	CUSIP # 268948106 EAGLE BANCORP INC	194 . 52	208 . 27	0	0 . 00
4	CUSIP # 278865100 ECOLAB INC	771 . 96	645 . 89	0	1 . 88
4	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	167 . 00	169 . 12	0	0 . 00
6	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	415 . 62	375 . 03	0	1 . 68
25	CUSIP # 29286D105 ENGIE SPON ADR	404 . 25	372 . 15	0	0 . 00
3	CUSIP # 29358P101 ENSIGN GROUP	136 . 11	123 . 92	0	0 . 15
2	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	332 . 00	374 . 06	0	0 . 00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	510 . 42	353 . 45	0	0 . 00
1	CUSIP # 30063P105 EXACT SCIENCES CORP	92 . 48	140 . 89	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 30161N101 EXELON CORPORATION	455 .90	456 .37	0	0 .00
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	390 .10	306 .55	0	0 .00
2	CUSIP # 302941109 FTI CONSULTING	221 .32	141 .64	0	0 .00
4	CUSIP # 30303M102 FACEBOOK INC	821 .00	680 .16	0	0 .00
6	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	195 .54	152 .44	0	0 .00
3	CUSIP # 315616102 F5 NETWORKS INC	418 .95	411 .33	0	0 .00
9	CUSIP # 337738108 FISERV INC	1,040 .67	749 .02	0	0 .00
16	CUSIP # 343498101 FLOWERS FOODS INC	347 .84	305 .27	0	0 .00
4	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	380 .92	292 .50	0	0 .00
15	CUSIP # 371901109 GENTEX CORP	434 .70	289 .81	0	0 .00
6	CUSIP # 40412C101 HCA HOLDINGS INC	886 .86	714 .04	0	0 .00
3	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	437 .01	379 .90	0	0 .00
4	CUSIP # 431475102 HILL ROM HOLDINGS INC	454 .12	377 .96	0	0 .00
19	CUSIP # 440452100 HORMEL FOODS CORP	857 .09	751 .66	0	0 .00

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5	CUSIP # 443320106 HUB GROUP INC CL A	256 . 45	201 . 63	0	0 . 00
3	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	210 . 87	133 . 89	0	0 . 00
3	CUSIP # 45778Q107 INSPERITY INC	258 . 12	222 . 60	0	0 . 00
10	CUSIP # 458140100 INTEL CORPORATION	598 . 50	475 . 36	0	0 . 00
6	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	555 . 30	450 . 49	0	0 . 00
1	CUSIP # 466032109 J&J SNACK FOODS	184 . 27	136 . 21	0	0 . 58
15	CUSIP # 477143101 JETBLUE AIRWAYS CORP	280 . 80	310 . 55	0	0 . 00
9	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	322 . 56	251 . 17	0	0 . 00
2	CUSIP # 50187A107 LHC GROUP LLC	275 . 52	203 . 97	0	0 . 00
4	CUSIP # 512807108 LAM RESEARCH CORPORATION	1 , 169 . 60	686 . 15	0	4 . 60
3	CUSIP # 513847103 LANCASTER COLONY CORP	480 . 30	493 . 24	0	0 . 00
4	CUSIP # 515098101 LANDSTAR SYSTEMS INC	455 . 48	420 . 68	0	0 . 00
2	CUSIP # 521865204 LEAR CORPORATION	274 . 40	248 . 83	0	0 . 00
3	CUSIP # 530307305 LIBERTY BROADBAND C	377 . 25	233 . 86	0	0 . 00

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7	CUSIP # 546347105 LOUISIANA PACIFIC	207.69	157.79	0	0.00
4	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	317.20	169.33	0	0.00
6	CUSIP # 552676108 MDC HOLDINGS INC	228.96	164.70	0	0.00
26	CUSIP # 55272X102 MFA FINANCIAL INC	198.90	181.95	0	5.20
4	CUSIP # 55306N104 MKS INSTRUMENTS INC	440.04	353.54	0	0.00
5	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	392.35	383.82	0	0.00
6	CUSIP # 556269108 STEVEN MADDEN LTD	258.06	171.55	0	0.00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	234.75	199.95	0	0.00
3	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	239.64	165.76	0	0.00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	379.11	218.12	0	0.00
5	CUSIP # 577933104 MAXIMUS INC	371.95	326.16	0	0.00
5	CUSIP # 579780206 MCCORMICK & CO	848.65	693.09	0	3.10
16	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	337.76	263.72	0	4.16
8	CUSIP # 58502B106 MEDNAX INC	222.32	405.67	0	0.00

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4	CUSIP # 59001A102 MERITAGE HOMES CORP	244 . 44	162 . 84	0	0 . 00
12	CUSIP # 595112103 MICRON TECHNOLOGY INC	645 . 36	459 . 27	0	0 . 00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	269 . 50	385 . 86	0	0 . 00
2	CUSIP # 626755102 MURPHY USA INC	234 . 00	152 . 66	0	0 . 00
8	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	356 . 56	364 . 18	0	2 . 50
2	CUSIP # 65339F101 NEXTERA ENERGY INC	484 . 32	334 . 62	0	0 . 00
3	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,031 . 91	828 . 36	0	0 . 00
3	CUSIP # 668074305 NORTHWESTERN CORP	215 . 01	179 . 61	0	1 . 71
9	CUSIP # 670346105 NUCOR CORPORATION	506 . 52	549 . 32	0	3 . 62
2	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	876 . 52	745 . 47	0	0 . 00
10	CUSIP # 681919106 OMNICOM GROUP INC	810 . 20	757 . 26	0	6 . 50
3	CUSIP # 68235P108 ONE GAS INC	280 . 71	235 . 55	0	0 . 00
24	CUSIP # 684060106 ORANGE SPON ADR	350 . 16	369 . 47	0	0 . 00
4	CUSIP # 689648103 OTTER TAIL CORPORATION	205 . 16	192 . 57	0	0 . 00

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2	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	329 .74	273 .31	0	0 .00
15	CUSIP # 701877102 PARSLEY ENERGY INC	283 .65	251 .30	0	0 .00
10	CUSIP # 704326107 PAYCHEX INC	850 .60	723 .16	0	0 .00
7	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	757 .19	672 .67	0	0 .00
1	CUSIP # 70805E109 PENNANT GROUP INC	33 .07	0 .71	0	0 .00
9	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	306 .36	192 .10	0	0 .00
11	CUSIP # 717081103 PFIZER INC	430 .98	471 .37	0	0 .00
5	CUSIP # 718546104 PHILLIPS 66	557 .05	447 .01	0	0 .00
7	CUSIP # 742718109 PROCTER & GAMBLE CO	874 .30	688 .29	0	0 .00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	638 .88	660 .08	0	0 .00
9	CUSIP # 745867101 PULTEGROUP INC	349 .20	238 .49	0	1 .08
7	CUSIP # 74762E102 QUANTA SERVICES INC	284 .97	253 .89	0	0 .35
26	CUSIP # 749660106 RPC INC	136 .24	273 .25	0	0 .00
5	CUSIP # 755111507 RAYTHEON COMPANY	1,098 .70	822 .33	0	0 .00

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3	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	1,126.44	1,024.56	0	0.00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	326.12	310.44	0	0.00
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	359.28	257.36	0	0.00
16	CUSIP # 759530108 RELX PLC SPONS ADR	404.32	337.95	0	0.00
16	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	214.40	204.70	0	2.65
11	CUSIP # 775711104 ROLLINS INC	364.76	325.22	0	0.00
8	CUSIP # 778296103 ROSS STORES INC	931.36	655.87	0	0.00
5	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	232.50	182.50	0	0.00
14	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	255.50	244.17	0	0.00
1	CUSIP # 800013104 SANDERSON FARMS INC	176.22	118.55	0	0.00
5	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	208.05	227.45	0	0.00
6	CUSIP # 827048109 SILGAN HOLDINGS INC	186.48	152.17	0	0.00
3	CUSIP # 832696405 JM SMUCKER CO	312.39	323.24	0	0.00
10	CUSIP # 844741108 SOUTHWEST AIRLINES	539.80	490.22	0	1.80

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3	CUSIP # 84857L101 SPIRE INC	249 .93	226 .04	0	1 .87
10	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	193 .50	214 .24	0	0 .00
9	CUSIP # 855244109 STARBUCKS CORP	791 .28	633 .59	0	0 .00
10	CUSIP # 86771W105 SUNRUN INC	138 .10	133 .21	0	0 .00
3	CUSIP # 87162W100 SYNNEX CORPORATION	386 .40	334 .55	0	0 .00
15	CUSIP # 872540109 TJX COMPANIES INC	915 .90	694 .64	0	0 .00
7	CUSIP # 872590104 T-MOBILE US INC	548 .94	464 .82	0	0 .00
16	CUSIP # 87265H109 TRI POINTE GROUP INC	249 .28	190 .95	0	0 .00
2	CUSIP # 878237106 TECH DATA CORPORATION	287 .20	166 .46	0	0 .00
9	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	228 .87	295 .19	0	0 .00
8	CUSIP # 889478103 TOLL BROTHERS INC	316 .08	273 .78	0	0 .00
5	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	170 .70	161 .06	0	0 .45
14	CUSIP # 90184L102 TWITTER INC	448 .70	411 .49	0	0 .00
22	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	321 .64	291 .51	0	8 .80

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6	CUSIP # 902494103 TYSON FOODS INC CL A	546 .24	355 .30	0	0 .00
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	253 .14	289 .00	0	0 .00
1	CUSIP # 904708104 UNIFIRST CORP	201 .98	144 .06	0	0 .25
5	CUSIP # 907818108 UNION PACIFIC CORP	903 .95	772 .88	0	0 .00
6	CUSIP # 911684108 US CELLULAR	217 .38	310 .76	0	0 .00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	881 .94	650 .50	0	0 .00
3	CUSIP # 913456109 UNIVERSAL CORPORATION	171 .18	165 .55	0	0 .00
5	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	238 .50	154 .34	0	0 .00
14	CUSIP # 92343V104 VERIZON COMMUNICATIONS	859 .60	757 .54	0	0 .00
5	CUSIP # 928563402 VMWARE INC CL A	758 .95	741 .40	0	0 .00
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	553 .38	405 .93	0	0 .00
9	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	530 .64	580 .08	0	0 .00
7	CUSIP # 94106L109 WASTE MANAGEMENT INC	797 .72	686 .69	0	0 .00
5	CUSIP # 948849104 WEIS MARKETS INC	202 .45	239 .34	0	0 .00

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6	CUSIP # 950755108 WERNER ENTERPRISES INC	218.34	203.19	0	0.00
8	CUSIP # 98389B100 XCEL ENERGY INC	507.92	370.34	0	3.24
6	CUSIP # 985817105 YELP INC	208.98	210.57	0	0.00
46	CUSIP # 98986T108 ZYNGA INC CL A	281.52	197.74	0	0.00
		77,355.70	65,927.20	12	86.66
FOREIGN STOCK					
8	CUSIP # 05534B760 BCE INC	370.80	327.99	0	4.82
7	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	382.97	340.22	0	0.00
11	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	467.06	374.33	0	7.36
13	CUSIP # 138006309 CANON INC SPONS ADR	355.55	380.61	0	0.00
22	CUSIP # 251566105 DEUTSCHE TELEKOM	358.38	365.97	0	0.00
11	CUSIP # 26874R108 ENI SPA (ADR)	340.56	366.12	0	0.00
55	CUSIP # 29265W207 ENEL SPA	431.75	319.10	0	0.00
9	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	351.81	370.61	0	0.00

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15	CUSIP # 438128308 HONDA MOTORS LTD ADR	424 . 65	415 . 69	0	0 . 00
17	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	426 . 70	427 . 19	0	0 . 00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	412 . 09	306 . 38	0	0 . 00
16	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	444 . 64	385 . 16	0	0 . 00
7	CUSIP # 636274409 NATIONAL GRID PLC ADR	438 . 69	365 . 44	0	7 . 40
8	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	404 . 00	347 . 67	0	0 . 00
27	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	312 . 26	481 . 22	0	0 . 00
4	CUSIP # 66987V109 NOVARTIS AF ADR	378 . 76	341 . 49	0	0 . 00
8	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	463 . 04	342 . 34	0	0 . 00
6	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	356 . 16	326 . 95	0	0 . 00
5	CUSIP # 780087102 ROYAL BANK OF CANADA	396 . 00	389 . 77	0	0 . 00
6	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	353 . 88	362 . 97	0	0 . 00
8	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	445 . 92	355 . 07	0	0 . 00
7	CUSIP # 891160509 TORONTO-DOMINION BANK	392 . 91	346 . 64	0	0 . 00

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7	CUSIP # 89151E109 TOTAL SA SPON ADR	387.10	367.85	0	0.00
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	421.62	343.49	0	0.00
3	CUSIP # H1467J104 CHUBB LIMITED	466.98	383.45	0	2.25
		9,984.28	9,133.72	2	21.83
MUTUAL FUNDS - FIXED INCOME					
941	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	27,834.78	26,365.17	4	0.00
1,072	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	24,463.04	24,292.40	4	0.00
526	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	61,315.82	59,231.82	10	0.00
383	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	49,008.68	45,390.75	8	0.00
570	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	62,825.40	59,541.63	10	0.00
139	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	12,223.66	11,985.28	2	0.00
1,320	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	142,639.20	139,981.06	22	0.00
320	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	18,553.60	18,288.57	3	0.00

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1,327	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	66,681.75	66,500.83	10	0.00
945	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	27,225.45	25,661.79	4	0.00
223	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	5,945.58	6,004.56	1	0.00
		498,716.96	483,243.86	78	0.00
MUTUAL FUNDS - EQUITY					
54	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	6,317.46	6,087.78	1	0.00
91	CUSIP # 78463V107 SPDR GOLD TRUST	13,003.90	11,655.23	2	0.00
143	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	6,359.21	5,849.36	1	0.00
		25,680.57	23,592.37	4	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
72,967.49	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	72,967.49	72,967.49	2	0.00
		72,967.49	72,967.49	2	0.00
COMMON STOCK					
177	CUSIP # 001055102 AFLAC INC	9,363.30	8,448.52	0	0.00
301	CUSIP # 00123Q104 AGNC INVESTMENT CORP	5,321.68	5,319.88	0	48.16
87	CUSIP # 00164V103 AMC NETWORKS INC	3,436.50	4,992.26	0	0.00
74	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	4,610.94	4,071.52	0	0.00
244	CUSIP # 00206R102 AT&T INC	9,535.52	7,248.59	0	0.00
54	CUSIP # 002535300 AARON'S INC	3,083.94	2,732.46	0	2.16
111	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	3,687.42	3,174.16	0	0.00
82	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	3,744.12	3,023.68	0	0.00
145	CUSIP # 014491104 ALEXANDER & BALDWIN INC	3,039.20	3,311.79	0	0.00
83	CUSIP # 020002101 ALLSTATE CORPORATION	9,333.35	7,355.26	0	41.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 023436108 AMEDISYS INC	6,176.04	4,674.50	0	0.00
299	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,395.30	5,510.92	0	0.00
40	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,707.20	5,168.45	0	0.00
809	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	11,690.05	10,000.69	0	0.00
551	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	5,190.42	5,552.14	0	137.75
93	CUSIP # 03748R754 APARTMENT INVT & MGT CO	4,803.45	4,358.20	0	0.00
213	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	9,872.55	8,826.29	0	0.00
44	CUSIP # 049560105 ATMOS ENERGY CORP	4,921.84	4,121.24	0	0.00
12	CUSIP # 053332102 AUTOZONE INC	14,295.72	11,433.38	0	0.00
226	CUSIP # 05508R106 B & G FOODS INC	4,052.18	5,508.01	0	107.35
197	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	9,915.01	9,638.95	0	0.00
44	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	9,966.00	8,902.20	0	0.00
127	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	6,031.23	5,912.97	0	0.00
15	CUSIP # 090572207 BIO-RAD LABORATORIES INC	5,550.45	3,715.94	0	0.00

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81	CUSIP # 104674106 BRADY CORP CL A	4,638.06	3,662.04	0	0.00
45	CUSIP # 11135F101 BROADCOM INC	14,220.90	12,237.50	0	0.00
25	CUSIP # 122017106 BURLINGTON STORES INC	5,700.75	4,058.32	0	0.00
42	CUSIP # 12503M108 CBOE HOLDINGS INC	5,040.00	3,990.67	0	0.00
56	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,379.20	4,857.37	0	0.00
43	CUSIP # 12572Q105 CME GROUP INC	8,630.96	7,507.29	0	107.50
458	CUSIP # 12653C108 CNX RESOURCES CORP	4,053.30	4,777.08	0	0.00
30	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	4,329.60	3,155.65	0	12.60
104	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,446.00	4,452.81	0	0.00
30	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,769.70	3,868.41	0	0.00
150	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	4,404.00	3,840.43	0	0.00
136	CUSIP # 156782104 CERNER CORP	9,981.04	7,818.15	0	24.48
100	CUSIP # 163072101 CHEESECAKE FACTORY	3,886.00	4,711.10	0	0.00
78	CUSIP # 166764100 CHEVRON CORP	9,399.78	9,023.62	0	0.00

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165	CUSIP # 171340102 CHURCH & DWIGHT CO INC	11,606.10	11,004.93	0	0.00
124	CUSIP # 171779309 CIENA CORP	5,293.56	4,200.02	0	0.00
130	CUSIP # 17243V102 CINEMARK HOLDINGS INC	4,400.50	4,935.88	0	0.00
80	CUSIP # 172755100 CIRRUS LOGIC INC	6,592.80	3,131.04	0	0.00
82	CUSIP # 189054109 CLOROX COMPANY	12,590.28	12,535.55	0	0.00
206	CUSIP # 20030N101 COMCAST CORP	9,263.82	7,578.11	0	0.00
99	CUSIP # 209115104 CONSOLIDATED EDISON INC	8,956.53	7,712.01	0	0.00
44	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	8,349.00	7,621.78	0	0.00
43	CUSIP # 22160K105 COSTCO WHOLESALE CORP	12,638.56	9,468.58	0	0.00
31	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	4,765.94	4,977.56	0	0.00
154	CUSIP # 227046109 CROCS INC	6,451.06	3,916.22	0	0.00
94	CUSIP # 23331A109 D R HORTON INC	4,958.50	3,735.25	0	0.00
41	CUSIP # 237194105 DARDEN RESTAURANTS INC	4,469.41	4,338.83	0	0.00
168	CUSIP # 237266101 DARLING INTERNATIONAL INC	4,717.44	3,507.42	0	0.00

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85	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,206.65	3,098.36	0	0.00
71	CUSIP # 254687106 DISNEY WALT	10,268.73	8,054.64	0	62.48
78	CUSIP # 256677105 DOLLAR GENERAL CORP	12,166.44	8,922.92	0	0.00
81	CUSIP # 256746108 DOLLAR TREE INC	7,618.05	7,601.53	0	0.00
54	CUSIP # 258278100 DORMAN PRODUCTS INC	4,088.88	4,659.70	0	0.00
80	CUSIP # 268948106 EAGLE BANCORP INC	3,890.40	4,078.54	0	0.00
63	CUSIP # 278865100 ECOLAB INC	12,158.37	10,331.05	0	29.61
79	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	3,298.25	3,319.96	0	0.00
74	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	5,125.98	4,685.84	0	20.72
552	CUSIP # 29286D105 ENGIE SPON ADR	8,925.84	8,386.22	0	0.00
71	CUSIP # 29358P101 ENSIGN GROUP	3,221.27	3,366.16	0	3.55
27	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,482.00	4,484.33	0	0.00
108	CUSIP # 30040W108 EVERSOURCE ENERGY	9,187.56	7,214.66	0	0.00
27	CUSIP # 30063P105 EXACT SCIENCES CORP	2,496.96	4,150.55	0	0.00

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181	CUSIP # 30161N101 EXELON CORPORATION	8,251.79	8,453.66	0	0.00
62	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,837.24	4,373.57	0	0.00
40	CUSIP # 302941109 FTI CONSULTING	4,426.40	2,814.92	0	0.00
70	CUSIP # 30303M102 FACEBOOK INC	14,367.50	11,387.76	0	0.00
124	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,041.16	3,323.01	0	0.00
35	CUSIP # 315616102 F5 NETWORKS INC	4,887.75	5,349.92	0	0.00
120	CUSIP # 337738108 FISERV INC	13,875.60	10,034.82	0	0.00
201	CUSIP # 343498101 FLOWERS FOODS INC	4,369.74	3,993.61	0	0.00
53	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	5,047.19	3,992.31	0	0.00
176	CUSIP # 371901109 GENTEX CORP	5,100.48	3,590.61	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,472.93	4,589.26	0	0.00
106	CUSIP # 40412C101 HCA HOLDINGS INC	15,667.86	13,592.34	0	0.00
35	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	5,098.45	4,588.28	0	0.00
45	CUSIP # 431475102 HILL ROM HOLDINGS INC	5,108.85	4,369.47	0	0.00

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285	CUSIP # 440452100 HORMEL FOODS CORP	12,856.35	11,752.75	0	0.00
80	CUSIP # 443320106 HUB GROUP INC CL A	4,103.20	3,451.21	0	0.00
62	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	4,357.98	3,090.44	0	0.00
50	CUSIP # 45778Q107 INSPERITY INC	4,302.00	5,201.68	0	0.00
175	CUSIP # 458140100 INTEL CORPORATION	10,473.75	8,604.87	0	0.00
101	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	9,347.55	7,619.27	0	0.00
22	CUSIP # 466032109 J&J SNACK FOODS	4,053.94	3,389.45	0	12.65
297	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,559.84	5,286.22	0	0.00
133	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,766.72	4,030.98	0	0.00
37	CUSIP # 50187A107 LHC GROUP LLC	5,097.12	3,981.42	0	0.00
55	CUSIP # 512807108 LAM RESEARCH CORPORATION	16,082.00	9,527.98	0	63.25
36	CUSIP # 513847103 LANCASTER COLONY CORP	5,763.60	5,671.85	0	0.00
43	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,896.41	4,555.16	0	0.00
42	CUSIP # 521865204 LEAR CORPORATION	5,762.40	5,625.28	0	0.00

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45	CUSIP # 530307305 LIBERTY BROADBAND C	5,658.75	3,806.32	0	0.00
141	CUSIP # 546347105 LOUISIANA PACIFIC	4,183.47	3,441.03	0	0.00
75	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	5,947.50	3,406.02	0	0.00
83	CUSIP # 552676108 MDC HOLDINGS INC	3,167.28	2,456.23	0	0.00
466	CUSIP # 55272X102 MFA FINANCIAL INC	3,564.90	3,381.11	0	93.20
54	CUSIP # 55306N104 MKS INSTRUMENTS INC	5,940.54	4,447.84	0	0.00
67	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	5,257.49	5,275.49	0	0.00
118	CUSIP # 556269108 STEVEN MADDEN LTD	5,075.18	3,821.29	0	0.00
57	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,460.25	3,590.30	0	0.00
51	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,073.88	2,896.05	0	0.00
15	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	5,686.65	3,355.34	0	0.00
65	CUSIP # 577933104 MAXIMUS INC	4,835.35	4,434.26	0	0.00
80	CUSIP # 579780206 MCCORMICK & CO	13,578.40	11,201.39	0	49.60
248	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	5,235.28	4,354.29	0	64.48

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157	CUSIP # 58502B106 MEDNAX INC	4,363.03	4,879.24	0	0.00
51	CUSIP # 59001A102 MERITAGE HOMES CORP	3,116.61	2,308.18	0	0.00
210	CUSIP # 595112103 MICRON TECHNOLOGY INC	11,293.80	7,982.60	0	0.00
84	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,527.60	5,271.35	0	0.00
48	CUSIP # 626755102 MURPHY USA INC	5,616.00	3,707.46	0	0.00
1	CUSIP # 62944T105 NVR INC	3,808.41	2,255.63	0	0.00
110	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	4,902.70	4,996.94	0	34.38
39	CUSIP # 65339F101 NEXTERA ENERGY INC	9,444.24	6,943.01	0	0.00
33	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,351.01	8,831.22	0	0.00
46	CUSIP # 668074305 NORTHWESTERN CORP	3,296.82	2,961.34	0	26.45
182	CUSIP # 670346105 NUCOR CORPORATION	10,242.96	10,148.64	0	73.26
31	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	13,586.06	11,384.30	0	0.00
163	CUSIP # 681919106 OMNICOM GROUP INC	13,206.26	12,141.08	0	105.95
52	CUSIP # 68235P108 ONE GAS INC	4,865.64	4,211.59	0	0.00

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594	CUSIP # 684060106 ORANGE SPON ADR	8,666.46	9,455.13	0	0.00
76	CUSIP # 689648103 OTTER TAIL CORPORATION	3,898.04	3,691.30	0	0.00
28	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	4,616.36	3,891.82	0	0.00
296	CUSIP # 701877102 PARSLEY ENERGY INC	5,597.36	5,096.70	0	0.00
151	CUSIP # 704326107 PAYCHEX INC	12,844.06	11,265.59	0	0.00
120	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	12,980.40	11,468.93	0	0.00
35	CUSIP # 70805E109 PENNANT GROUP INC	1,157.45	31.28	0	0.00
117	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	3,982.68	2,545.15	0	0.00
257	CUSIP # 717081103 PFIZER INC	10,069.26	10,540.92	0	0.00
88	CUSIP # 718546104 PHILLIPS 66	9,804.08	8,059.26	0	0.00
103	CUSIP # 742718109 PROCTER & GAMBLE CO	12,864.70	10,192.69	0	0.00
51	CUSIP # 74460D109 PUBLIC STORAGE INC	10,860.96	10,815.61	0	0.00
133	CUSIP # 745867101 PULTEGROUP INC	5,160.40	3,603.08	0	15.96
123	CUSIP # 74762E102 QUANTA SERVICES INC	5,007.33	4,276.22	0	6.15

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761	CUSIP # 749660106 RPC INC	3,987.64	6,330.53	0	0.00
65	CUSIP # 755111507 RAYTHEON COMPANY	14,283.10	11,026.10	0	0.00
45	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	16,896.60	15,838.52	0	0.00
30	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,891.80	4,287.30	0	0.00
50	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,988.00	4,223.91	0	0.00
390	CUSIP # 759530108 RELX PLC SPONS ADR	9,855.30	8,441.62	0	0.00
284	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	3,805.60	3,578.69	0	47.04
146	CUSIP # 775711104 ROLLINS INC	4,841.36	5,178.39	0	0.00
113	CUSIP # 778296103 ROSS STORES INC	13,155.46	10,352.40	0	0.00
92	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,278.00	3,524.81	0	0.00
287	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	5,237.75	4,777.32	0	0.00
23	CUSIP # 800013104 SANDERSON FARMS INC	4,053.06	2,802.51	0	0.00
134	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	5,575.74	5,588.75	0	0.00
131	CUSIP # 827048109 SILGAN HOLDINGS INC	4,071.48	3,523.47	0	0.00

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41	CUSIP # 832696405 JM SMUCKER CO	4,269.33	4,404.12	0	0.00
171	CUSIP # 844741108 SOUTHWEST AIRLINES	9,230.58	9,114.20	0	30.78
56	CUSIP # 84857L101 SPIRE INC	4,665.36	4,277.87	0	34.86
213	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,121.55	4,948.90	0	0.00
144	CUSIP # 855244109 STARBUCKS CORP	12,660.48	10,069.71	0	0.00
213	CUSIP # 86771W105 SUNRUN INC	2,941.53	3,189.77	0	0.00
43	CUSIP # 87162W100 SYNNEX CORPORATION	5,538.40	4,050.76	0	0.00
228	CUSIP # 872540109 TJX COMPANIES INC	13,921.68	11,188.41	0	0.00
117	CUSIP # 872590104 T-MOBILE US INC	9,175.14	7,830.55	0	0.00
236	CUSIP # 87265H109 TRI POINTE GROUP INC	3,676.88	3,071.26	0	0.00
32	CUSIP # 878237106 TECH DATA CORPORATION	4,595.20	3,099.58	0	0.00
193	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	4,907.99	6,009.30	0	0.00
118	CUSIP # 889478103 TOLL BROTHERS INC	4,662.18	4,204.54	0	0.00
109	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	3,721.26	3,672.21	0	9.81

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224	CUSIP # 90184L102 TWITTER INC	7,179.20	6,954.63	0	0.00
370	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	5,409.40	4,982.63	0	148.00
108	CUSIP # 902494103 TYSON FOODS INC CL A	9,832.32	6,376.37	0	0.00
20	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,062.80	5,508.80	0	0.00
21	CUSIP # 904708104 UNIFIRST CORP	4,241.58	3,007.62	0	5.25
77	CUSIP # 907818108 UNION PACIFIC CORP	13,920.83	12,037.11	0	0.00
132	CUSIP # 911684108 US CELLULAR	4,782.36	6,285.87	0	0.00
59	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	17,344.82	14,492.57	0	0.00
65	CUSIP # 913456109 UNIVERSAL CORPORATION	3,708.90	3,591.42	0	0.00
88	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	4,197.60	2,716.64	0	0.00
211	CUSIP # 92343V104 VERIZON COMMUNICATIONS	12,955.40	11,496.98	0	0.00
83	CUSIP # 928563402 VMWARE INC CL A	12,598.57	12,961.03	0	0.00
97	CUSIP # 92939U106 WEC ENERGY GROUP INC	8,946.31	6,966.22	0	0.00
159	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	9,374.64	10,068.07	0	0.00

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111	CUSIP # 94106L109 WASTE MANAGEMENT INC	12,649.56	10,822.72	0	0.00
92	CUSIP # 948849104 WEIS MARKETS INC	3,725.08	4,188.75	0	0.00
98	CUSIP # 950755108 WERNER ENTERPRISES INC	3,566.22	3,388.49	0	0.00
139	CUSIP # 98389B100 XCEL ENERGY INC	8,825.11	7,133.55	0	56.30
117	CUSIP # 985817105 YELP INC	4,075.11	4,154.22	0	0.00
855	CUSIP # 98986T108 ZYNGA INC CL A	5,232.60	4,131.28	0	0.00
		1,272,199.84	1,110,915.87	29	1,475.23
FOREIGN STOCK					
191	CUSIP # 05534B760 BCE INC	8,852.85	8,056.62	0	115.01
187	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	10,230.77	9,390.23	0	0.00
249	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	10,572.54	8,863.82	0	166.70
346	CUSIP # 138006309 CANON INC SPONS ADR	9,463.10	10,274.56	0	0.00
553	CUSIP # 251566105 DEUTSCHE TELEKOM	9,008.37	9,167.99	0	0.00
303	CUSIP # 26874R108 ENI SPA (ADR)	9,380.88	10,148.19	0	0.00

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1,206	CUSIP # 29265W207 ENEL SPA	9,467.10	7,143.67	0	0.00
242	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	9,459.78	9,892.95	0	0.00
337	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,540.47	9,429.82	0	0.00
360	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	9,036.00	9,124.03	0	0.00
165	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	9,713.55	8,171.04	0	0.00
353	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,809.87	8,221.72	0	0.00
164	CUSIP # 636274409 NATIONAL GRID PLC ADR	10,277.88	8,678.63	0	173.40
187	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,443.50	8,098.12	0	0.00
740	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	8,558.10	12,009.30	0	0.00
106	CUSIP # 66987V109 NOVARTIS AF ADR	10,037.14	9,105.41	0	0.00
170	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,839.60	8,181.40	0	0.00
177	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	10,506.72	9,642.90	0	0.00
110	CUSIP # 780087102 ROYAL BANK OF CANADA	8,712.00	8,478.38	0	0.00
157	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	9,259.86	9,596.93	0	0.00

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168	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	9,364.32	8,044.63	0	0.00
149	CUSIP # 891160509 TORONTO-DOMINION BANK	8,363.37	8,338.37	0	0.00
178	CUSIP # 89151E109 TOTAL SA SPON ADR	9,843.40	9,770.88	0	0.00
67	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,416.18	8,064.73	0	0.00
56	CUSIP # H1467J104 CHUBB LIMITED	8,716.96	7,286.63	0	42.00
		236,874.31	223,180.95	5	497.11
MUTUAL FUNDS - FIXED INCOME					
4,274	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	126,424.92	119,073.39	3	0.00
5,516	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	125,875.12	125,139.12	3	0.00
2,679	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	312,291.03	298,703.69	7	0.00
1,955	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	250,161.80	229,074.48	6	0.00
2,954	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	325,589.88	309,665.57	8	0.00
715	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	62,877.10	61,699.22	1	0.00

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6,519	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	704,443.14	689,375.01	16	0.00
1,434	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	83,143.32	81,933.75	2	0.00
6,600	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	331,650.00	330,635.14	8	0.00
2,894	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	83,376.14	80,755.76	2	0.00
1,474	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	39,299.49	39,951.01	1	0.00
		2,445,131.94	2,366,006.14	57	0.00
	MUTUAL FUNDS - EQUITY				
346	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	40,478.54	36,001.51	1	0.00
598	CUSIP # 78463V107 SPDR GOLD TRUST	85,454.20	76,349.02	2	0.00
3,611	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	160,581.17	152,236.19	4	0.00
		286,513.91	264,586.72	7	0.00



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SHORT TERM INVESTMENTS					
180,102.3	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	180,102.30	180,102.30	2	0.00
		180,102.30	180,102.30	2	0.00
COMMON STOCK					
506	CUSIP # 001055102 AFLAC INC	26,767.40	23,665.96	0	0.00
862	CUSIP # 00123Q104 AGNC INVESTMENT CORP	15,240.16	15,200.89	0	137.92
282	CUSIP # 00164V103 AMC NETWORKS INC	11,139.00	15,146.49	0	0.00
241	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	15,016.71	11,495.92	0	0.00
699	CUSIP # 00206R102 AT&T INC	27,316.92	20,838.75	0	0.00
196	CUSIP # 002535300 AARON'S INC	11,193.56	7,477.30	0	7.60
405	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	13,454.10	11,041.17	0	0.00
274	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	12,510.84	9,413.17	0	0.00
514	CUSIP # 014491104 ALEXANDER & BALDWIN INC	10,773.44	9,799.59	0	0.00
244	CUSIP # 020002101 ALLSTATE CORPORATION	27,437.80	22,892.36	0	118.00

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125	CUSIP # 023436108 AMEDISYS INC	20,865.00	14,679.93	0	0.00
855	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,568.50	12,743.99	0	0.00
112	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	13,180.16	14,001.10	0	0.00
3,087	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	44,607.15	34,930.26	1	0.00
1,575	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	14,836.50	16,814.11	0	393.75
314	CUSIP # 03748R754 APARTMENT INVT & MGT CO	16,218.10	13,683.53	0	0.00
644	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	29,849.40	26,660.06	0	0.00
122	CUSIP # 049560105 ATMOS ENERGY CORP	13,646.92	9,792.55	0	0.00
33	CUSIP # 053332102 AUTOZONE INC	39,313.23	30,018.84	0	0.00
733	CUSIP # 05508R106 B & G FOODS INC	13,142.69	18,746.86	0	348.18
585	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	29,443.05	27,746.23	0	0.00
127	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	28,765.50	25,951.38	0	0.00
417	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	19,803.33	19,156.65	0	0.00
42	CUSIP # 090572207 BIO-RAD LABORATORIES INC	15,541.26	10,078.72	0	0.00

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261	CUSIP # 104674106 BRADY CORP CL A	14,944.86	11,464.98	0	0.00
128	CUSIP # 11135F101 BROADCOM INC	40,450.56	34,212.26	1	0.00
82	CUSIP # 122017106 BURLINGTON STORES INC	18,698.46	13,205.70	0	0.00
143	CUSIP # 12503M108 CBOE HOLDINGS INC	17,160.00	13,886.73	0	0.00
193	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	15,092.60	16,023.83	0	0.00
125	CUSIP # 12572Q105 CME GROUP INC	25,090.00	19,937.42	0	302.50
1,736	CUSIP # 12653C108 CNX RESOURCES CORP	15,363.60	17,843.72	0	0.00
98	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	14,143.36	9,650.68	0	39.90
347	CUSIP # 128030202 CAL-MAINE FOODS, INC	14,834.25	14,789.84	0	0.00
102	CUSIP # 147528103 CASEYS GENERAL STORES INC	16,216.98	13,124.61	0	0.00
500	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	14,680.00	14,055.81	0	0.00
388	CUSIP # 156782104 CERNER CORP	28,475.32	22,009.93	0	67.68
333	CUSIP # 163072101 CHEESECAKE FACTORY	12,940.38	15,449.10	0	0.00
223	CUSIP # 166764100 CHEVRON CORP	26,873.73	25,038.49	0	0.00

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469	CUSIP # 171340102 CHURCH & DWIGHT CO INC	32,989.46	31,062.05	0	0.00
353	CUSIP # 171779309 CIENA CORP	15,069.57	8,985.22	0	0.00
424	CUSIP # 17243V102 CINEMARK HOLDINGS INC	14,352.40	15,673.47	0	0.00
259	CUSIP # 172755100 CIRRUS LOGIC INC	21,344.19	11,388.76	0	0.00
232	CUSIP # 189054109 CLOROX COMPANY	35,621.28	35,270.33	0	0.00
587	CUSIP # 20030N101 COMCAST CORP	26,397.39	20,524.33	0	0.00
280	CUSIP # 209115104 CONSOLIDATED EDISON INC	25,331.60	22,716.23	0	0.00
128	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	24,288.00	21,212.84	0	0.00
122	CUSIP # 22160K105 COSTCO WHOLESALE CORP	35,858.24	22,914.61	0	0.00
101	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	15,527.74	16,079.58	0	0.00
499	CUSIP # 227046109 CROCS INC	20,903.11	13,382.65	0	0.00
263	CUSIP # 23331A109 D R HORTON INC	13,873.25	11,975.25	0	0.00
139	CUSIP # 237194105 DARDEN RESTAURANTS INC	15,152.39	11,984.26	0	0.00
659	CUSIP # 237266101 DARLING INTERNATIONAL INC	18,504.72	13,264.65	0	0.00

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309	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,292.41	9,402.96	0	0.00
203	CUSIP # 254687106 DISNEY WALT	29,359.89	23,220.50	0	173.36
222	CUSIP # 256677105 DOLLAR GENERAL CORP	34,627.56	20,097.08	0	0.00
232	CUSIP # 256746108 DOLLAR TREE INC	21,819.60	23,197.01	0	0.00
174	CUSIP # 258278100 DORMAN PRODUCTS INC	13,175.28	14,885.88	0	0.00
282	CUSIP # 268948106 EAGLE BANCORP INC	13,713.66	13,784.38	0	0.00
178	CUSIP # 278865100 ECOLAB INC	34,352.22	27,232.50	0	80.84
289	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	12,065.75	11,893.86	0	0.00
259	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	17,940.93	15,996.21	0	72.52
2,166	CUSIP # 29286D105 ENGIE SPON ADR	35,024.22	31,409.47	0	0.00
238	CUSIP # 29358P101 ENSIGN GROUP	10,798.06	9,367.19	0	11.90
88	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	14,608.00	13,131.66	0	0.00
310	CUSIP # 30040W108 EVERSOURCE ENERGY	26,371.70	18,513.07	0	0.00
153	CUSIP # 30063P105 EXACT SCIENCES CORP	14,149.44	18,218.73	0	0.00

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548	CUSIP # 30161N101 EXELON CORPORATION	24,983.32	24,558.52	0	0.00
221	CUSIP # 302130109 EXPEDITORS INTL WASH INC	17,242.42	13,001.27	0	0.00
131	CUSIP # 302941109 FTI CONSULTING	14,496.46	5,748.89	0	0.00
198	CUSIP # 30303M102 FACEBOOK INC	40,639.50	33,023.08	1	0.00
428	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	13,948.52	11,898.72	0	0.00
117	CUSIP # 315616102 F5 NETWORKS INC	16,339.05	16,453.70	0	0.00
341	CUSIP # 337738108 FISERV INC	39,429.83	26,457.93	0	0.00
708	CUSIP # 343498101 FLOWERS FOODS INC	15,391.92	13,345.44	0	0.00
183	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	17,427.09	13,507.81	0	0.00
595	CUSIP # 371901109 GENTEX CORP	17,243.10	12,146.06	0	0.00
21	CUSIP # 384637104 GRAHAM HOLDINGS CO	13,418.79	13,564.52	0	0.00
293	CUSIP # 40412C101 HCA HOLDINGS INC	43,308.33	33,091.52	1	0.00
112	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	16,315.04	14,111.24	0	0.00
156	CUSIP # 431475102 HILL ROM HOLDINGS INC	17,710.68	13,930.91	0	0.00

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807	CUSIP # 440452100 HORMEL FOODS CORP	36,403.77	31,753.42	0	0.00
271	CUSIP # 443320106 HUB GROUP INC CL A	13,899.59	10,344.92	0	0.00
226	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	15,885.54	10,213.73	0	0.00
166	CUSIP # 45778Q107 INSPERITY INC	14,282.64	11,430.34	0	0.00
514	CUSIP # 458140100 INTEL CORPORATION	30,762.90	24,633.08	0	0.00
287	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	26,561.85	21,737.82	0	0.00
72	CUSIP # 466032109 J&J SNACK FOODS	13,267.44	9,574.79	0	40.25
828	CUSIP # 477143101 JETBLUE AIRWAYS CORP	15,500.16	15,758.77	0	0.00
382	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	13,690.88	10,237.25	0	0.00
122	CUSIP # 50187A107 LHC GROUP LLC	16,806.72	12,119.81	0	0.00
153	CUSIP # 512807108 LAM RESEARCH CORPORATION	44,737.20	26,535.28	1	170.20
118	CUSIP # 513847103 LANCASTER COLONY CORP	18,891.80	19,433.72	0	0.00
146	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,625.02	15,467.23	0	0.00
118	CUSIP # 521865204 LEAR CORPORATION	16,189.60	14,782.68	0	0.00

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132	CUSIP # 530307305 LIBERTY BROADBAND C	16,599.00	10,340.75	0	0.00
513	CUSIP # 546347105 LOUISIANA PACIFIC	15,220.71	11,655.07	0	0.00
259	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	20,538.70	11,794.85	0	0.00
292	CUSIP # 552676108 MDC HOLDINGS INC	11,142.72	7,929.97	0	0.00
1,712	CUSIP # 55272X102 MFA FINANCIAL INC	13,096.80	11,734.19	0	331.40
150	CUSIP # 55306N104 MKS INSTRUMENTS INC	16,501.50	13,172.45	0	0.00
226	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	17,734.22	17,175.09	0	0.00
387	CUSIP # 556269108 STEVEN MADDEN LTD	16,644.87	10,417.42	0	0.00
203	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	15,884.75	15,022.99	0	0.00
176	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	14,058.88	9,260.78	0	0.00
50	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	18,955.50	11,036.25	0	0.00
212	CUSIP # 577933104 MAXIMUS INC	15,770.68	12,827.77	0	0.00
226	CUSIP # 579780206 MCCORMICK & CO	38,358.98	31,832.64	0	140.12
709	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	14,966.99	11,507.05	0	178.36

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557	CUSIP # 58502B106 MEDNAX INC	15,479.03	20,355.09	0	0.00
179	CUSIP # 59001A102 MERITAGE HOMES CORP	10,938.69	7,046.91	0	0.00
618	CUSIP # 595112103 MICRON TECHNOLOGY INC	33,236.04	23,891.56	0	0.00
241	CUSIP # 60871R209 MOLSON COORS BREWING CO B	12,989.90	17,081.36	0	0.00
163	CUSIP # 626755102 MURPHY USA INC	19,071.00	12,975.54	0	0.00
4	CUSIP # 62944T105 NVR INC	15,233.64	10,312.71	0	0.00
362	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	16,134.34	16,098.28	0	109.69
114	CUSIP # 65339F101 NEXTERA ENERGY INC	27,606.24	18,639.32	0	0.00
94	CUSIP # 666807102 NORTHROP GRUMMAN CORP	32,333.18	23,716.44	0	0.00
168	CUSIP # 668074305 NORTHWESTERN CORP	12,040.56	10,008.33	0	93.72
520	CUSIP # 670346105 NUCOR CORPORATION	29,265.60	31,025.62	0	209.30
89	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	39,005.14	31,625.26	0	0.00
451	CUSIP # 681919106 OMNICOM GROUP INC	36,540.02	33,411.22	0	283.40
144	CUSIP # 68235P108 ONE GAS INC	13,474.08	11,202.39	0	0.00

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2,266	CUSIP # 684060106 ORANGE SPON ADR	33,060.94	35,424.99	0	0.00
258	CUSIP # 689648103 OTTER TAIL CORPORATION	13,232.82	12,432.97	0	0.00
90	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	14,838.30	11,804.28	0	0.00
825	CUSIP # 701877102 PARSLEY ENERGY INC	15,600.75	13,562.94	0	0.00
426	CUSIP # 704326107 PAYCHEX INC	36,235.56	29,714.73	0	0.00
341	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	36,885.97	31,240.28	0	0.00
120	CUSIP # 70805E109 PENNANT GROUP INC	3,968.40	300.15	0	0.00
415	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	14,126.60	9,104.21	0	0.00
737	CUSIP # 717081103 PFIZER INC	28,875.66	30,757.00	0	0.00
258	CUSIP # 718546104 PHILLIPS 66	28,743.78	23,087.09	0	0.00
284	CUSIP # 742718109 PROCTER & GAMBLE CO	35,471.60	27,084.76	0	0.00
144	CUSIP # 74460D109 PUBLIC STORAGE INC	30,666.24	31,559.04	0	0.00
379	CUSIP # 745867101 PULTEGROUP INC	14,705.20	10,151.56	0	44.04
367	CUSIP # 74762E102 QUANTA SERVICES INC	14,940.57	13,724.63	0	18.35

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2,471	CUSIP # 749660106 RPC INC	12,948.04	19,664.58	0	0.00
180	CUSIP # 755111507 RAYTHEON COMPANY	39,553.20	29,466.55	0	0.00
127	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	47,685.96	44,842.21	1	0.00
87	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,186.22	13,088.54	0	0.00
139	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	16,646.64	12,286.25	0	0.00
1,488	CUSIP # 759530108 RELX PLC SPONS ADR	37,601.76	31,366.72	0	0.00
1,023	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,708.20	13,082.27	0	163.97
481	CUSIP # 775711104 ROLLINS INC	15,949.96	13,182.82	0	0.00
321	CUSIP # 778296103 ROSS STORES INC	37,370.82	24,454.32	0	0.00
327	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	15,205.50	11,871.20	0	0.00
931	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	16,990.75	15,418.53	0	0.00
83	CUSIP # 800013104 SANDERSON FARMS INC	14,626.26	9,682.04	0	0.00
436	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	18,141.96	18,681.75	0	0.00
462	CUSIP # 827048109 SILGAN HOLDINGS INC	14,358.96	11,287.04	0	0.00

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126	CUSIP # 832696405 JM SMUCKER CO	13,120.38	14,452.87	0	0.00
490	CUSIP # 844741108 SOUTHWEST AIRLINES	26,450.20	23,349.02	0	85.32
159	CUSIP # 84857L101 SPIRE INC	13,246.29	11,842.33	0	95.87
717	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	13,873.95	14,934.43	0	0.00
399	CUSIP # 855244109 STARBUCKS CORP	35,080.08	26,603.48	0	0.00
754	CUSIP # 86771W105 SUNRUN INC	10,412.74	9,099.91	0	0.00
123	CUSIP # 87162W100 SYNNEX CORPORATION	15,842.40	12,810.58	0	0.00
633	CUSIP # 872540109 TJX COMPANIES INC	38,650.98	28,042.83	0	0.00
336	CUSIP # 872590104 T-MOBILE US INC	26,349.12	21,746.53	0	0.00
838	CUSIP # 87265H109 TRI POINTE GROUP INC	13,056.04	9,760.64	0	0.00
121	CUSIP # 878237106 TECH DATA CORPORATION	17,375.60	10,485.69	0	0.00
537	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	13,655.91	16,330.97	0	0.00
338	CUSIP # 889478103 TOLL BROTHERS INC	13,354.38	11,472.34	0	0.00
373	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	12,734.22	11,814.29	0	32.49

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642	CUSIP # 90184L102 TWITTER INC	20,576.10	18,694.19	0	0.00
1,056	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	15,438.72	13,918.97	0	422.40
307	CUSIP # 902494103 TYSON FOODS INC CL A	27,949.28	18,732.55	0	0.00
65	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	16,454.10	16,476.93	0	0.00
71	CUSIP # 904708104 UNIFIRST CORP	14,340.58	10,418.42	0	17.25
218	CUSIP # 907818108 UNION PACIFIC CORP	39,412.22	32,293.20	0	0.00
369	CUSIP # 911684108 US CELLULAR	13,368.87	17,290.59	0	0.00
162	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	47,624.76	34,724.40	1	0.00
230	CUSIP # 913456109 UNIVERSAL CORPORATION	13,123.80	12,600.17	0	0.00
316	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	15,073.20	10,000.73	0	0.00
585	CUSIP # 92343V104 VERIZON COMMUNICATIONS	35,919.00	31,466.34	0	0.00
235	CUSIP # 928563402 VMWARE INC CL A	35,670.65	29,353.78	0	0.00
278	CUSIP # 92939U106 WEC ENERGY GROUP INC	25,639.94	18,790.99	0	0.00
478	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	28,182.88	30,497.68	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
307	CUSIP # 94106L109 WASTE MANAGEMENT INC	34,985.72	28,018.34	0	0.00
330	CUSIP # 948849104 WEIS MARKETS INC	13,361.70	14,982.05	0	0.00
357	CUSIP # 950755108 WERNER ENTERPRISES INC	12,991.23	10,461.09	0	0.00
408	CUSIP # 98389B100 XCEL ENERGY INC	25,903.92	18,236.05	0	159.98
399	CUSIP # 985817105 YELP INC	13,897.17	13,822.43	0	0.00
2,382	CUSIP # 98986T108 ZYNGA INC CL A	14,577.84	10,587.41	0	0.00
		3,890,348.39	3,263,849.06	49	4,350.26
FOREIGN STOCK					
729	CUSIP # 05534B760 BCE INC	33,789.15	29,416.13	0	425.10
715	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	39,117.65	34,723.27	0	0.00
956	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	40,591.76	31,992.08	1	619.95
1,322	CUSIP # 138006309 CANON INC SPONS ADR	36,156.70	39,238.95	0	0.00
2,112	CUSIP # 251566105 DEUTSCHE TELEKOM	34,404.48	35,596.59	0	0.00
1,157	CUSIP # 26874R108 ENI SPA (ADR)	35,820.72	38,421.64	0	0.00

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4,730	CUSIP # 29265W207 ENEL SPA	37,130.50	27,778.35	0	0.00
922	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	36,040.98	37,150.04	0	0.00
1,353	CUSIP # 438128308 HONDA MOTORS LTD ADR	38,303.43	38,557.48	0	0.00
1,411	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	35,416.10	35,058.76	0	0.00
631	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	37,146.97	26,799.32	0	0.00
1,383	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	38,433.57	32,675.64	0	0.00
652	CUSIP # 636274409 NATIONAL GRID PLC ADR	40,860.84	32,988.89	1	667.16
737	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	37,218.50	32,636.08	0	0.00
2,825	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	32,671.13	47,878.28	0	0.00
406	CUSIP # 66987V109 NOVARTIS AF ADR	38,444.14	34,652.93	0	0.00
683	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	39,532.04	28,896.04	0	0.00
677	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	40,186.72	36,518.47	1	0.00
435	CUSIP # 780087102 ROYAL BANK OF CANADA	34,452.00	34,774.65	0	0.00
600	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	35,388.00	35,732.48	0	0.00

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658	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	36,676.92	28,183.15	0	0.00
606	CUSIP # 891160509 TORONTO-DOMINION BANK	34,014.78	29,175.33	0	0.00
679	CUSIP # 89151E109 TOTAL SA SPON ADR	37,548.70	35,594.57	0	0.00
262	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	36,821.48	29,907.46	0	0.00
219	CUSIP # H1467J104 CHUBB LIMITED	34,089.54	28,053.62	0	159.00
		920,256.80	842,400.20	12	1,871.21
MUTUAL FUNDS - FIXED INCOME					
7,782	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	230,191.56	221,139.99	3	0.00
3,347	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	76,378.54	77,230.78	1	0.00
1,951	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	227,428.07	220,517.45	3	0.00
1,186	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	151,760.56	140,094.33	2	0.00
2,017	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	222,313.74	210,917.40	3	0.00
4,538	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	490,376.28	483,023.90	6	0.00

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5,257	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	264,164.25	263,164.18	3	0.00
5,269	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	151,799.89	143,771.90	2	0.00
5,366	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	143,067.22	141,664.15	2	0.00
		1,957,480.11	1,901,524.08	24	0.00
MUTUAL FUNDS - EQUITY					
1,575	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	184,259.25	158,713.60	2	0.00
1,906	CUSIP # 78463V107 SPDR GOLD TRUST	272,367.40	241,108.81	3	0.00
13,147	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	584,647.09	527,345.22	7	0.00
		1,041,273.74	927,167.63	13	0.00



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SHORT TERM INVESTMENTS					
287,104.93	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	287,104.93	287,104.93	4	0.00
		287,104.93	287,104.93	4	0.00
COMMON STOCK					
578	CUSIP # 001055102 AFLAC INC	30,576.20	26,846.95	0	0.00
941	CUSIP # 00123Q104 AGNC INVESTMENT CORP	16,636.88	16,466.51	0	150.56
284	CUSIP # 00164V103 AMC NETWORKS INC	11,218.00	15,577.11	0	0.00
243	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	15,141.33	11,490.33	0	0.00
800	CUSIP # 00206R102 AT&T INC	31,264.00	23,897.60	0	0.00
217	CUSIP # 002535300 AARON'S INC	12,392.87	8,356.40	0	8.68
449	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	14,915.78	12,062.90	0	0.00
277	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	12,647.82	9,478.07	0	0.00
570	CUSIP # 014491104 ALEXANDER & BALDWIN INC	11,947.20	10,875.70	0	0.00
278	CUSIP # 020002101 ALLSTATE CORPORATION	31,261.10	25,801.24	0	137.50

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142	CUSIP # 023436108 AMEDISYS INC	23,702.64	16,661.75	0	0.00
933	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,715.10	14,440.90	0	0.00
122	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	14,356.96	15,201.85	0	0.00
3,565	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	51,514.25	40,184.14	1	0.00
1,720	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	16,202.40	18,182.98	0	430.00
357	CUSIP # 03748R754 APARTMENT INVT & MGT CO	18,439.05	15,625.00	0	0.00
737	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	34,159.95	30,408.67	0	0.00
133	CUSIP # 049560105 ATMOS ENERGY CORP	14,877.38	10,294.20	0	0.00
36	CUSIP # 053332102 AUTOZONE INC	42,887.16	32,433.87	1	0.00
739	CUSIP # 05508R106 B & G FOODS INC	13,250.27	18,661.28	0	351.03
669	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	33,670.77	31,536.43	0	0.00
145	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	32,842.50	29,403.60	0	0.00
474	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	22,510.26	21,431.66	0	0.00
45	CUSIP # 090572207 BIO-RAD LABORATORIES INC	16,651.35	10,501.85	0	0.00

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263	CUSIP # 104674106 BRADY CORP CL A	15,059.38	11,482.69	0	0.00
139	CUSIP # 11135F101 BROADCOM INC	43,926.78	36,666.11	1	0.00
93	CUSIP # 122017106 BURLINGTON STORES INC	21,206.79	14,792.02	0	0.00
162	CUSIP # 12503M108 CBOE HOLDINGS INC	19,440.00	15,667.47	0	0.00
220	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	17,204.00	18,358.51	0	0.00
143	CUSIP # 12572Q105 CME GROUP INC	28,702.96	23,027.87	0	357.50
1,924	CUSIP # 12653C108 CNX RESOURCES CORP	17,027.40	19,231.49	0	0.00
99	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	14,287.68	9,751.00	0	41.58
350	CUSIP # 128030202 CAL-MAINE FOODS, INC	14,962.50	14,737.11	0	0.00
116	CUSIP # 147528103 CASEYS GENERAL STORES INC	18,442.84	14,969.68	0	0.00
504	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	14,797.44	13,976.31	0	0.00
444	CUSIP # 156782104 CERNER CORP	32,585.16	25,113.13	0	79.92
335	CUSIP # 163072101 CHEESECAKE FACTORY	13,018.10	15,344.56	0	0.00
255	CUSIP # 166764100 CHEVRON CORP	30,730.05	28,470.61	0	0.00

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511	CUSIP # 171340102 CHURCH & DWIGHT CO INC	35,943.74	34,093.76	0	0.00
386	CUSIP # 171779309 CIENA CORP	16,478.34	9,856.13	0	0.00
482	CUSIP # 17243V102 CINEMARK HOLDINGS INC	16,315.70	17,902.91	0	0.00
261	CUSIP # 172755100 CIRRUS LOGIC INC	21,509.01	11,385.26	0	0.00
253	CUSIP # 189054109 CLOROX COMPANY	38,845.62	38,501.45	1	0.00
671	CUSIP # 20030N101 COMCAST CORP	30,174.87	23,378.88	0	0.00
320	CUSIP # 209115104 CONSOLIDATED EDISON INC	28,950.40	25,891.84	0	0.00
146	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	27,703.50	24,273.90	0	0.00
133	CUSIP # 22160K105 COSTCO WHOLESALE CORP	39,091.36	25,475.44	1	0.00
115	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	17,680.10	18,195.38	0	0.00
503	CUSIP # 227046109 CROCS INC	21,070.67	13,089.86	0	0.00
287	CUSIP # 23331A109 D R HORTON INC	15,139.25	13,090.65	0	0.00
158	CUSIP # 237194105 DARDEN RESTAURANTS INC	17,223.58	13,703.15	0	0.00
730	CUSIP # 237266101 DARLING INTERNATIONAL INC	20,498.40	14,277.02	0	0.00

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342	CUSIP # 253393102 DICKS SPORTING GOODS INC	16,925.58	10,290.44	0	0.00
232	CUSIP # 254687106 DISNEY WALT	33,554.16	26,135.29	0	204.16
242	CUSIP # 256677105 DOLLAR GENERAL CORP	37,747.16	22,379.49	0	0.00
265	CUSIP # 256746108 DOLLAR TREE INC	24,923.25	26,451.34	0	0.00
176	CUSIP # 258278100 DORMAN PRODUCTS INC	13,326.72	15,271.88	0	0.00
313	CUSIP # 268948106 EAGLE BANCORP INC	15,221.19	15,052.60	0	0.00
194	CUSIP # 278865100 ECOLAB INC	37,440.06	29,732.49	0	91.18
321	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	13,401.75	13,173.50	0	0.00
294	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	20,365.38	18,016.38	0	82.32
2,501	CUSIP # 29286D105 ENGIE SPON ADR	40,441.17	36,335.40	1	0.00
242	CUSIP # 29358P101 ENSIGN GROUP	10,979.54	9,531.24	0	12.10
100	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	16,600.00	15,034.51	0	0.00
354	CUSIP # 30040W108 EVERSOURCE ENERGY	30,114.78	20,964.19	0	0.00
155	CUSIP # 30063P105 EXACT SCIENCES CORP	14,334.40	17,952.02	0	0.00

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627	CUSIP # 30161N101 EXELON CORPORATION	28,584.93	28,195.09	0	0.00
251	CUSIP # 302130109 EXPEDITORS INTL WASH INC	19,583.02	14,408.40	0	0.00
132	CUSIP # 302941109 FTI CONSULTING	14,607.12	6,297.16	0	0.00
216	CUSIP # 30303M102 FACEBOOK INC	44,334.00	34,988.07	1	0.00
431	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	14,046.29	11,683.72	0	0.00
133	CUSIP # 315616102 F5 NETWORKS INC	18,573.45	18,846.17	0	0.00
371	CUSIP # 337738108 FISERV INC	42,898.73	28,827.21	1	0.00
805	CUSIP # 343498101 FLOWERS FOODS INC	17,500.70	15,189.43	0	0.00
208	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	19,807.84	15,259.77	0	0.00
676	CUSIP # 371901109 GENTEX CORP	19,590.48	13,762.99	0	0.00
23	CUSIP # 384637104 GRAHAM HOLDINGS CO	14,696.77	14,961.17	0	0.00
326	CUSIP # 40412C101 HCA HOLDINGS INC	48,186.06	36,806.61	1	0.00
128	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	18,645.76	16,232.79	0	0.00
177	CUSIP # 431475102 HILL ROM HOLDINGS INC	20,094.81	15,785.87	0	0.00

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878	CUSIP # 440452100 HORMEL FOODS CORP	39,606.58	34,790.04	1	0.00
300	CUSIP # 443320106 HUB GROUP INC CL A	15,387.00	11,378.22	0	0.00
251	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	17,642.79	11,109.03	0	0.00
189	CUSIP # 45778Q107 INSPERITY INC	16,261.56	14,918.98	0	0.00
587	CUSIP # 458140100 INTEL CORPORATION	35,131.95	28,128.12	0	0.00
328	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	30,356.40	24,835.04	0	0.00
73	CUSIP # 466032109 J&J SNACK FOODS	13,451.71	9,546.08	0	41.98
903	CUSIP # 477143101 JETBLUE AIRWAYS CORP	16,904.16	16,907.65	0	0.00
417	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	14,945.28	11,269.64	0	0.00
123	CUSIP # 50187A107 LHC GROUP LLC	16,944.48	11,946.31	0	0.00
170	CUSIP # 512807108 LAM RESEARCH CORPORATION	49,708.00	28,633.48	1	190.90
134	CUSIP # 513847103 LANCASTER COLONY CORP	21,453.40	21,662.56	0	0.00
165	CUSIP # 515098101 LANDSTAR SYSTEMS INC	18,788.55	17,454.52	0	0.00
128	CUSIP # 521865204 LEAR CORPORATION	17,561.60	15,723.41	0	0.00

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145	CUSIP # 530307305 LIBERTY BROADBAND C	18,233.75	11,196.85	0	0.00
568	CUSIP # 546347105 LOUISIANA PACIFIC	16,852.56	12,562.77	0	0.00
261	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	20,697.30	11,665.54	0	0.00
324	CUSIP # 552676108 MDC HOLDINGS INC	12,363.84	8,804.63	0	0.00
1,898	CUSIP # 55272X102 MFA FINANCIAL INC	14,519.70	12,992.87	0	379.60
164	CUSIP # 55306N104 MKS INSTRUMENTS INC	18,041.64	14,214.23	0	0.00
257	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	20,166.79	19,421.04	0	0.00
390	CUSIP # 556269108 STEVEN MADDEN LTD	16,773.90	10,397.08	0	0.00
225	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	17,606.25	16,179.22	0	0.00
196	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	15,656.48	10,226.58	0	0.00
57	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	21,609.27	12,809.87	0	0.00
241	CUSIP # 577933104 MAXIMUS INC	17,927.99	14,507.38	0	0.00
246	CUSIP # 579780206 MCCORMICK & CO	41,753.58	34,746.57	1	152.52
774	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	16,339.14	12,606.53	0	201.24

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618	CUSIP # 58502B106 MEDNAX INC	17,174.22	22,263.88	0	0.00
199	CUSIP # 59001A102 MERITAGE HOMES CORP	12,160.89	7,836.92	0	0.00
706	CUSIP # 595112103 MICRON TECHNOLOGY INC	37,968.68	26,856.86	0	0.00
263	CUSIP # 60871R209 MOLSON COORS BREWING CO B	14,175.70	18,212.15	0	0.00
164	CUSIP # 626755102 MURPHY USA INC	19,188.00	12,816.87	0	0.00
5	CUSIP # 62944T105 NVR INC	19,042.05	11,175.81	0	0.00
412	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	18,362.84	18,507.03	0	128.75
130	CUSIP # 65339F101 NEXTERA ENERGY INC	31,480.80	21,295.66	0	0.00
105	CUSIP # 666807102 NORTHROP GRUMMAN CORP	36,116.85	26,948.29	0	0.00
186	CUSIP # 668074305 NORTHWESTERN CORP	13,330.62	11,070.06	0	106.95
595	CUSIP # 670346105 NUCOR CORPORATION	33,486.60	34,842.20	0	239.49
96	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	42,072.96	34,032.10	1	0.00
491	CUSIP # 681919106 OMNICOM GROUP INC	39,780.82	36,081.60	1	319.15
157	CUSIP # 68235P108 ONE GAS INC	14,690.49	12,265.34	0	0.00

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2,617	CUSIP # 684060106 ORANGE SPON ADR	38,182.03	41,011.07	1	0.00
260	CUSIP # 689648103 OTTER TAIL CORPORATION	13,335.40	12,507.65	0	0.00
102	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	16,816.74	13,267.13	0	0.00
901	CUSIP # 701877102 PARSLEY ENERGY INC	17,037.91	14,764.87	0	0.00
464	CUSIP # 704326107 PAYCHEX INC	39,467.84	32,320.05	1	0.00
371	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	40,131.07	33,855.73	1	0.00
120	CUSIP # 70805E109 PENNANT GROUP INC	3,968.40	252.28	0	0.00
460	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	15,658.40	10,088.35	0	0.00
842	CUSIP # 717081103 PFIZER INC	32,989.56	34,889.26	0	0.00
296	CUSIP # 718546104 PHILLIPS 66	32,977.36	26,570.75	0	0.00
309	CUSIP # 742718109 PROCTER & GAMBLE CO	38,594.10	29,512.13	1	0.00
157	CUSIP # 74460D109 PUBLIC STORAGE INC	33,434.72	34,481.73	0	0.00
414	CUSIP # 745867101 PULTEGROUP INC	16,063.20	11,097.59	0	49.68
400	CUSIP # 74762E102 QUANTA SERVICES INC	16,284.00	14,897.58	0	20.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,490	CUSIP # 749660106 RPC INC	13,047.60	20,060.53	0	0.00
196	CUSIP # 755111507 RAYTHEON COMPANY	43,069.04	32,005.20	1	0.00
141	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	52,942.68	48,854.26	1	0.00
95	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	15,490.70	14,163.07	0	0.00
152	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	18,203.52	13,403.62	0	0.00
1,718	CUSIP # 759530108 RELX PLC SPONS ADR	43,413.86	35,985.93	1	0.00
1,134	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	15,195.60	14,538.96	0	187.82
547	CUSIP # 775711104 ROLLINS INC	18,138.52	14,817.33	0	0.00
350	CUSIP # 778296103 ROSS STORES INC	40,747.00	27,248.67	1	0.00
362	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	16,833.00	13,128.22	0	0.00
938	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	17,118.50	15,401.24	0	0.00
92	CUSIP # 800013104 SANDERSON FARMS INC	16,212.24	10,688.64	0	0.00
440	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	18,308.40	18,190.81	0	0.00
465	CUSIP # 827048109 SILGAN HOLDINGS INC	14,452.20	11,291.33	0	0.00

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138	CUSIP # 832696405 JM SMUCKER CO	14,369.94	15,915.31	0	0.00
560	CUSIP # 844741108 SOUTHWEST AIRLINES	30,228.80	26,404.04	0	100.80
173	CUSIP # 84857L101 SPIRE INC	14,412.63	12,924.64	0	107.69
722	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	13,970.70	14,944.44	0	0.00
434	CUSIP # 855244109 STARBUCKS CORP	38,157.28	28,862.18	1	0.00
836	CUSIP # 86771W105 SUNRUN INC	11,545.16	10,266.51	0	0.00
134	CUSIP # 87162W100 SYNNEX CORPORATION	17,259.20	13,930.68	0	0.00
689	CUSIP # 872540109 TJX COMPANIES INC	42,070.34	31,069.53	1	0.00
384	CUSIP # 872590104 T-MOBILE US INC	30,113.28	25,025.85	0	0.00
929	CUSIP # 87265H109 TRI POINTE GROUP INC	14,473.82	10,790.46	0	0.00
134	CUSIP # 878237106 TECH DATA CORPORATION	19,242.40	11,533.71	0	0.00
587	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	14,927.41	17,904.21	0	0.00
369	CUSIP # 889478103 TOLL BROTHERS INC	14,579.19	12,535.53	0	0.00
376	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	12,836.64	12,020.90	0	33.84

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735	CUSIP # 90184L102 TWITTER INC	23,556.75	21,464.84	0	0.00
1,153	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	16,856.86	15,152.46	0	461.20
351	CUSIP # 902494103 TYSON FOODS INC CL A	31,955.04	21,133.36	0	0.00
74	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	18,732.36	19,375.23	0	0.00
72	CUSIP # 904708104 UNIFIRST CORP	14,542.56	10,596.50	0	18.00
237	CUSIP # 907818108 UNION PACIFIC CORP	42,847.23	34,644.73	1	0.00
403	CUSIP # 911684108 US CELLULAR	14,600.69	18,897.36	0	0.00
177	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	52,034.46	37,855.39	1	0.00
255	CUSIP # 913456109 UNIVERSAL CORPORATION	14,550.30	13,996.14	0	0.00
350	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	16,695.00	10,887.17	0	0.00
636	CUSIP # 92343V104 VERIZON COMMUNICATIONS	39,050.40	34,537.45	1	0.00
256	CUSIP # 928563402 VMWARE INC CL A	38,858.24	31,816.03	1	0.00
318	CUSIP # 92939U106 WEC ENERGY GROUP INC	29,329.14	21,486.07	0	0.00
547	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	32,251.12	34,341.96	0	0.00

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334	CUSIP # 94106L109 WASTE MANAGEMENT INC	38,062.64	30,674.53	1	0.00
366	CUSIP # 948849104 WEIS MARKETS INC	14,819.34	16,537.50	0	0.00
396	CUSIP # 950755108 WERNER ENTERPRISES INC	14,410.44	11,416.43	0	0.00
466	CUSIP # 98389B100 XCEL ENERGY INC	29,586.34	20,556.65	0	188.73
402	CUSIP # 985817105 YELP INC	14,001.66	13,896.15	0	0.00
2,600	CUSIP # 98986T108 ZYNGA INC CL A	15,912.00	11,429.53	0	0.00
		4,291,992.06	3,587,046.86	56	4,874.87
FOREIGN STOCK					
842	CUSIP # 05534B760 BCE INC	39,026.70	34,078.26	1	506.99
825	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	45,135.75	39,963.28	1	0.00
1,104	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	46,875.84	36,874.36	1	739.12
1,526	CUSIP # 138006309 CANON INC SPONS ADR	41,736.10	45,079.16	1	0.00
2,438	CUSIP # 251566105 DEUTSCHE TELEKOM	39,715.02	41,134.69	1	0.00
1,336	CUSIP # 26874R108 ENI SPA (ADR)	41,362.56	44,181.39	1	0.00

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5,462	CUSIP # 29265W207 ENEL SPA	42,876.70	32,030.07	1	0.00
1,065	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	41,630.85	42,907.27	1	0.00
1,562	CUSIP # 438128308 HONDA MOTORS LTD ADR	44,220.22	44,202.70	1	0.00
1,629	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	40,887.90	40,417.90	1	0.00
729	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	42,916.23	30,236.73	1	0.00
1,597	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	44,380.63	37,660.86	1	0.00
753	CUSIP # 636274409 NATIONAL GRID PLC ADR	47,190.51	37,844.74	1	772.89
851	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	42,975.50	37,553.55	1	0.00
3,262	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	37,725.03	55,182.33	0	0.00
469	CUSIP # 66987V109 NOVARTIS AF ADR	44,409.61	39,724.82	1	0.00
788	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	45,609.44	33,402.95	1	0.00
782	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	46,419.52	41,790.98	1	0.00
502	CUSIP # 780087102 ROYAL BANK OF CANADA	39,758.40	39,937.89	1	0.00
692	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	40,814.16	40,875.08	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
760	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	42,362.40	32,684.36	1	0.00
699	CUSIP # 891160509 TORONTO-DOMINION BANK	39,234.87	33,290.95	1	0.00
784	CUSIP # 89151E109 TOTAL SA SPON ADR	43,355.20	40,908.39	1	0.00
303	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	42,583.62	34,786.50	1	0.00
252	CUSIP # H1467J104 CHUBB LIMITED	39,226.32	32,210.49	1	189.00
		1,062,429.08	968,959.70	14	2,208.00
MUTUAL FUNDS - FIXED INCOME					
4,892	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	144,705.36	139,703.28	2	0.00
4,734	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	108,029.88	109,191.43	1	0.00
613	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	71,457.41	69,323.38	1	0.00
559	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	71,529.64	65,929.62	1	0.00
634	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	69,879.48	65,662.61	1	0.00
2,124	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	106,731.00	106,634.49	1	0.00

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4,968	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	143,128.08	135,848.01	2	0.00
5,060	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	134,908.71	134,292.19	2	0.00
		850,369.56	826,585.01	11	0.00
MUTUAL FUNDS - EQUITY					
1,485	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	173,730.15	151,069.01	2	0.00
1,797	CUSIP # 78463V107 SPDR GOLD TRUST	256,791.30	227,972.75	3	0.00
15,053	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	669,406.91	610,891.69	9	0.00
		1,099,928.36	989,933.45	14	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
115,087.18	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	115,087.18	115,087.18	4	0.00
		115,087.18	115,087.18	4	0.00
COMMON STOCK					
203	CUSIP # 001055102 AFLAC INC	10,738.70	9,584.08	0	0.00
329	CUSIP # 00123Q104 AGNC INVESTMENT CORP	5,816.72	5,728.16	0	52.64
100	CUSIP # 00164V103 AMC NETWORKS INC	3,950.00	5,416.89	0	0.00
85	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,296.35	4,489.54	0	0.00
280	CUSIP # 00206R102 AT&T INC	10,942.40	8,696.63	0	0.00
76	CUSIP # 002535300 AARON'S INC	4,340.36	3,914.30	0	3.04
157	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	5,215.54	4,352.17	0	0.00
97	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	4,429.02	3,610.48	0	0.00
200	CUSIP # 014491104 ALEXANDER & BALDWIN INC	4,192.00	4,077.80	0	0.00
98	CUSIP # 020002101 ALLSTATE CORPORATION	11,020.10	9,210.41	0	47.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 023436108 AMEDISYS INC	8,346.00	6,031.07	0	0.00
327	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,806.90	6,036.62	0	0.00
43	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	5,060.24	5,283.54	0	0.00
1,248	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	18,033.60	14,262.60	1	0.00
602	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	5,670.84	6,026.09	0	150.50
125	CUSIP # 03748R754 APARTMENT INVT & MGT CO	6,456.25	5,703.60	0	0.00
258	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	11,958.30	10,616.18	0	0.00
47	CUSIP # 049560105 ATMOS ENERGY CORP	5,257.42	4,545.42	0	0.00
13	CUSIP # 053332102 AUTOZONE INC	15,487.03	12,211.12	1	0.00
259	CUSIP # 05508R106 B & G FOODS INC	4,643.87	6,462.73	0	123.03
234	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	11,777.22	10,961.51	0	0.00
51	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,551.50	10,405.55	0	0.00
166	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	7,883.34	7,587.73	0	0.00
16	CUSIP # 090572207 BIO-RAD LABORATORIES INC	5,920.48	4,233.91	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 104674106 BRADY CORP CL A	5,267.92	4,171.17	0	0.00
49	CUSIP # 11135F101 BROADCOM INC	15,484.98	13,171.54	1	0.00
33	CUSIP # 122017106 BURLINGTON STORES INC	7,524.99	5,535.12	0	0.00
57	CUSIP # 12503M108 CBOE HOLDINGS INC	6,840.00	5,708.77	0	0.00
77	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	6,021.40	6,423.37	0	0.00
50	CUSIP # 12572Q105 CME GROUP INC	10,036.00	8,914.08	0	125.00
674	CUSIP # 12653C108 CNX RESOURCES CORP	5,964.90	6,347.42	0	0.00
35	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	5,051.20	3,638.42	0	14.70
122	CUSIP # 128030202 CAL-MAINE FOODS, INC	5,215.50	5,179.63	0	0.00
40	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,359.60	5,348.31	0	0.00
176	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	5,167.36	4,762.69	0	0.00
155	CUSIP # 156782104 CERNER CORP	11,375.45	9,493.54	0	27.90
117	CUSIP # 163072101 CHEESECAKE FACTORY	4,546.62	5,596.18	0	0.00
89	CUSIP # 166764100 CHEVRON CORP	10,725.39	10,127.65	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
179	CUSIP # 171340102 CHURCH & DWIGHT CO INC	12,590.86	12,253.11	0	0.00
135	CUSIP # 171779309 CIENA CORP	5,763.15	4,259.61	0	0.00
169	CUSIP # 17243V102 CINEMARK HOLDINGS INC	5,720.65	6,291.25	0	0.00
91	CUSIP # 172755100 CIRRUS LOGIC INC	7,499.31	3,873.28	0	0.00
89	CUSIP # 189054109 CLOROX COMPANY	13,665.06	13,602.12	1	0.00
235	CUSIP # 20030N101 COMCAST CORP	10,567.95	8,734.21	0	0.00
112	CUSIP # 209115104 CONSOLIDATED EDISON INC	10,132.64	9,125.91	0	0.00
51	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	9,677.25	8,827.78	0	0.00
47	CUSIP # 22160K105 COSTCO WHOLESALE CORP	13,814.24	10,956.75	1	0.00
40	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	6,149.60	6,460.49	0	0.00
176	CUSIP # 227046109 CROCS INC	7,372.64	4,397.92	0	0.00
101	CUSIP # 23331A109 D R HORTON INC	5,327.75	4,288.75	0	0.00
55	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,995.55	5,972.45	0	0.00
256	CUSIP # 237266101 DARLING INTERNATIONAL INC	7,188.48	5,039.24	0	0.00

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120	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,938.80	4,309.55	0	0.00
81	CUSIP # 254687106 DISNEY WALT	11,715.03	9,375.80	0	71.28
85	CUSIP # 256677105 DOLLAR GENERAL CORP	13,258.30	9,934.78	0	0.00
93	CUSIP # 256746108 DOLLAR TREE INC	8,746.65	8,803.57	0	0.00
62	CUSIP # 258278100 DORMAN PRODUCTS INC	4,694.64	5,323.07	0	0.00
110	CUSIP # 268948106 EAGLE BANCORP INC	5,349.30	5,320.95	0	0.00
68	CUSIP # 278865100 ECOLAB INC	13,123.32	10,980.41	0	31.96
112	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	4,676.00	4,648.38	0	0.00
103	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	7,134.81	6,356.55	0	28.84
876	CUSIP # 29286D105 ENGIE SPON ADR	14,164.92	12,955.23	1	0.00
106	CUSIP # 29358P101 ENSIGN GROUP	4,809.22	4,389.71	0	5.30
35	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,810.00	5,501.52	0	0.00
124	CUSIP # 30040W108 EVERSOURCE ENERGY	10,548.68	8,323.59	0	0.00
54	CUSIP # 30063P105 EXACT SCIENCES CORP	4,993.92	6,285.74	0	0.00

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219	CUSIP # 30161N101 EXELON CORPORATION	9,984.21	10,027.86	0	0.00
88	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,865.76	6,160.22	0	0.00
46	CUSIP # 302941109 FTI CONSULTING	5,090.36	3,575.14	0	0.00
76	CUSIP # 30303M102 FACEBOOK INC	15,599.00	12,503.72	1	0.00
151	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,921.09	3,928.64	0	0.00
46	CUSIP # 315616102 F5 NETWORKS INC	6,423.90	7,165.92	0	0.00
130	CUSIP # 337738108 FISERV INC	15,031.90	10,904.67	1	0.00
282	CUSIP # 343498101 FLOWERS FOODS INC	6,130.68	5,495.64	0	0.00
73	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	6,951.79	5,560.88	0	0.00
237	CUSIP # 371901109 GENTEX CORP	6,868.26	5,346.20	0	0.00
8	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,111.92	5,308.65	0	0.00
112	CUSIP # 40412C101 HCA HOLDINGS INC	16,554.72	13,590.98	1	0.00
45	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	6,555.15	5,903.03	0	0.00
62	CUSIP # 431475102 HILL ROM HOLDINGS INC	7,038.86	5,734.33	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
308	CUSIP # 440452100 HORMEL FOODS CORP	13,893.88	12,578.58	1	0.00
105	CUSIP # 443320106 HUB GROUP INC CL A	5,385.45	4,133.76	0	0.00
88	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	6,185.52	3,943.82	0	0.00
66	CUSIP # 45778Q107 INSPERITY INC	5,678.64	6,611.82	0	0.00
206	CUSIP # 458140100 INTEL CORPORATION	12,329.10	9,954.00	0	0.00
115	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	10,643.25	9,012.43	0	0.00
25	CUSIP # 466032109 J&J SNACK FOODS	4,606.75	3,893.68	0	14.38
316	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,915.52	5,806.21	0	0.00
146	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,232.64	4,210.28	0	0.00
43	CUSIP # 50187A107 LHC GROUP LLC	5,923.68	4,283.18	0	0.00
58	CUSIP # 512807108 LAM RESEARCH CORPORATION	16,959.20	9,964.54	1	66.70
47	CUSIP # 513847103 LANCASTER COLONY CORP	7,524.70	7,571.87	0	0.00
58	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,604.46	6,278.25	0	0.00
45	CUSIP # 521865204 LEAR CORPORATION	6,174.00	5,667.59	0	0.00

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51	CUSIP # 530307305 LIBERTY BROADBAND C	6,413.25	4,154.11	0	0.00
199	CUSIP # 546347105 LOUISIANA PACIFIC	5,904.33	4,451.01	0	0.00
91	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	7,216.30	4,215.69	0	0.00
113	CUSIP # 552676108 MDC HOLDINGS INC	4,312.08	3,356.20	0	0.00
665	CUSIP # 55272X102 MFA FINANCIAL INC	5,087.25	4,622.28	0	133.00
57	CUSIP # 55306N104 MKS INSTRUMENTS INC	6,270.57	4,526.15	0	0.00
90	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	7,062.30	6,759.42	0	0.00
137	CUSIP # 556269108 STEVEN MADDEN LTD	5,892.37	4,581.12	0	0.00
79	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	6,181.75	5,575.13	0	0.00
69	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,511.72	4,216.94	0	0.00
20	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	7,582.20	4,835.73	0	0.00
84	CUSIP # 577933104 MAXIMUS INC	6,248.76	5,743.91	0	0.00
86	CUSIP # 579780206 MCCORMICK & CO	14,596.78	12,432.53	1	53.32
271	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	5,720.81	4,606.76	0	70.46

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216	CUSIP # 58502B106 MEDNAX INC	6,002.64	7,745.46	0	0.00
70	CUSIP # 59001A102 MERITAGE HOMES CORP	4,277.70	3,204.43	0	0.00
247	CUSIP # 595112103 MICRON TECHNOLOGY INC	13,283.66	9,415.96	0	0.00
92	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,958.80	5,523.84	0	0.00
57	CUSIP # 626755102 MURPHY USA INC	6,669.00	4,562.20	0	0.00
2	CUSIP # 62944T105 NVR INC	7,616.82	4,119.90	0	0.00
144	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	6,418.08	6,535.47	0	45.00
45	CUSIP # 65339F101 NEXTERA ENERGY INC	10,897.20	8,158.79	0	0.00
36	CUSIP # 666807102 NORTHROP GRUMMAN CORP	12,382.92	10,590.04	0	0.00
65	CUSIP # 668074305 NORTHWESTERN CORP	4,658.55	4,047.00	0	37.37
208	CUSIP # 670346105 NUCOR CORPORATION	11,706.24	12,003.05	0	83.72
34	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,900.84	12,397.52	1	0.00
172	CUSIP # 681919106 OMNICOM GROUP INC	13,935.44	12,911.75	1	111.80
55	CUSIP # 68235P108 ONE GAS INC	5,146.35	4,469.87	0	0.00

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916	CUSIP # 684060106 ORANGE SPON ADR	13,364.44	14,754.73	0	0.00
91	CUSIP # 689648103 OTTER TAIL CORPORATION	4,667.39	4,442.81	0	0.00
36	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,935.32	5,087.48	0	0.00
315	CUSIP # 701877102 PARSLEY ENERGY INC	5,956.65	5,262.31	0	0.00
163	CUSIP # 704326107 PAYCHEX INC	13,864.78	11,868.25	1	0.00
130	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	14,062.10	12,321.15	1	0.00
43	CUSIP # 70805E109 PENNANT GROUP INC	1,422.01	33.61	0	0.00
161	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	5,480.44	3,716.98	0	0.00
295	CUSIP # 717081103 PFIZER INC	11,558.10	12,236.69	0	0.00
104	CUSIP # 718546104 PHILLIPS 66	11,586.64	9,532.28	0	0.00
108	CUSIP # 742718109 PROCTER & GAMBLE CO	13,489.20	10,954.17	1	0.00
55	CUSIP # 74460D109 PUBLIC STORAGE INC	11,712.80	11,970.12	0	0.00
145	CUSIP # 745867101 PULTEGROUP INC	5,626.00	4,110.68	0	17.40
140	CUSIP # 74762E102 QUANTA SERVICES INC	5,699.40	4,889.11	0	7.00

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872	CUSIP # 749660106 RPC INC	4,569.28	6,949.23	0	0.00
69	CUSIP # 755111507 RAYTHEON COMPANY	15,162.06	12,081.49	1	0.00
48	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	18,023.04	16,293.58	1	0.00
33	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	5,380.98	4,842.22	0	0.00
53	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	6,347.28	4,707.23	0	0.00
601	CUSIP # 759530108 RELX PLC SPONS ADR	15,187.27	12,803.03	1	0.00
397	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	5,319.80	4,839.17	0	65.75
191	CUSIP # 775711104 ROLLINS INC	6,333.56	6,709.12	0	0.00
122	CUSIP # 778296103 ROSS STORES INC	14,203.24	11,400.67	1	0.00
127	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,905.50	4,659.85	0	0.00
329	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	6,004.25	5,159.62	0	0.00
32	CUSIP # 800013104 SANDERSON FARMS INC	5,639.04	3,655.73	0	0.00
154	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	6,407.94	6,375.77	0	0.00
163	CUSIP # 827048109 SILGAN HOLDINGS INC	5,066.04	4,093.25	0	0.00

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48	CUSIP # 832696405 JM SMUCKER CO	4,998.24	5,320.90	0	0.00
196	CUSIP # 844741108 SOUTHWEST AIRLINES	10,580.08	10,381.47	0	35.28
61	CUSIP # 84857L101 SPIRE INC	5,081.91	4,676.57	0	37.97
253	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,895.55	5,808.58	0	0.00
152	CUSIP # 855244109 STARBUCKS CORP	13,363.84	10,944.56	0	0.00
293	CUSIP # 86771W105 SUNRUN INC	4,046.33	3,691.94	0	0.00
47	CUSIP # 87162W100 SYNNEX CORPORATION	6,053.60	4,281.66	0	0.00
241	CUSIP # 872540109 TJX COMPANIES INC	14,715.46	12,204.33	1	0.00
135	CUSIP # 872590104 T-MOBILE US INC	10,586.70	9,208.40	0	0.00
325	CUSIP # 87265H109 TRI POINTE GROUP INC	5,063.50	3,965.68	0	0.00
47	CUSIP # 878237106 TECH DATA CORPORATION	6,749.20	3,946.47	0	0.00
205	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,213.15	6,298.68	0	0.00
129	CUSIP # 889478103 TOLL BROTHERS INC	5,096.79	4,525.50	0	0.00
132	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	4,506.48	4,329.82	0	11.88

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257	CUSIP # 90184L102 TWITTER INC	8,236.85	8,193.36	0	0.00
404	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	5,906.48	5,319.05	0	161.60
123	CUSIP # 902494103 TYSON FOODS INC CL A	11,197.92	7,888.96	0	0.00
26	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	6,581.64	6,904.78	0	0.00
25	CUSIP # 904708104 UNIFIRST CORP	5,049.50	3,813.51	0	6.25
83	CUSIP # 907818108 UNION PACIFIC CORP	15,005.57	12,534.27	1	0.00
141	CUSIP # 911684108 US CELLULAR	5,108.43	6,613.78	0	0.00
62	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	18,226.76	14,646.05	1	0.00
89	CUSIP # 913456109 UNIVERSAL CORPORATION	5,078.34	4,858.66	0	0.00
123	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,867.10	4,320.23	0	0.00
223	CUSIP # 92343V104 VERIZON COMMUNICATIONS	13,692.20	12,286.79	1	0.00
90	CUSIP # 928563402 VMWARE INC CL A	13,661.10	13,331.74	1	0.00
111	CUSIP # 92939U106 WEC ENERGY GROUP INC	10,237.53	8,178.77	0	0.00
192	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	11,320.32	11,716.41	0	0.00

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117	CUSIP # 94106L109 WASTE MANAGEMENT INC	13,333.32	11,357.32	0	0.00
128	CUSIP # 948849104 WEIS MARKETS INC	5,182.72	5,589.19	0	0.00
139	CUSIP # 950755108 WERNER ENTERPRISES INC	5,058.21	4,744.14	0	0.00
163	CUSIP # 98389B100 XCEL ENERGY INC	10,348.87	8,492.03	0	66.02
141	CUSIP # 985817105 YELP INC	4,911.03	4,888.95	0	0.00
911	CUSIP # 98986T108 ZYNGA INC CL A	5,575.32	4,134.46	0	0.00
		1,504,347.90	1,310,483.23	56	1,706.09
FOREIGN STOCK					
295	CUSIP # 05534B760 BCE INC	13,673.25	12,458.93	1	177.63
289	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	15,811.19	14,202.73	1	0.00
387	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	16,432.02	13,344.26	1	259.09
534	CUSIP # 138006309 CANON INC SPONS ADR	14,604.90	16,312.21	1	0.00
854	CUSIP # 251566105 DEUTSCHE TELEKOM	13,911.66	14,397.56	1	0.00
468	CUSIP # 26874R108 ENI SPA (ADR)	14,489.28	15,813.65	1	0.00

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1,913	CUSIP # 29265W207 ENEL SPA	15,017.05	11,728.18	1	0.00
373	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	14,580.57	15,103.57	1	0.00
547	CUSIP # 438128308 HONDA MOTORS LTD ADR	15,485.57	15,430.01	1	0.00
570	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	14,307.00	13,974.21	1	0.00
255	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	15,011.85	12,397.84	1	0.00
559	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	15,534.61	13,684.82	1	0.00
264	CUSIP # 636274409 NATIONAL GRID PLC ADR	16,544.88	13,493.46	1	268.55
298	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	15,049.00	13,501.41	1	0.00
1,142	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	13,207.23	18,842.21	0	0.00
164	CUSIP # 66987V109 NOVARTIS AF ADR	15,529.16	14,045.36	1	0.00
276	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	15,974.88	13,439.59	1	0.00
274	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	16,264.64	14,417.64	1	0.00
176	CUSIP # 780087102 ROYAL BANK OF CANADA	13,939.20	13,702.27	1	0.00
242	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	14,273.16	14,438.31	1	0.00

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266	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	14,826.84	12,939.12	1	0.00
245	CUSIP # 891160509 TORONTO-DOMINION BANK	13,751.85	13,781.75	1	0.00
274	CUSIP # 89151E109 TOTAL SA SPON ADR	15,152.20	15,244.18	1	0.00
106	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	14,897.24	13,244.64	1	0.00
88	CUSIP # H1467J104 CHUBB LIMITED	13,698.08	11,837.54	1	66.00
		371,967.31	351,775.45	14	771.27
MUTUAL FUNDS - FIXED INCOME					
1,714	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	50,700.12	48,058.26	2	0.00
1,624	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	37,059.68	37,259.63	1	0.00
210	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	24,479.70	23,646.20	1	0.00
192	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	24,568.32	22,743.18	1	0.00
217	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	23,917.74	22,724.77	1	0.00
729	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	36,632.25	36,573.40	1	0.00

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1,741	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	50,158.21	48,694.36	2	0.00
1,736	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	46,284.88	47,198.47	2	0.00
		293,800.90	286,898.27	11	0.00
	MUTUAL FUNDS - EQUITY				
520	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	60,834.80	54,653.98	2	0.00
630	CUSIP # 78463V107 SPDR GOLD TRUST	90,027.00	81,131.46	3	0.00
5,274	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	234,534.78	222,683.53	9	0.00
		385,396.58	358,468.97	14	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
35,269.56	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	35,269.56	35,269.56	2	0.00
		35,269.56	35,269.56	2	0.00
COMMON STOCK					
196	CUSIP # 001055102 AFLAC INC	10,368.40	8,941.18	0	0.00
619	CUSIP # 00206R102 AT&T INC	24,190.52	18,629.03	1	0.00
659	CUSIP # 007903107 ADVANCED MICRO DEVICES	30,221.74	12,850.15	1	0.00
420	CUSIP # 014491104 ALEXANDER & BALDWIN INC	8,803.20	7,774.94	0	0.00
13	CUSIP # 017175100 ALLEGHENY CORP	10,394.41	8,156.62	0	0.00
203	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	9,808.96	9,010.97	0	0.00
107	CUSIP # 020002101 ALLSTATE CORPORATION	12,032.15	10,728.13	1	52.00
232	CUSIP # 023139884 AMBAC FINANCIAL GROUP INC	5,004.24	4,085.16	0	0.00
132	CUSIP # 034164103 THE ANDERSONS, INC	3,336.96	4,039.41	0	23.10
685	CUSIP # 03938L203 ARCELORMITTAL	12,014.90	19,008.29	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
216	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	10,011.60	8,358.91	0	0.00
187	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	3,341.69	4,653.67	0	0.00
75	CUSIP # 04351G200 ASCENA RETAIL GROUP INC	574.88	4,237.50	0	0.00
92	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	2,536.44	3,807.71	0	0.00
223	CUSIP # 05329W102 AUTONATION INC	10,844.49	8,117.33	1	0.00
390	CUSIP # 06417N103 BANK OZK	11,896.95	9,082.82	1	0.00
58	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	13,137.00	11,735.73	1	0.00
192	CUSIP # 097793400 BONANZA CREEK ENERGY INC	4,481.28	4,160.08	0	0.00
196	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	13,941.48	8,861.11	1	0.00
81	CUSIP # 11135F101 BROADCOM INC	25,597.62	20,620.61	1	0.00
74	CUSIP # 122017106 BURLINGTON STORES INC	16,874.22	11,931.06	1	0.00
258	CUSIP # 12514G108 CDW CORP OF DELAWARE	36,852.72	20,403.88	2	0.00
189	CUSIP # 126408103 CSX CORP	13,676.04	11,645.37	1	0.00
671	CUSIP # 12653C108 CNX RESOURCES CORP	5,938.35	7,680.89	0	0.00

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262	CUSIP # 12662P108 CVR ENERGY INC	10,592.66	9,198.61	0	0.00
135	CUSIP # 126650100 CVS HEALTH CORP	10,029.15	9,905.13	0	0.00
61	CUSIP # 127190304 CACI INTERNATIONAL INC	15,249.39	8,820.50	1	0.00
198	CUSIP # 14149Y108 CARDINAL HEALTH INC	10,014.84	11,580.04	0	95.26
367	CUSIP # 14575E105 CARS.COM INC	4,484.74	7,965.77	0	0.00
69	CUSIP # 147528103 CASEYS GENERAL STORES INC	10,970.31	8,708.72	1	0.00
98	CUSIP # 150870103 CELANESE CORP SERIES A	12,065.76	10,316.18	1	0.00
41	CUSIP # 16119P108 CHARTER COMMUNICATIONS INC	19,888.28	11,927.97	1	0.00
179	CUSIP # 171340102 CHURCH & DWIGHT CO INC	12,590.86	11,502.87	1	0.00
183	CUSIP # 184496107 CLEAN HARBORS INC	15,692.25	9,275.93	1	0.00
159	CUSIP # 18538R103 CLEARWATER PAPER CORP	3,396.24	4,001.78	0	0.00
512	CUSIP # 18539C204 CLEARWAY ENERGY INC	10,214.40	8,784.85	0	0.00
77	CUSIP # 189054109 CLOROX COMPANY	11,822.58	11,549.26	1	0.00
598	CUSIP # 20030N101 COMCAST CORP	26,892.06	20,759.38	1	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
31	CUSIP # 225310101 CREDIT ACCEPTANCE CORP	13,712.23	12,078.11	1	0.00
2,276	CUSIP # 247916208 DENBURY RESOURCES INC	3,209.16	4,426.84	0	0.00
132	CUSIP # 254067101 DILLARDS INC	9,699.36	8,350.05	0	19.80
110	CUSIP # 256677105 DOLLAR GENERAL CORP	17,157.80	11,985.50	1	0.00
244	CUSIP # 277432100 EASTMAN CHEMICAL CO	19,339.44	17,917.48	1	155.76
144	CUSIP # 313148306 FEDERAL AGRIC MTG CORP	12,024.00	9,022.34	1	0.00
161	CUSIP # 337738108 FISERV INC	18,616.43	11,796.31	1	0.00
1,128	CUSIP # 345370860 FORD MOTOR COMPANY	10,490.40	11,872.23	0	0.00
267	CUSIP # 349553107 FORTIS INC	11,085.84	9,704.33	1	0.00
623	CUSIP # 35471R106 FRANKLIN STREET PROPERTIES	5,332.88	3,936.12	0	0.00
768	CUSIP # 36472T109 GANNETT CO INC	4,899.84	9,194.96	0	0.00
179	CUSIP # 368736104 GENERAC HOLDINGS INC	18,005.61	9,310.16	1	0.00
260	CUSIP # 37045V100 GENERAL MOTORS CO	9,516.00	9,160.30	0	0.00
89	CUSIP # 371532102 GENESCO INC	4,264.88	4,018.22	0	0.00

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106	CUSIP # 371559105 GENESEE & WYOMING INC CL A	11,859.28	7,885.72	1	0.00
1,702	CUSIP # 37247D106 GENWORTH FINANCIAL INC CL A	7,488.80	8,075.56	0	0.00
142	CUSIP # 375558103 GILEAD SCIENCES, INC	9,227.16	8,991.68	0	0.00
871	CUSIP # 377316104 GLATFELTER (P.H.)CO	15,939.30	11,521.12	1	0.00
119	CUSIP # 37959E102 GLOBAL LIFE INC	12,524.75	9,191.16	1	0.00
433	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	6,735.32	8,868.75	0	0.00
26	CUSIP # 384637104 GRAHAM HOLDINGS CO	16,613.74	16,841.65	1	0.00
75	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	7,500.00	5,156.74	0	0.00
556	CUSIP # 402635304 GULFPORT ENERGY CORP	1,690.24	6,912.31	0	0.00
185	CUSIP # 423452101 HELMERICH & PAYNE	8,404.55	8,836.77	0	0.00
110	CUSIP # 427866108 HERSHEY CO	16,167.80	11,652.87	1	0.00
676	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	10,721.36	9,145.46	1	78.48
172	CUSIP # 436106108 HOLLYFRONTIER CORP	8,722.12	8,785.88	0	0.00
462	CUSIP # 447011107 HUNTSMAN CORPORATION	11,161.92	9,155.27	1	0.00

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425	CUSIP # 45031U101 ISTAR INC	6,166.75	3,953.92	0	0.00
78	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	10,455.12	9,003.65	0	0.00
221	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	10,177.05	9,070.30	0	0.00
103	CUSIP # 46266C105 IQVIA HOLDINGS INC	15,914.53	11,839.93	1	0.00
489	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,154.08	7,934.65	0	0.00
154	CUSIP # 487836108 KELLOGG COMPANY	10,650.64	8,710.37	0	0.00
118	CUSIP # 497266106 KIRBY CORP	10,564.54	8,037.09	0	0.00
312	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	11,182.08	8,153.29	1	0.00
202	CUSIP # 500754106 THE KRAFT HEINZ CO	6,490.26	8,656.25	0	0.00
426	CUSIP # 501044101 KROGER COMPANY	12,349.74	11,579.53	1	0.00
768	CUSIP # 50105F105 KRONOS WORLDWIDE INC	10,291.20	9,129.45	0	0.00
65	CUSIP # 512807108 LAM RESEARCH CORPORATION	19,006.00	11,997.40	1	72.45
1,084	CUSIP # 516806106 LAREDO PETROLEUM INC	3,111.08	3,967.42	0	0.00
163	CUSIP # 530307305 LIBERTY BROADBAND C	20,497.25	12,039.91	1	0.00

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183	CUSIP # 55305B101 M/I HOMES INC	7,201.05	5,389.51	0	0.00
136	CUSIP # 56418H100 MANPOWER INC	13,205.60	11,621.93	1	0.00
106	CUSIP # 59001A102 MERITAGE HOMES CORP	6,477.66	5,148.50	0	0.00
655	CUSIP # 649604501 NEW YORK MORTGAGE TRUST INC	4,080.65	3,917.30	0	131.00
490	CUSIP # 65290C105 NEXTIER OILFIELD SOLUTIONS INC	3,283.00	4,167.49	0	0.00
115	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	13,483.75	9,195.06	1	0.00
79	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	15,336.27	11,773.46	1	0.00
170	CUSIP # 670346105 NUCOR CORPORATION	9,567.60	8,866.19	0	68.43
34	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,900.84	11,682.88	1	0.00
242	CUSIP # 67103X102 OFG BANCORP	5,713.62	4,060.56	0	16.94
381	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,522.97	7,683.01	0	0.00
401	CUSIP # 680665205 OLIN CORP	6,917.25	8,210.98	0	0.00
875	CUSIP # 684060106 ORANGE SPON ADR	12,766.25	15,170.72	1	0.00
131	CUSIP # 69327R101 PDC ENERGY INC	3,428.27	5,221.81	0	0.00

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311	CUSIP # 69351T106 PPL CORPORATION	11,158.68	8,789.98	1	124.16
480	CUSIP # 70338P100 PATTERN ENERGY GROUP INC	12,842.40	9,031.02	1	202.56
443	CUSIP # 703395103 PATTERSON COS INC	9,072.64	8,916.25	0	0.00
759	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	7,969.50	10,033.56	0	0.00
3,800	CUSIP # 708160106 J C PENNEY CO INC	4,256.00	4,351.70	0	0.00
207	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	4,614.03	3,919.45	0	97.29
220	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	11,048.40	9,068.43	1	0.00
273	CUSIP # 717081103 PFIZER INC	10,696.14	11,721.51	1	0.00
207	CUSIP # 718546104 PHILLIPS 66	23,061.87	18,273.39	1	0.00
404	CUSIP # 719405102 PHOTRONICS INC	6,367.04	4,043.25	0	0.00
100	CUSIP # 737446104 POST HOLDINGS INC	10,910.00	8,985.47	1	0.00
202	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	11,110.00	8,996.05	1	0.00
109	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	10,217.66	9,033.11	0	0.00
371	CUSIP # 75508B104 RAYONIER ADVANCED MATERIALS	1,424.64	3,996.78	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
508	CUSIP # 75605Y106 REALOGY HOLDINGS CORP	4,917.44	7,681.70	0	0.00
57	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	9,294.42	8,694.65	0	0.00
234	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	28,023.84	20,467.74	1	0.00
60	CUSIP # 761624105 REX AMERICAN RESOURCES CORP	4,917.60	4,050.17	0	0.00
144	CUSIP # 778296103 ROSS STORES INC	16,764.48	11,795.83	1	0.00
349	CUSIP # 783549108 RYDER SYSTEMS INC	18,954.19	16,922.80	1	0.00
510	CUSIP # 78454L100 SM ENERGY COMPANY	5,732.40	10,427.39	0	0.00
477	CUSIP # 78573L106 SABRA HEALTH CARE REIT INC	10,179.18	7,700.78	0	0.00
410	CUSIP # 78573M104 SABRE CORP	9,200.40	8,721.73	0	0.00
105	CUSIP # 811904101 SEACOR HOLDINGS INC	4,530.75	3,976.17	0	0.00
667	CUSIP # 81721M109 SENIOR HOUSING PROP TRUST	5,629.48	7,627.59	0	0.00
333	CUSIP # 829226109 SINCLAIR BROADCAST GROUP A	11,102.22	8,985.00	1	0.00
94	CUSIP # 832696405 JM SMUCKER CO	9,788.22	8,796.58	0	0.00
4,713	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	11,405.46	17,131.03	1	0.00

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232	CUSIP # 847215100 SPARTANNASH CO	3,303.68	4,006.96	0	0.00
380	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	7,353.00	8,837.21	0	0.00
185	CUSIP # 855244109 STARBUCKS CORP	16,265.20	11,979.89	1	0.00
115	CUSIP # 868157306 SUPERIOR ENERGY SERVICES INC	576.15	3,924.84	0	0.00
141	CUSIP # 871829107 SYSCO CORPORATION	12,061.14	8,777.97	1	0.00
201	CUSIP # 872540109 TJX COMPANIES INC	12,273.06	9,038.61	1	0.00
186	CUSIP # 872590104 T-MOBILE US INC	14,586.12	12,061.48	1	0.00
707	CUSIP # 87265H109 TRI POINTE GROUP INC	11,015.06	8,138.91	1	0.00
406	CUSIP # 87305R109 TTM TECHNOLOGIES	6,110.30	4,050.10	0	0.00
136	CUSIP # 87612E106 TARGET CORPORATION	17,436.56	9,298.43	1	0.00
515	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	13,096.45	15,252.71	1	0.00
236	CUSIP # 889478103 TOLL BROTHERS INC	9,324.36	7,925.56	0	0.00
431	CUSIP # 896522109 TRINITY INDUSTRIES, INC	9,546.65	8,986.87	0	0.00
168	CUSIP # 902494103 TYSON FOODS INC CL A	15,294.72	9,094.63	1	0.00

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168	CUSIP # 902681105 UGI CORPORATION	7,586.88	8,212.66	0	52.65
49	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	12,403.86	12,111.75	1	0.00
86	CUSIP # 907818108 UNION PACIFIC CORP	15,547.94	11,864.90	1	0.00
263	CUSIP # 909218109 UNIT CORPORATION	182.94	5,205.78	0	0.00
172	CUSIP # 911684108 US CELLULAR	6,231.56	8,835.84	0	0.00
429	CUSIP # 912909108 UNITED STATES STEEL CORP	4,894.89	7,854.94	0	0.00
161	CUSIP # 913456109 UNIVERSAL CORPORATION	9,186.66	8,732.58	0	0.00
76	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	10,902.96	8,967.86	1	0.00
240	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	22,476.00	18,080.67	1	0.00
372	CUSIP # 92343V104 VERIZON COMMUNICATIONS	22,840.80	20,780.59	1	0.00
73	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,983.35	12,059.92	1	0.00
90	CUSIP # 92826C839 VISA INC CL A	16,911.00	12,082.11	1	0.00
129	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	7,605.84	8,682.00	0	0.00
134	CUSIP # 94106L109 WASTE MANAGEMENT INC	15,270.64	11,916.88	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
563	CUSIP # 95058W100 WENDY'S COMPANY	12,504.23	8,873.18	1	0.00
253	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	10,671.54	8,807.10	0	0.00
75	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	19,158.00	11,813.29	1	0.00
		1,696,579.69	1,451,189.32	79	1,189.88
FOREIGN STOCK					
223	CUSIP # 05534B760 BCE INC	10,336.05	10,525.70	0	130.06
2,674	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	14,920.92	16,531.79	1	0.00
3,173.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	13,136.97	15,437.79	1	0.00
1,869	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	17,792.88	18,695.40	1	0.00
434	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	18,427.64	13,790.37	1	290.56
93	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	15,500.31	13,837.04	1	0.00
587	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	18,989.45	14,514.36	1	161.56
296	CUSIP # 16941M109 CHINA MOBILE LTD	12,511.92	15,182.88	1	0.00
1,332	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	12,467.52	15,406.82	1	0.00

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449	CUSIP # 26874R108 ENI SPA (ADR)	13,901.04	14,922.54	1	0.00
534	CUSIP # 438128308 HONDA MOTORS LTD ADR	15,117.54	15,607.11	1	0.00
1,326	CUSIP # 456837103 ING GROEP NV ADR	15,978.30	14,230.84	1	0.00
963	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	11,392.29	17,044.50	1	0.00
5,526	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	18,291.06	16,877.79	1	0.00
2,917	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	15,839.31	16,379.74	1	0.00
4,651	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	14,371.59	16,699.76	1	0.00
291	CUSIP # 636274409 NATIONAL GRID PLC ADR	18,236.97	14,282.21	1	297.10
258	CUSIP # 693483109 POSCO ADR	13,059.96	18,832.66	1	0.00
1,081	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	17,231.14	12,318.70	1	88.45
2,155	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	15,968.55	15,772.71	1	0.00
269	CUSIP # 89151E109 TOTAL SA SPON ADR	14,875.70	12,589.98	1	0.00
121	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	17,005.34	15,460.87	1	0.00
513	CUSIP # G0129K104 AIRCASLE LTD	16,421.13	10,666.36	1	0.00

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106	CUSIP # G0177J108 ALLERGAN PLC	20,264.02	14,498.99	1	0.00
382	CUSIP # G4474Y214 JANUS HENDERSON GRP PLC	9,339.90	7,926.97	0	0.00
475	CUSIP # G5785G107 MALLINCKRODT PLC	1,657.75	7,707.45	0	0.00
977	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	14,352.13	17,565.94	1	0.00
		397,387.38	393,307.27	19	967.73
PARTNERSHIPS					
457	CUSIP # 29273V100 ENERGY TRANSFER LP	5,863.31	11,078.02	0	0.00
		5,863.31	11,078.02	0	0.00



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METLIFE STABLE VALUE 32956 FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
747,116.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	747,116.72	747,116.72	3	0.00
		747,116.72	747,116.72	3	0.00
INSURANCE POLICIES/ANNUITIES					
183,026.998	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	20,732,566.23	20,422,160.87	97	0.00
		20,732,566.23	20,422,160.87	97	0.00



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HB&T BLACKROCK LARGE CAP EQUITY
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Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
530,550.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	530,550.25	530,550.25	1	0.00
		530,550.25	530,550.25	1	0.00
COMMON TRUST FUNDS - EQUITY					
2,590,853.065	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	70,309,534.14	56,675,434.84	99	0.00
		70,309,534.14	56,675,434.84	99	0.00



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HB&T BLACKROCK MID CAP EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
90,534.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,534.70	90,534.70	0	0.00
		90,534.70	90,534.70	0	0.00
COMMON TRUST FUNDS - EQUITY					
191,271.722	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	19,006,614.02	16,654,380.43	100	0.00
		19,006,614.02	16,654,380.43	100	0.00



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HB&T BLACKROCK MSCI ACWI EX-US
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Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
34,829.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	34,829.75	34,829.75	0	0.00
		34,829.75	34,829.75	0	0.00
COMMON TRUST FUNDS - EQUITY					
616,285.465	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	7,773,886.48	6,680,553.98	100	0.00
		7,773,886.48	6,680,553.98	100	0.00



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HB&T BLACKROCK SMALL CAP EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
61,621.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	61,621.59	61,621.59	0	0.00
		61,621.59	61,621.59	0	0.00
COMMON TRUST FUNDS - EQUITY					
299,311.614	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	15,559,624.46	13,621,488.42	100	0.00
		15,559,624.46	13,621,488.42	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
280,640.2	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,182,123.10	3,043,337.68	99	0.00
16,044.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,044.04	16,044.04	1	0.00
		3,198,167.14	3,059,381.72	100	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2019 through 12/31/2019
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,301,434.87	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	15,849,072.97	14,554,557.92	99	0.00
218,113.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	218,113.41	218,113.41	1	0.00
		16,067,186.38	14,772,671.33	100	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2019 through 12/31/2019
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,358,294.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,358,294.17	2,358,294.17	5	0.00
		2,358,294.17	2,358,294.17	5	0.00
INSURANCE POLICIES/ANNUITIES					
3,693,101.287	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	47,759,185.84	44,680,355.85	95	0.00
		47,759,185.84	44,680,355.85	95	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2019 through 12/31/2019
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,348,033.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,348,033.42	1,348,033.42	3	1,858.53
		1,348,033.42	1,348,033.42	3	1,858.53
COMMON STOCK					
1,280	CUSIP # 02079K305 ALPHABET INC	1,714,419.20	1,491,028.67	4	0.00
3,260	CUSIP # 032095101 AMPHENOL CORP CL A	352,829.80	319,853.59	1	905.00
6,090	CUSIP # 037833100 APPLE INC	1,788,328.50	1,276,103.76	5	0.00
9,570	CUSIP # 075887109 BECTON DICKINSON AND CO	2,602,752.90	2,442,658.63	7	0.00
6,340	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	783,243.60	831,659.25	2	3,358.80
17,860	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,107,677.20	1,162,978.39	3	0.00
3,060	CUSIP # 278865100 ECOLAB INC	590,549.40	608,245.01	2	1,532.20
10,860	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	828,183.60	717,409.98	2	0.00
19,810	CUSIP # 370334104 GENERAL MILLS INC	1,061,023.60	1,061,165.64	3	0.00
3,750	CUSIP # 461202103 INTUIT INC	982,237.50	1,002,688.11	3	0.00

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XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,270	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,227,434.90	1,979,043.95	6	0.00
2,390	CUSIP # 57636Q104 MASTERCARD INC	713,630.10	663,946.06	2	0.00
16,550	CUSIP # 594918104 MICROSOFT CORPORATION	2,609,935.00	2,292,725.77	7	0.00
13,040	CUSIP # 654106103 NIKE INC CLASS B	1,321,082.40	1,157,628.58	3	2,646.00
12,900	CUSIP # 681919106 OMNICOM GROUP INC	1,045,158.00	1,024,119.69	3	8,385.00
23,800	CUSIP # 68389X105 ORACLE CORP	1,260,924.00	1,369,775.67	3	0.00
18,170	CUSIP # 713448108 PEPSICO INC	2,483,293.90	2,379,767.69	6	17,056.30
34,920	CUSIP # 717081103 PFIZER INC	1,368,165.60	1,442,328.21	4	0.00
2,390	CUSIP # 742718109 PROCTER & GAMBLE CO	298,511.00	272,923.90	1	0.00
4,730	CUSIP # 863667101 STRYKER CORP	993,016.20	985,913.56	3	2,719.75
9,140	CUSIP # 872540109 TJX COMPANIES INC	558,088.40	498,191.90	1	0.00
5,100	CUSIP # 882508104 TEXAS INSTRUMENTS INC	654,279.00	620,299.42	2	0.00
11,640	CUSIP # 88579Y101 3M COMPANY	2,053,528.80	2,024,433.05	5	0.00
10,370	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,213,912.20	1,118,534.14	3	0.00

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XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,290	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	2,289,830.40	2,047,447.69	6	0.00
5,780	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,699,204.40	1,474,033.51	4	0.00
12,920	CUSIP # 918204108 VF CORP	1,287,607.20	1,148,928.00	3	0.00
690	CUSIP # 941848103 WATERS CORPORATION	161,218.50	151,152.12	0	0.00
		36,050,065.30	33,564,983.94	92	36,603.05
	FOREIGN STOCK				
7,640	CUSIP # G1151C101 ACCENTURE PLC	1,608,754.80	1,479,897.35	4	0.00
		1,608,754.80	1,479,897.35	4	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
17.980 BLACKROCK LIQ TREAS TR INSTL	100.0000	17.98	9.70	17.98		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	17.98	9.70	17.98	2.65	0.00
PAYABLE FOR TRUSTEE FEES		-23.54	0.00	-23.54		0.00
		-23.54	0.00	-23.54	-3.47	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-309.37	0.00	-309.37		0.00
		-309.37	0.00	-309.37	-45.57	0.00
PAYABLE FOR CUSTODIAN FEES		-750.00	0.00	-750.00		0.00
		-750.00	0.00	-750.00	-110.48	0.00
REBATE RECEIVABLE		1,622.01	0.00	1,622.01		0.00
		1,622.01	0.00	1,622.01	238.93	0.00
CASH		-0.37	0.00	-0.37		0.00
		-0.37	0.00	-0.37	-0.05	0.00
RECEIVABLE FOR INVESTMENTS SOLD		122.15	0.00	122.15		0.00
		122.15	0.00	122.15	17.99	0.00
SUBTOTAL U.S. DOLLAR		678.86	9.70	678.86		0.00
		678.86	9.70	678.86	100.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		678.86	9.70	678.86		0.00
		678.86	9.70	678.86	100.00	0.00



Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS		678.86	9.70	678.86	100.00	0.00
TOTAL ASSETS - BASE:		678.86	9.70	678.86	100.00	0.00
NET ASSETS - BASE:				688.56		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
0.000 BLACKROCK LIQ TREAS TR INSTL	0.0000	0.00	27.52	0.00		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	0.0000	0.00	27.52	0.00	0.00	0.00
REBATE RECEIVABLE		1,871.76	0.00	1,871.76		0.00
		1,871.76	0.00	1,871.76	1,995.48	0.00
PAYABLE FOR CUSTODIAN FEES		-750.00	0.00	-750.00		0.00
		-750.00	0.00	-750.00	-799.57	0.00
CASH		-928.32	0.00	-928.32		0.00
		-928.32	0.00	-928.32	-989.68	0.00
PAYABLE FOR TRUSTEE FEES		-6.15	0.00	-6.15		0.00
		-6.15	0.00	-6.15	-6.56	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-93.49	0.00	-93.49		0.00
		-93.49	0.00	-93.49	-99.67	0.00
SUBTOTAL U.S. DOLLAR		93.80	27.52	93.80		0.00
		93.80	27.52	93.80	100.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		93.80	27.52	93.80		0.00
		93.80	27.52	93.80	100.00	0.00
TOTAL CASH & CASH EQUIVALENTS		93.80	27.52	93.80	100.00	0.00



Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		93.80	27.52	93.80	100.00	0.00
NET ASSETS - BASE:				121.32		



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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
56,840.19	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	56,840.19	56,840.19	2	0.00
		56,840.19	56,840.19	2	0.00
COMMON STOCK					
82	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,109.42	4,619.96	0	0.00
42	CUSIP # 00215F107 ATN INTERNATIONAL INC	2,326.38	2,829.73	0	7.14
22	CUSIP # 002474104 AZZ INC	1,010.90	939.84	0	0.00
28	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	1,197.84	1,208.48	0	0.00
115	CUSIP # 004498101 ACI WORLDWIDE INC	4,356.78	3,860.78	0	0.00
226	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	7,903.22	10,523.22	0	0.00
74	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	11,851.84	11,622.08	0	4.44
22	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	1,566.40	1,416.58	0	0.00
341	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	29,090.71	26,549.65	1	61.38
120	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	28,198.80	26,473.89	1	139.20

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	6,651.26	6,494.01	0	0.00
11	CUSIP # 011311107 ALAMO GROUP INC	1,381.05	1,285.35	0	0.00
16	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	1,730.40	2,131.28	0	0.00
49	CUSIP # 023436108 AMEDISYS INC	8,179.08	6,014.79	0	0.00
26	CUSIP # 031100100 AMETEK INC	2,593.24	2,574.00	0	0.00
73	CUSIP # 035255108 ANIKA THERAPEUTICS INC	3,785.05	4,365.13	0	0.00
30	CUSIP # 039380407 ARCH COAL INC - A	2,152.20	2,812.48	0	0.00
28	CUSIP # 04247X102 ARMSTRONG WORLD INDUSTRIES INC	2,631.16	2,508.41	0	0.00
225	CUSIP # 053015103 AUTO DATA PROCESSING INC.	38,362.50	32,660.53	1	204.75
25	CUSIP # 053332102 AUTOZONE INC	29,782.75	25,552.53	1	0.00
9	CUSIP # 05338G106 AVALARA INC	659.25	657.74	0	0.00
21	CUSIP # 068463108 BARRETT BUSINESS SERVICES INC	1,899.66	1,676.05	0	0.00
243	CUSIP # 071813109 BAXTER INTERNATIONAL INC	20,319.66	20,285.37	1	53.46
17	CUSIP # 08180D106 BENEFITFOCUS INC	372.98	741.78	0	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
300	CUSIP # 086516101 BEST BUY INC	26,340.00	22,084.10	1	150.00
176	CUSIP # 090931106 BIOSPECIFICS TECHNOLOGIES	10,021.44	10,295.60	0	0.00
91	CUSIP # 09239B109 BLACKLINE INC	4,691.96	4,641.49	0	0.00
510	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	36,276.30	31,716.65	1	0.00
216	CUSIP # 10316T104 BOX INC - CLASS A	3,624.48	3,536.75	0	0.00
169	CUSIP # 104674106 BRADY CORP CL A	9,676.94	8,104.92	0	0.00
51	CUSIP # 10921T101 BRIGHTCOVE INC	443.19	600.99	0	0.00
158	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	10,142.02	8,001.01	0	0.00
267	CUSIP # 116794108 BRUKER CORP	13,608.99	11,385.51	0	0.00
134	CUSIP # 124805102 CBIZ INC	3,612.64	3,059.58	0	0.00
342	CUSIP # 12514G108 CDW CORP OF DELAWARE	48,851.28	38,769.58	2	0.00
262	CUSIP # 126402106 CSW INDUSTRIALS INC	20,174.00	16,526.08	1	0.00
205	CUSIP # 126408103 CSX CORP	14,833.80	14,553.44	1	0.00
55	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	3,814.80	3,696.46	0	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
118	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	5,733.62	4,629.02	0	0.00
111	CUSIP # 141788109 CARGURUS INC	3,904.98	4,255.55	0	0.00
409	CUSIP # 142339100 CARLISLE COMPANIES INC	66,192.56	57,498.37	2	0.00
48	CUSIP # 146229109 CARTERS INC	5,248.32	4,883.20	0	0.00
755	CUSIP # 14888U101 CATALYST PHARMACEUTICALS INC	2,831.25	4,174.64	0	0.00
264	CUSIP # 159179100 CHANNELADVISOR CORP	2,386.56	2,347.07	0	0.00
31	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,735.56	4,334.38	0	0.00
94	CUSIP # 16115Q308 CHART INDUSTRIES INC	6,344.06	6,801.45	0	0.00
37	CUSIP # 16359R103 CHEMED CORP	16,252.62	14,230.52	1	0.00
79	CUSIP # 166764100 CHEVRON CORP	9,520.29	9,525.34	0	0.00
733	CUSIP # 171779309 CIENA CORP	31,291.77	28,738.16	1	0.00
211	CUSIP # 172755100 CIRRUS LOGIC INC	17,388.51	12,883.00	1	0.00
594	CUSIP # 17275R102 CISCO SYSTEMS INC	28,488.24	29,597.98	1	0.00
99	CUSIP # 172908105 CINTAS CORP	26,638.92	22,308.73	1	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22	CUSIP # 177376100 CITRIX SYSTEMS INC	2,439.80	2,285.34	0	0.00
33	CUSIP # 191216100 COCA-COLA CO	1,826.55	1,792.89	0	0.00
40	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,480.80	2,411.20	0	0.00
223	CUSIP # 19249H103 COHERUS BIOSCIENCES INC	4,015.12	4,672.14	0	0.00
500	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	50,095.00	48,100.98	2	0.00
26	CUSIP # 204166102 COMMVault SYSTEMS INC	1,160.64	1,610.17	0	0.00
56	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	1,478.40	1,575.42	0	0.00
7	CUSIP # 216648402 COOPER COMPANIES, INC	2,249.03	2,090.27	0	0.00
32	CUSIP # 217204106 COPART INC	2,910.08	2,412.54	0	0.00
12	CUSIP # 22160K105 COSTCO WHOLESALE CORP	3,527.04	3,262.03	0	0.00
47	CUSIP # 224399105 CRANE CO	4,059.86	3,882.44	0	0.00
630	CUSIP # 227046109 CROCS INC	26,390.70	17,542.67	1	0.00
26	CUSIP # 231021106 CUMMINS INC	4,652.96	4,116.64	0	0.00
295	CUSIP # 23291C103 DMC GLOBAL INC	13,257.30	17,008.84	0	36.88

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
142	CUSIP # 23331A109 D R HORTON INC	7,490.50	6,655.68	0	0.00
200	CUSIP # 243537107 DECKERS OUTDOOR CORP	33,772.00	23,280.11	1	0.00
354	CUSIP # 24906P109 DENTSPLY SIRONA INC	20,032.86	19,384.20	1	35.40
42	CUSIP # 252131107 DEXCOM INC	9,187.08	5,783.58	0	0.00
24	CUSIP # 257554105 DOMO INC	521.28	581.72	0	0.00
71	CUSIP # 25960R105 DOUGLAS DYNAMICS INC	3,905.00	3,049.24	0	0.00
271	CUSIP # 260003108 DOVER CORPORATION	31,235.46	25,964.50	1	0.00
81	CUSIP # 262037104 DRIL QUIP INC	3,799.71	3,661.52	0	0.00
124	CUSIP # 26856L103 ELF BEAUTY INC	2,000.12	2,058.40	0	0.00
60	CUSIP # 278642103 EBAY INC	2,166.60	2,381.53	0	0.00
22	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	5,132.38	5,006.20	0	0.00
106	CUSIP # 28225C806 EGAIN CORP	839.52	1,063.10	0	0.00
471	CUSIP # 293389102 ENNIS INC	10,197.15	9,391.57	0	0.00
296	CUSIP # 29355A107 ENPHASE ENERGY INC	7,734.48	5,917.05	0	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 29414B104 EPAM SYSTEMS INC	3,394.56	3,027.36	0	0.00
39	CUSIP # 298736109 EURONET WORLDWIDE INC	6,144.84	5,655.69	0	0.00
68	CUSIP # 29978A104 EVERBRIDGE INC	5,309.44	5,115.15	0	0.00
310	CUSIP # 30040P103 EVERTEC INC	10,552.40	9,710.32	0	0.00
55	CUSIP # 30041R108 EVERQUOTE INC - CLASS A	1,889.25	1,472.00	0	0.00
58	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	4,028.68	4,051.26	0	0.00
253	CUSIP # 30212P303 EXPEDIA INC	27,359.42	32,492.57	1	0.00
186	CUSIP # 30212W100 EXP WORLD HOLDINGS INC	2,107.38	1,786.43	0	0.00
45	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,510.90	3,339.45	0	0.00
13	CUSIP # 30214U102 EXPONENT INC	897.13	916.20	0	0.00
64	CUSIP # 302941109 FTI CONSULTING	7,082.24	6,807.41	0	0.00
9	CUSIP # 303250104 FAIR ISAAC CORP	3,372.12	2,780.55	0	0.00
139	CUSIP # 311900104 FASTENAL COMPANY	5,136.05	4,509.74	0	0.00
441	CUSIP # 313855108 FEDERAL SIGNAL CORP	14,222.25	11,798.91	0	0.00

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33	CUSIP # 33829M101 FIVE BELOW INC	4,219.38	3,733.13	0	0.00
55	CUSIP # 338307101 FIVE9 INC	3,606.90	2,783.37	0	0.00
6	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	1,726.32	1,730.70	0	0.00
342	CUSIP # 343498101 FLOWERS FOODS INC	7,435.08	7,878.29	0	0.00
76	CUSIP # 34354P105 FLOWSERVE CORP	3,782.52	3,844.40	0	14.44
199	CUSIP # 346375108 FORMFACTOR INC	5,168.03	4,524.23	0	0.00
67	CUSIP # 34959E109 FORTINET INC	7,152.92	5,241.55	0	0.00
28	CUSIP # 368736104 GENERAC HOLDINGS INC	2,816.52	1,722.28	0	0.00
172	CUSIP # 372460105 GENUINE PARTS CO	18,271.56	17,627.06	1	131.15
55	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	2,774.20	2,941.95	0	0.00
64	CUSIP # 37940X102 GLOBAL PAYMENTS INC	11,683.84	10,092.09	0	0.00
283	CUSIP # 38268T103 GOPRO INC-CLASS A	1,228.22	1,556.12	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,472.93	4,814.53	0	0.00
108	CUSIP # 40425J101 HMS HOLDINGS CP	3,196.80	3,281.88	0	0.00

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553	CUSIP # 40434L105 HP INC	11,364.15	12,058.96	0	97.44
84	CUSIP # 405024100 HAEMONETICS CORP	9,651.60	9,547.06	0	0.00
56	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	992.88	1,087.52	0	0.00
58	CUSIP # 427866108 HERSHEY CO	8,524.84	8,719.80	0	0.00
42	CUSIP # 436440101 HOLOGIC INC	2,192.82	2,037.34	0	0.00
26	CUSIP # 437076102 HOME DEPOT INC	5,677.88	4,784.61	0	0.00
138	CUSIP # 438516106 HONEYWELL INTERNATIONAL	24,426.00	23,325.22	1	0.00
34	CUSIP # 443320106 HUB GROUP INC CL A	1,743.86	1,538.71	0	0.00
20	CUSIP # 443573100 HUBSPOT INC	3,170.00	2,370.94	0	0.00
285	CUSIP # 45073V108 ITT INC	21,064.35	17,767.35	1	0.00
87	CUSIP # 453204109 IMPINJ INC	2,249.82	3,124.17	0	0.00
42	CUSIP # 45768S105 INNOSPEC INC	4,344.48	3,732.26	0	0.00
32	CUSIP # 45772F107 INPHI CORP	2,368.64	1,930.50	0	0.00
49	CUSIP # 45778Q107 INSPERITY INC	4,215.96	5,501.80	0	0.00

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17	CUSIP # 45781U103 INSTRUCTURE INC	819.57	791.55	0	0.00
166	CUSIP # 458140100 INTEL CORPORATION	9,935.10	8,221.77	0	0.00
31	CUSIP # 461202103 INTUIT INC	8,119.83	7,291.18	0	0.00
105	CUSIP # 462726100 I ROBOT CORP	5,316.15	9,995.23	0	0.00
260	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	23,355.80	21,556.42	1	0.00
139	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	15,659.74	14,784.31	1	0.00
179	CUSIP # 48123V102 J2 GLOBAL INC	16,774.09	15,584.86	1	0.00
49	CUSIP # 48273U102 K12 INC	997.15	1,477.87	0	0.00
33	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	5,054.28	4,936.68	0	13.20
104	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	10,673.52	8,475.63	0	0.00
18	CUSIP # 494368103 KIMBERLY-CLARK CORP	2,475.90	2,451.88	0	18.54
223	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,992.32	7,438.31	0	0.00
214	CUSIP # 49926D109 KNOWLES CORP	4,526.10	4,270.88	0	0.00
10	CUSIP # 50187A107 LHC GROUP LLC	1,377.60	1,056.90	0	0.00

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363	CUSIP # 505336107 LA-Z BOY INC	11,427.24	11,997.47	0	0.00
41	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,668.67	4,207.67	0	0.00
475	CUSIP # 518415104 LATTICE SEMICONDUCTOR CORP	9,091.50	8,727.54	0	0.00
210	CUSIP # 518439104 LAUDER ESTEE COMPANIES	43,373.40	31,301.80	1	0.00
89	CUSIP # 520776105 LAWSON PRODUCTS INC	4,636.90	3,113.46	0	0.00
101	CUSIP # 525327102 LEIDOS HOLDINGS INC	9,886.89	8,045.70	0	0.00
34	CUSIP # 525558201 LEMAITRE VASCULAR INC	1,222.30	1,195.78	0	0.00
70	CUSIP # 532457108 LILLY ELI & COMPANY	9,200.10	7,861.24	0	0.00
131	CUSIP # 54142L109 LOGMEIN INC	11,231.94	8,703.77	0	0.00
83	CUSIP # 548661107 LOWES COS INC	9,940.08	9,544.90	0	0.00
20	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	1,586.00	1,480.00	0	0.00
29	CUSIP # 55303J106 MGP INGREDIENTS INC	1,405.05	2,046.69	0	0.00
36	CUSIP # 556269108 STEVEN MADDEN LTD	1,548.36	1,495.80	0	0.00
65	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	18,176.60	17,257.11	1	0.00

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32	CUSIP # 574795100 MASIMO CORPORATION	5,057.92	4,568.43	0	0.00
115	CUSIP # 576690101 MATERION CORP	6,836.75	6,959.06	0	0.00
97	CUSIP # 577933104 MAXIMUS INC	7,215.83	7,109.09	0	0.00
106	CUSIP # 58470H101 MEDIFAST INC	11,615.48	13,737.68	0	119.78
69	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	5,800.14	5,032.87	0	0.00
1,569	CUSIP # 58513U101 THE MEET GROUP INC	7,860.69	7,737.73	0	0.00
116	CUSIP # 58933Y105 MERCK & CO INC	10,550.20	10,000.42	0	70.76
38	CUSIP # 589378108 MERCURY SYSTEMS INC	2,626.18	2,701.34	0	0.00
67	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	2,091.74	3,424.25	0	0.00
232	CUSIP # 594918104 MICROSOFT CORPORATION	36,586.40	26,246.16	1	0.00
675	CUSIP # 600544100 HERMAN MILLER INC	28,113.75	27,249.74	1	151.83
100	CUSIP # 607525102 MODEL N INC	3,507.00	2,842.44	0	0.00
33	CUSIP # 615369105 MOODYS CORP	7,834.53	7,338.21	0	0.00
5	CUSIP # 62944T105 NVR INC	19,042.05	18,120.27	1	0.00

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1,626	CUSIP # 64051T100 NEOPHOTONICS CORP	14,341.32	11,606.96	0	0.00
296	CUSIP # 64110D104 NETAPP INC	18,426.00	18,718.69	1	0.00
20	CUSIP # 64829B100 NEW RELIC INC	1,314.20	1,795.02	0	0.00
370	CUSIP # 65343C102 NEXTGEN HEALTHCARE INC	5,945.90	7,124.18	0	0.00
127	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	24,654.51	24,509.53	1	0.00
352	CUSIP # 67018T105 NU SKIN ENTERPRISES	14,424.96	17,499.53	0	0.00
83	CUSIP # 670346105 NUCOR CORPORATION	4,671.24	4,806.21	0	33.41
91	CUSIP # 67066G104 NVIDIA CORP	21,412.30	15,697.37	1	0.00
139	CUSIP # 670704105 NUVASIVE INC	10,750.26	9,292.77	0	0.00
29	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	12,709.54	10,600.34	0	0.00
98	CUSIP # 671044105 OSI SYSTEMS INC	9,872.52	10,627.02	0	0.00
157	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	2,560.67	2,828.82	0	0.00
43	CUSIP # 679295105 OKTA INC	4,960.91	4,341.52	0	0.00
42	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	2,743.02	2,817.70	0	0.00

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79	CUSIP # 68213N109 OMNICELL INC	6,455.88	6,123.62	0	0.00
220	CUSIP # 682189105 ON SEMICONDUCTOR CORP	5,363.60	4,768.72	0	0.00
783	CUSIP # 68243Q106 1-800-FLOWERS.COM INC CL A	11,353.50	14,430.52	0	0.00
78	CUSIP # 683416101 OOMA INC	1,031.94	1,094.34	0	0.00
204	CUSIP # 68389X105 ORACLE CORP	10,807.92	11,303.14	0	0.00
605	CUSIP # 688239201 OSHKOSH CORPORATION	57,263.25	45,937.61	2	0.00
33	CUSIP # 693506107 PPG INDUSTRIES INC	4,405.17	3,875.00	0	0.00
98	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	10,892.70	10,202.79	0	0.00
49	CUSIP # 695156109 PACKAGING CORP OF AMERICA	5,487.51	4,847.45	0	38.71
10	CUSIP # 697435105 PALO ALTO NETWORKS INC	2,312.50	2,020.44	0	0.00
89	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	18,317.98	14,905.55	1	0.00
16	CUSIP # 70432V102 PAYCOM SOFTWARE INC	4,236.16	3,558.40	0	0.00
16	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,730.72	1,746.12	0	0.00
960	CUSIP # 71375U101 PERFICIENT INC	44,227.20	31,948.56	2	0.00

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22	CUSIP # 714046109 PERKINELMER INC	2,136.20	2,115.65	0	0.00
94	CUSIP # 718546104 PHILLIPS 66	10,472.54	9,336.61	0	0.00
120	CUSIP # 719405102 PHOTRONICS INC	1,891.20	1,303.20	0	0.00
53	CUSIP # 72703H101 PLANET FITNESS INC - CL A	3,958.04	3,765.51	0	0.00
71	CUSIP # 739276103 POWER INTEGRATIONS INC	7,022.61	6,601.24	0	0.00
80	CUSIP # 74051N102 PREMIER INC-CLASS A	3,030.40	2,840.80	0	0.00
336	CUSIP # 742718109 PROCTER & GAMBLE CO	41,966.40	36,802.87	1	0.00
268	CUSIP # 743312100 PROGRESS SOFTWARE CORP	11,135.40	10,927.97	0	0.00
165	CUSIP # 74347M108 PROPETRO HOLDING CORP	1,856.25	3,165.73	0	0.00
49	CUSIP # 74736K101 QORVO INC	5,695.27	4,943.96	0	0.00
90	CUSIP # 74758T303 QUALYS INC	7,503.30	7,401.55	0	0.00
152	CUSIP # 751212101 RALPH LAUREN CORP	17,817.44	16,611.78	1	104.50
96	CUSIP # 753422104 RAPID7 INC	5,377.92	4,943.91	0	0.00
52	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	6,227.52	6,157.16	0	0.00

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28	CUSIP # 759916109 REPLIGEN CORP	2,590.00	2,381.28	0	0.00
17	CUSIP # 76680R206 RINGCENTRAL INC CL A	2,867.39	2,609.81	0	0.00
49	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,094.35	2,857.19	0	0.00
28	CUSIP # 776696106 ROPER INDUSTRIES INC	9,918.44	9,241.64	0	0.00
121	CUSIP # 777780107 ROSETTA STONE INC	2,194.94	2,780.47	0	0.00
22	CUSIP # 778296103 ROSS STORES INC	2,561.24	2,566.30	0	0.00
63	CUSIP # 78409V104 S&P GLOBAL INC	17,202.15	16,060.29	1	0.00
30	CUSIP # 784635104 SPX CORPORATION	1,526.40	1,435.20	0	0.00
227	CUSIP # 78463M107 SPS COMMERCE INC	12,580.34	10,753.49	0	0.00
38	CUSIP # 78709Y105 SAIA INC	3,538.56	2,384.85	0	0.00
10	CUSIP # 79466L302 SALESFORCE.COM INC	1,626.40	1,507.12	0	0.00
87	CUSIP # 806407102 HENRY SCHEIN INC	5,804.64	5,836.82	0	0.00
236	CUSIP # 81374A105 SECUREWORKS CORP - A	3,931.76	3,895.77	0	0.00
25	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	14,588.50	14,566.19	1	0.00

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688	CUSIP # 830566105 SKECHERS USA INC	29,714.72	23,549.53	1	0.00
141	CUSIP # 830830105 SKYLINE CHAMPION CORP	4,469.70	4,126.05	0	0.00
502	CUSIP # 835495102 SONOCO PRODUCTS	30,983.44	30,369.94	1	0.00
43	CUSIP # 854502101 STANLEY BLACK & DECKER INC	7,126.82	5,810.79	0	0.00
42	CUSIP # 860897107 STITCH FIX INC CL A	1,077.72	980.48	0	0.00
236	CUSIP # 863667101 STRYKER CORP	49,545.84	44,236.33	2	135.70
12	CUSIP # 871607107 SYNOPSYS INC	1,670.40	1,666.00	0	0.00
16	CUSIP # 875372203 TANDEM DIABETES CARE INC	953.76	1,108.00	0	0.00
188	CUSIP # 87612E106 TARGET CORPORATION	24,103.48	21,810.04	1	0.00
84	CUSIP # 88025T102 TENABLE HOLDINGS INC	2,012.64	1,984.04	0	0.00
575	CUSIP # 880770102 TERADYNE INC	39,209.25	33,520.52	1	0.00
25	CUSIP # 88162G103 TETRA TECH INC	2,154.00	1,710.96	0	0.00
14	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,796.06	1,508.70	0	0.00
87	CUSIP # 883203101 TEXTRON, INC	3,880.20	4,390.87	0	1.74

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55	CUSIP # 89055F103 TOPBUILD CORP	5,669.40	6,058.45	0	0.00
381	CUSIP # 892356106 TRACTOR SUPPLY	35,600.64	35,472.56	1	0.00
159	CUSIP # 896215209 TRIMAS CORP	4,994.19	4,892.11	0	0.00
24	CUSIP # 896288107 TRINET GROUP INC	1,358.64	1,560.88	0	0.00
41	CUSIP # 902104108 II-VI INC	1,380.47	1,488.72	0	0.00
160	CUSIP # 90337L108 US PHYSICAL THERAPY	18,296.00	18,821.06	1	0.00
20	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,062.80	6,478.24	0	0.00
290	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	6,264.00	5,762.38	0	0.00
751	CUSIP # 904311206 UNDER ARMOUR INC - CLASS C	14,404.18	14,963.83	0	0.00
6	CUSIP # 904708104 UNIFIRST CORP	1,211.88	1,160.80	0	1.50
109	CUSIP # 907818108 UNION PACIFIC CORP	19,706.11	18,185.58	1	0.00
266	CUSIP # 913483103 UNIVERSAL ELECTRONICS INC	13,901.16	12,687.09	0	0.00
122	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,819.40	5,724.62	0	0.00
112	CUSIP # 92047W101 VALVOLINE INC	2,397.92	2,411.36	0	0.00

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15	CUSIP # 922280102 VARONIS SYSTEMS INC	1,165.65	921.03	0	0.00
57	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	8,017.62	7,309.05	0	0.00
406	CUSIP # 92343X100 VERINT SYSTEMS INC	22,476.16	22,671.08	1	0.00
127	CUSIP # 92346J108 VERICEL CORP	2,209.80	2,233.90	0	0.00
632	CUSIP # 925550105 VIAVI SOLUTIONS INC	9,480.00	8,455.68	0	0.00
104	CUSIP # 92827P102 VIRTUSA CORP	4,714.32	4,446.82	0	0.00
313	CUSIP # 92835K103 VISHAY PRECISION GROUP	10,642.00	11,124.90	0	0.00
303	CUSIP # 931142103 WAL-MART STORES INC	36,008.52	34,290.07	1	160.59
14	CUSIP # 941848103 WATERS CORPORATION	3,271.10	3,270.13	0	0.00
139	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	20,895.87	19,743.80	1	0.00
30	CUSIP # 980745103 WOODWARD INC	3,553.20	3,208.00	0	0.00
13	CUSIP # 98139A105 WORKIVA INC	546.65	537.55	0	0.00
258	CUSIP # 983919101 XILINX INC	25,224.66	29,360.51	1	0.00
230	CUSIP # 98585X104 YETI HOLDINGS INC	7,999.40	7,169.74	0	0.00

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69	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	17,625.36	14,798.91	1	0.00
29	CUSIP # 98978V103 ZOETIS INC	3,838.15	3,663.31	0	0.00
66	CUSIP # 98980G102 ZSCALER INC	3,069.00	4,388.38	0	0.00
602	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	24,507.42	25,217.80	1	156.52
		2,667,277.73	2,451,139.02	91	1,942.46
FOREIGN STOCK					
176	CUSIP # 257559203 DOMTAR CORP	6,730.24	8,168.75	0	80.08
57	CUSIP # 550021109 LULULEMON ATHLETICA INC	13,205.19	8,803.16	0	0.00
13	CUSIP # 67000B104 NOVANTA INC	1,149.72	1,228.37	0	0.00
103	CUSIP # G02602103 AMDOCS LTD	7,435.57	6,711.50	0	29.36
39	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	4,693.26	3,959.33	0	0.00
46	CUSIP # G1151C101 ACCENTURE PLC	9,686.22	8,638.43	0	0.00
6	CUSIP # G2143T103 CIMPRESS PLC	754.62	748.74	0	0.00
244	CUSIP # G3323L100 FABRINET	15,820.96	13,035.22	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
488	CUSIP # G3922B107 GENPACT LTD	20,578.96	19,168.58	1	0.00
137	CUSIP # G4388N106 HELEN OF TROY	24,631.23	18,715.35	1	0.00
238	CUSIP # G47791101 INGERSOLL-RAND PLC	31,634.96	27,327.62	1	0.00
188	CUSIP # G5960L103 MEDTRONIC PLC	21,328.60	20,407.60	1	101.52
66	CUSIP # G7S00T104 PENTAIR PLC	3,027.42	2,401.74	0	0.00
112	CUSIP # G8473T100 STERIS PLC	17,071.04	13,676.93	1	0.00
101	CUSIP # H2906T109 GARMIN LTD	9,853.56	9,139.65	0	0.00
144	CUSIP # M85548101 STRATASYS LTD	2,912.40	3,551.84	0	0.00
		190,513.95	165,682.81	7	210.96



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
46,552.56	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	46,552.56	46,552.56	2	0.00
		46,552.56	46,552.56	2	0.00
U S GOVERNMENT OBLIGATIONS					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	26,513.75	25,306.25	1	247.88
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	45,522.00	43,735.95	2	116.21
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	45,616.95	44,395.20	2	153.30
60,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	60,618.60	59,547.00	2	502.17
		178,271.30	172,984.40	7	1,019.56
MUTUAL FUNDS - FIXED INCOME					
1,953.209	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	52,678.05	51,690.41	2	175.74
4,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	101,720.00	99,886.99	4	0.00
820	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	74,972.60	74,996.76	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,974.59	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	105,331.67	102,555.23	4	229.61
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	127,922.55	125,007.39	5	293.66
		462,624.87	454,136.78	17	699.01
MUTUAL FUNDS - EQUITY					
15,224.809	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	419,291.24	379,723.23	16	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	52,234.17	50,697.59	2	0.00
6,029.785	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	107,933.15	100,729.71	4	0.00
9,491.507	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	167,620.01	152,187.75	6	0.00
19,441.548	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	157,282.12	154,245.21	6	0.00
2,900	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	104,197.58	99,470.00	4	0.00
7,795	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	555,939.40	501,920.05	21	84.50
3,875	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	266,367.50	249,976.25	10	0.00
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	81,304.16	78,410.03	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,912,169.33	1,767,359.82	71	84.50
	COMMON TRUST FUNDS - FIXED INCOME				
100,843.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,843.27	100,843.27	4	0.00
		100,843.27	100,843.27	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
49,998.87	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	49,998.87	49,998.87	2	0.00
		49,998.87	49,998.87	2	0.00
U S GOVERNMENT OBLIGATIONS					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	58,330.25	55,673.75	2	545.33
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	96,102.00	92,331.45	4	245.33
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	96,302.45	93,723.20	4	323.63
130,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	131,340.30	129,018.50	5	1,088.04
		382,075.00	370,746.90	14	2,202.33
MUTUAL FUNDS - FIXED INCOME					
2,930.414	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	79,033.27	77,536.04	3	263.68
6,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	152,580.00	149,826.99	6	0.00
1,365	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	124,801.95	124,842.21	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,963.425	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	158,013.77	153,833.19	6	344.43
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	255,580.25	249,742.00	10	586.72
		770,009.24	755,780.43	29	1,194.83
MUTUAL FUNDS - EQUITY					
10,149.454	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	279,515.96	253,148.69	10	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	52,234.17	50,697.59	2	0.00
3,013.958	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	53,949.85	50,364.74	2	0.00
6,327.017	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	111,735.12	101,458.35	4	0.00
12,961.031	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	104,854.74	102,830.14	4	0.00
1,450	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	52,098.79	49,793.00	2	0.00
5,840	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	416,508.80	376,212.80	16	63.31
3,100	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	213,094.00	200,043.00	8	0.00
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	81,304.16	78,410.03	3	0.00
		1,365,295.59	1,262,958.34	51	63.31
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,839.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,839.77	100,839.77	4	0.00
		100,839.77	100,839.77	4	0.00

Holdings

As of: December 31, 2019



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: January 2, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.425009

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		11,293.670	Local	1.000000	11,293.67	1.000000	11,293.67	0.00	0.59
			Base	0.685503	7,741.84	0.701750	7,925.33	183.49	0.01

AUSTRALIAN DOLLAR Total

		11,293.670	Local		11,293.67		11,293.67	0.00	0.59
			Base		7,741.84		7,925.33	183.49	0.01

BRAZILIAN REAL

Exchange Rate: 4.022700

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		59,448.540	Local	1.000000	59,448.54	1.000000	59,448.54	0.00	1.20
			Base	0.246600	14,659.99	0.248589	14,778.27	118.28	0.02

BRAZILIAN REAL Total

		59,448.540	Local		59,448.54		59,448.54	0.00	1.20
			Base		14,659.99		14,778.27	118.28	0.02

CANADIAN DOLLAR

Exchange Rate: 1.298550

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,860.330	Local	1.000000	1,860.33	1.000000	1,860.33	0.00	0.08
			Base	0.762187	1,417.92	0.770090	1,432.62	14.70	0.00

CANADIAN DOLLAR Total

		1,860.330	Local		1,860.33		1,860.33	0.00	0.08
			Base		1,417.92		1,432.62	14.70	0.00

CHILEAN PESO

Exchange Rate: 751.950000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		8,611,694.000	Local	1.000000	8,611,694.00	1.000000	8,611,694.00	0.00	6.23
			Base	0.001528	13,156.59	0.001330	11,452.48	-1,704.11	0.01

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		8,611,694.000	Local	8,611,694.00		8,611,694.00	0.00	6.23
			Base	13,156.59		11,452.48	-1,704.11	0.01
							Exchange Rate:	22.670050
CZECH KORUNA								
CZK	CZECH KORUNA							
		46,153.040	Local	46,153.04	1.000000	46,153.04	0.00	3.38
			Base	1,973.25	0.044111	2,035.86	62.61	0.00
CZECH KORUNA Total								
		46,153.040	Local	46,153.04		46,153.04	0.00	3.38
			Base	1,973.25		2,035.86	62.61	0.00
							Exchange Rate:	6.661850
DANISH KRONE								
DKK	DANISH KRONE							
		4,938.050	Local	4,938.05	1.000000	4,938.05	0.00	0.12
			Base	729.20	0.150108	741.24	12.04	0.00
DANISH KRONE Total								
		4,938.050	Local	4,938.05		4,938.05	0.00	0.12
			Base	729.20		741.24	12.04	0.00
							Exchange Rate:	0.891504
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		18,021.080	Local	18,021.08	1.000000	18,021.08	0.00	0.18
			Base	20,040.83	1.121700	20,214.24	173.41	0.03
INTERNATIONAL Total								
		18,021.080	Local	18,021.08		18,021.08	0.00	0.18
			Base	20,040.83		20,214.24	173.41	0.03
EURO CURRENCY Total								
		18,021.080	Local	18,021.08		18,021.08	0.00	0.18

& 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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		20,040.83		20,214.24	173.41	0.03
HONG KONG DOLLAR							Exchange Rate:	7.792300
HKD	HONG KONG DOLLAR							
		12,460.410	Local	1.000000	12,460.41	1.000000	12,460.41	0.00
			Base	0.128365	1,599.48	0.128332	1,599.07	-0.41
HONG KONG DOLLAR Total								
		12,460.410	Local		12,460.41		12,460.41	0.00
			Base		1,599.48		1,599.07	-0.41
HUNGARIAN FORINT							Exchange Rate:	295.056650
HUF	HUNGARIAN FORINT							
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	0.00
			Base	0.003559	248.71	0.003389	236.82	-11.89
HUNGARIAN FORINT Total								
		69,875.000	Local		69,875.00		69,875.00	0.00
			Base		248.71		236.82	-11.89
INDIAN RUPEE							Exchange Rate:	71.378150
INR	INDIAN RUPEE							
		1,441,411.600	Local	1.000000	1,441,411.60	1.000000	1,441,411.60	0.00
			Base	0.014073	20,285.54	0.014010	20,194.02	-91.52
INDIAN RUPEE Total								
		1,441,411.600	Local		1,441,411.60		1,441,411.60	0.00
			Base		20,285.54		20,194.02	-91.52
INDONESIAN RUPIAH							Exchange Rate:	13,882.500000
IDR	INDONESIAN RUPIAH							
		169,672,575.000	Local	1.000000	169,672,575.00	1.000000	169,672,575.00	0.00
			Base	0.000071	12,028.81	0.000072	12,222.05	193.24

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

169,672,575.000	Local			169,672,575.00		169,672,575.00	0.00	6.88
	Base			12,028.81		12,222.05	193.24	0.02

JAPANESE YEN Exchange Rate: 108.655000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74,580.000	Local		1.000000	74,580.00	1.000000	74,580.00	0.00	0.01
	Base		0.009132	681.10	0.009203	686.39	5.29	0.00

JAPANESE YEN Total

74,580.000	Local			74,580.00		74,580.00	0.00	0.01
	Base			681.10		686.39	5.29	0.00

MALAYSIAN RINGGIT Exchange Rate: 4.090500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75,278.240	Local		1.000000	75,278.24	1.000000	75,278.24	0.00	6.76
	Base		0.242394	18,246.96	0.244469	18,403.19	156.23	0.02

MALAYSIAN RINGGIT Total

75,278.240	Local			75,278.24		75,278.24	0.00	6.76
	Base			18,246.96		18,403.19	156.23	0.02

MEXICAN PESO Exchange Rate: 18.907500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14,901.250	Local		1.000000	14,901.25	1.000000	14,901.25	0.00	0.22
	Base		0.052786	786.58	0.052889	788.11	1.53	0.00

MEXICAN PESO Total

14,901.250	Local			14,901.25		14,901.25	0.00	0.22
	Base			786.58		788.11	1.53	0.00

NEW ISRAELI SHEQEL Exchange Rate: 3.453300

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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& 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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		885.910	1.000000	885.91	1.000000	885.91	0.00	0.21
			0.282207	250.01	0.289578	256.54	6.53	0.00
NEW ISRAELI SHEQEL Total								
		885.910		885.91		885.91	0.00	0.21
				250.01		256.54	6.53	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	29.977000
TWD	NEW TAIWAN DOLLAR							
		127,873.000	1.000000	127,873.00	1.000000	127,873.00	0.00	0.42
			0.033035	4,224.31	0.033359	4,265.70	41.39	0.01
NEW TAIWAN DOLLAR Total								
		127,873.000		127,873.00		127,873.00	0.00	0.42
				4,224.31		4,265.70	41.39	0.01
NORWEGIAN KRONE							Exchange Rate:	8.779300
NOK	NORWEGIAN KRONE							
		19,329.520	1.000000	19,329.52	1.000000	19,329.52	0.00	0.90
			0.109685	2,120.15	0.113904	2,201.72	81.57	0.00
NORWEGIAN KRONE Total								
		19,329.520		19,329.52		19,329.52	0.00	0.90
				2,120.15		2,201.72	81.57	0.00
PHILIPPINE PISO							Exchange Rate:	50.645000
PHP	PHILIPPINE PESO							
		169,623.440	1.000000	169,623.44	1.000000	169,623.44	0.00	100.00
			0.019711	3,343.50	0.019745	3,349.26	5.76	0.00
PHILIPPINE PISO Total								
		169,623.440		169,623.44		169,623.44	0.00	100.00
				3,343.50		3,349.26	5.76	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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
POLISH ZLOTY							Exchange Rate:	3.793900	
PLN	POLISH ZLOTY								
		7,975.120	Local	1.000000	7,975.12	1.000000	7,975.12	0.00	3.62
			Base	0.258416	2,060.90	0.263581	2,102.09	41.19	0.00
POLISH ZLOTY Total									
		7,975.120	Local		7,975.12		7,975.12	0.00	3.62
			Base		2,060.90		2,102.09	41.19	0.00
POUND STERLING							Exchange Rate:	0.754945	
GBP	POUND STERLING								
		15,045.480	Local	1.000000	15,045.48	1.000000	15,045.48	0.00	0.27
			Base	1.310471	19,716.66	1.324600	19,929.24	212.58	0.03
POUND STERLING Total									
		15,045.480	Local		15,045.48		15,045.48	0.00	0.27
			Base		19,716.66		19,929.24	212.58	0.03
QATARI RIAL							Exchange Rate:	3.641000	
QAR	QATARI RIAL								
		56,297.500	Local	1.000000	56,297.50	1.000000	56,297.50	0.00	13.54
			Base	0.274652	15,462.24	0.274650	15,462.10	-0.14	0.02
QATARI RIAL Total									
		56,297.500	Local		56,297.50		56,297.50	0.00	13.54
			Base		15,462.24		15,462.10	-0.14	0.02
SINGAPORE DOLLAR							Exchange Rate:	1.344950	
SGD	SINGAPORE DOLLAR								
		5,811.240	Local	1.000000	5,811.24	1.000000	5,811.24	0.00	0.80
			Base	0.724758	4,211.74	0.743522	4,320.79	109.05	0.01

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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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

5,811.240	Local			5,811.24		5,811.24	0.00	0.80
	Base			4,211.74		4,320.79	109.05	0.01

SOUTH AFRICAN RAND

Exchange Rate: 14.006000

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
19,204.620	Local		1.000000	19,204.62	1.000000	19,204.62	0.00	0.25
	Base		0.069664	1,337.87	0.071398	1,371.17	33.30	0.00

SOUTH AFRICAN RAND Total

19,204.620	Local			19,204.62		19,204.62	0.00	0.25
	Base			1,337.87		1,371.17	33.30	0.00

SOUTH KOREAN WON

Exchange Rate: 1,156.450000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,880,774.000	Local		1.000000	2,880,774.00	1.000000	2,880,774.00	0.00	0.18
	Base		0.000853	2,457.36	0.000865	2,491.05	33.69	0.00

SOUTH KOREAN WON Total

2,880,774.000	Local			2,880,774.00		2,880,774.00	0.00	0.18
	Base			2,457.36		2,491.05	33.69	0.00

SWEDISH KRONA

Exchange Rate: 9.366350

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46,569.580	Local		1.000000	46,569.58	1.000000	46,569.58	0.00	0.49
	Base		0.102652	4,780.48	0.106765	4,972.01	191.53	0.01

SWEDISH KRONA Total

46,569.580	Local			46,569.58		46,569.58	0.00	0.49
	Base			4,780.48		4,972.01	191.53	0.01

SWISS FRANC

Exchange Rate: 0.967800

CHF	SWISS FRANC	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, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		254.920	Local Base	1.000000 1.016907	254.92 259.23	1.000000 1.033271	254.92 263.40	0.00 4.17	0.01 0.00
SWISS FRANC Total		254.920	Local Base		254.92 259.23		254.92 263.40	0.00 4.17	0.01 0.00
THAILAND BAHT							Exchange Rate:	29.953750	
THB	THAILAND BAHT	493,873.200	Local Base	1.000000 0.032960	493,873.20 16,278.00	1.000000 0.033385	493,873.20 16,487.86	0.00 209.86	3.10 0.02
THAILAND BAHT Total		493,873.200	Local Base		493,873.20 16,278.00		493,873.20 16,487.86	0.00 209.86	3.10 0.02
TURKISH LIRA							Exchange Rate:	5.949000	
TRY	TURKISH LIRA	1,446.000	Local Base	1.000000 0.178313	1,446.00 257.84	1.000000 0.168095	1,446.00 243.07	0.00 -14.77	0.52 0.00
TURKISH LIRA Total		1,446.000	Local Base		1,446.00 257.84		1,446.00 243.07	0.00 -14.77	0.52 0.00
UAE DIRHAM							Exchange Rate:	3.673150	
AED	UAE DIRHAM	4,422.170	Local Base	1.000000 0.272249	4,422.17 1,203.93	1.000000 0.272246	4,422.17 1,203.92	0.00 -0.01	0.77 0.00
UAE DIRHAM Total		4,422.170	Local Base		4,422.17 1,203.93		4,422.17 1,203.92	0.00 -0.01	0.77 0.00

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Holdings

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 QS INVESTORS LLC
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STATE STREET

As of: December 31, 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	
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		70,950.240	Local	1.000000	70,950.24	1.000000	70,950.24	0.00	0.23
			Base	1.000000	70,950.24	1.000000	70,950.24	0.00	0.09
US DOLLAR Total		70,950.240	Local		70,950.24		70,950.24	0.00	0.23
			Base		70,950.24		70,950.24	0.00	0.09
YUAN RENMINBI							Exchange Rate:	6.965700	
CNY	YUAN RENMINBI								
		100,030.320	Local	1.000000	100,030.32	1.000000	100,030.32	0.00	3.79
			Base	0.143182	14,322.58	0.143561	14,360.41	37.83	0.02
YUAN RENMINBI Total		100,030.320	Local		100,030.32		100,030.32	0.00	3.79
			Base		14,322.58		14,360.41	37.83	0.02
CASH Total		184,134,856.470	Base		276,833.84		276,940.26	106.42	0.36
CASH EQUIVALENT							Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.498033	31 Dec 2030			
		904,204.730	Local	100.000000	904,204.73	100.000000	904,204.73	0.00	2.94
			Base	100.000000	904,204.73	100.000000	904,204.73	0.00	1.17
US DOLLAR Total		904,204.730	Local		904,204.73		904,204.73	0.00	2.94
			Base		904,204.73		904,204.73	0.00	1.17

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2019

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CASH EQUIVALENT Total

904,204.730	Base			904,204.73		904,204.73	0.00	1.17
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EQUITY

AUSTRALIAN DOLLAR

Exchange Rate: 1.425009

606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	24.630000	100,588.92	-25,669.78	5.21
			Base	22.923800	93,620.80	17.284101	70,588.27	-23,032.53	0.09
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	24.230000	91,225.95	-36,735.05	4.73
			Base	25.201344	94,883.06	17.003401	64,017.81	-30,865.25	0.08
614469005	BHP GROUP LTD COMMON STOCK								
		5,874.000	Local	22.841415	134,170.47	38.920000	228,616.08	94,445.61	11.85
			Base	16.936905	99,487.38	27.312108	160,431.32	60,943.94	0.21
616197901	MIRVAC GROUP REIT								
		30,723.000	Local	3.191595	98,055.37	3.180000	97,699.14	-356.23	5.06
			Base	2.207467	67,820.00	2.231565	68,560.37	740.37	0.09
618549901	CSL LTD COMMON STOCK								
		587.000	Local	134.397172	78,891.14	275.760000	161,871.12	82,979.98	8.39
			Base	99.655468	58,497.76	193.514567	113,593.05	55,095.29	0.15
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		1,545.000	Local	85.042498	131,390.66	79.900000	123,445.50	-7,945.16	6.40
			Base	63.058997	97,426.15	56.069821	86,627.87	-10,798.28	0.11
622010007	RIO TINTO LTD COMMON STOCK								
		1,365.000	Local	57.588777	78,608.68	100.400000	137,046.00	58,437.32	7.10
			Base	42.702073	58,288.33	70.455695	96,172.02	37,883.69	0.12
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
		3,873.000	Local	32.906445	127,446.66	24.630000	95,391.99	-32,054.67	4.94
			Base	24.400124	94,501.68	17.284101	66,941.32	-27,560.36	0.09

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STATE STREET

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663710002	NEWCREST MINING LTD COMMON STOCK								
	3,160.000	Local	21.180585	66,930.65	30.250000	95,590.00	28,659.35	4.95	
		Base	15.625975	49,378.08	21.227936	67,080.28	17,702.20	0.09	
670995901	AMP LTD COMMON STOCK								
	24,792.000	Local	5.386128	133,532.88	1.915000	47,476.68	-86,056.20	2.46	
		Base	3.993813	99,014.61	1.343851	33,316.76	-65,697.85	0.04	
694883000	WESFARMERS LTD COMMON STOCK								
	1,180.000	Local	31.491449	37,159.91	41.400000	48,852.00	11,692.09	2.53	
		Base	23.350898	27,554.06	29.052448	34,281.89	6,727.83	0.04	
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	8,850.000	Local	28.925129	255,987.39	36.160000	320,016.00	64,028.61	16.58	
		Base	20.771794	183,830.38	25.375278	224,571.21	40,740.83	0.29	
B033YN903	DEXUS REIT								
	5,823.000	Local	13.616806	79,290.66	11.700000	68,129.10	-11,161.56	3.53	
		Base	9.418063	54,841.38	8.210474	47,809.59	-7,031.79	0.06	
B03FYZ909	GOODMAN GROUP REIT								
	2,419.000	Local	14.597296	35,310.86	13.370000	32,342.03	-2,968.83	1.68	
		Base	10.096217	24,422.75	9.382397	22,696.02	-1,726.73	0.03	
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
	569.000	Local	95.627786	54,412.21	137.850000	78,436.65	24,024.44	4.06	
		Base	70.907979	40,346.64	96.736231	55,042.92	14,696.28	0.07	
BSS7GP901	AGL ENERGY LTD COMMON STOCK								
	4,825.000	Local	27.643816	133,381.41	20.530000	99,057.25	-34,324.16	5.13	
		Base	20.497884	98,902.29	14.406927	69,513.42	-29,388.87	0.09	
BYWR0T908	COLES GROUP LTD COMMON STOCK								
	6,232.000	Local	12.727542	79,318.04	14.840000	92,482.88	13,164.84	4.79	
		Base	9.129211	56,893.24	10.413969	64,899.86	8,006.62	0.08	
AUSTRALIAN DOLLAR Total									
	109,666.000	Local		1,778,106.69		1,918,267.29	140,160.60	99.41	
		Base		1,299,708.59		1,346,143.98	46,435.39	1.74	

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BRAZILIAN REAL

Exchange Rate: 4.022700

219628005	VALE SA COMMON STOCK	10,127.000	Local Base	26.581203 8.191876	269,187.84 82,959.13	53.300000 13.249807	539,769.10 134,180.80	270,581.26 51,221.67	10.88 0.17
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	16,400.000	Local Base	29.281766 7.565210	480,220.97 124,069.44	32.000000 7.954856	524,800.00 130,459.64	44,579.03 6,390.20	10.58 0.17
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	22,500.000	Local Base	23.756439 6.361719	534,519.87 143,138.67	30.180000 7.502424	679,050.00 168,804.53	144,530.13 25,665.86	13.68 0.22
284097904	CCR SA COMMON STOCK	17,400.000	Local Base	17.574921 5.523318	305,803.63 96,105.73	18.980000 4.718224	330,252.00 82,097.10	24,448.37 -14,008.63	6.66 0.11
ACIONT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local Base	28.318410 8.545600	141,592.05 42,728.00	50.800000 12.628334	254,000.00 63,141.67	112,407.95 20,413.67	5.12 0.08
B037HR904	ITAU UNIBANCO HOLDING S PRAF PREFERENCE	12,600.000	Local Base	26.040851 8.183929	328,114.72 103,117.50	37.100000 9.222661	467,460.00 116,205.53	139,345.28 13,088.03	9.42 0.15
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK	10,600.000	Local Base	36.321476 11.414848	385,007.65 120,997.39	25.480000 6.334054	270,088.00 67,140.97	-114,919.65 -53,856.42	5.44 0.09
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local Base	11.220271 3.526225	157,083.79 49,367.15	22.790000 5.665349	319,060.00 79,314.89	161,976.21 29,947.74	6.43 0.10
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK	9,700.000	Local Base	23.270231 7.022220	225,721.24 68,115.53	33.100000 8.228304	321,070.00 79,814.55	95,348.76 11,699.02	6.47 0.10
B2QY96901	HYPERA SA COMMON STOCK								

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		9,500.000	Local 30.071706	285,681.21	35.690000	339,055.00	53,373.79	6.83
			Base 9.450717	89,781.81	8.872151	84,285.43	-5,496.38	0.11
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK	5,300.000	Local 58.555102	310,342.04	68.250000	361,725.00	51,382.96	7.29
			Base 14.285564	75,713.49	16.966217	89,920.95	14,207.46	0.12
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local 18.977567	504,803.28	18.670000	496,622.00	-8,181.28	10.01
			Base 5.964131	158,645.89	4.641161	123,454.89	-35,191.00	0.16
BRAZILIAN REAL Total		159,727.000	Local	3,928,078.29		4,902,951.10	974,872.81	98.80
			Base	1,154,739.73		1,218,820.95	64,081.22	1.58
CANADIAN DOLLAR							Exchange Rate:	1.298550
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	985.000	Local 59.569766	58,676.22	79.980000	78,780.30	20,104.08	3.21
			Base 44.846629	44,173.93	61.591775	60,667.90	16,493.97	0.08
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK	2,580.000	Local 18.888132	48,731.38	18.370000	47,394.60	-1,336.78	1.93
			Base 14.321124	36,948.50	14.146548	36,498.09	-450.41	0.05
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	5,662.000	Local 38.466210	217,795.68	41.210000	233,331.02	15,535.34	9.51
			Base 28.626383	162,082.58	31.735397	179,685.82	17,603.24	0.23
046789954	ATCO LTD CLASS I COMMON STOCK	960.000	Local 50.872302	48,837.41	49.770000	47,779.20	-1,058.21	1.95
			Base 38.571771	37,028.90	38.327365	36,794.27	-234.63	0.05
067901959	BARRICK GOLD CORP COMMON STOCK	4,532.000	Local 19.529245	88,506.54	24.120000	109,311.84	20,805.30	4.45
			Base 14.412593	65,317.87	18.574564	84,179.92	18,862.05	0.11
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	521.000	Local 101.240173	52,746.13	117.470000	61,201.87	8,455.74	2.49

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FUND: HBQ2



STATE STREET

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			Base	73.570365	38,330.16	90.462439	47,130.93	8,800.77	0.06
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
	3,100.000	Local		41.501758	128,655.45	42.000000	130,200.00	1,544.55	5.30
		Base		30.158971	93,492.81	32.343768	100,265.68	6,772.87	0.13
290876952	EMERA INC COMMON STOCK								
	888.000	Local		55.075135	48,906.72	55.790000	49,541.52	634.80	2.02
		Base		41.758390	37,081.45	42.963305	38,151.42	1,069.97	0.05
291843951	EMPIRE CO LTD A COMMON STOCK								
	2,233.000	Local		34.410031	76,837.60	30.460000	68,017.18	-8,820.42	2.77
		Base		26.089946	58,258.85	23.456933	52,379.33	-5,879.52	0.07
29250N956	ENBRIDGE INC COMMON STOCK								
	3,310.000	Local		49.527873	163,937.26	51.630000	170,895.30	6,958.04	6.96
		Base		36.418057	120,543.77	39.759732	131,604.71	11,060.94	0.17
349553958	FORTIS INC COMMON STOCK								
	918.000	Local		53.355370	48,980.23	53.880000	49,461.84	481.61	2.02
		Base		40.454444	37,137.18	41.492434	38,090.05	952.87	0.05
351858956	FRANCO NEVADA CORP COMMON STOCK								
	579.000	Local		89.882349	52,041.88	134.090000	77,638.11	25,596.23	3.16
		Base		65.316718	37,818.38	103.261330	59,788.31	21,969.93	0.08
448811950	HYDRO ONE LTD COMMON STOCK								
	1,884.000	Local		26.088089	49,149.96	25.080000	47,250.72	-1,899.24	1.93
		Base		19.780186	37,265.87	19.313850	36,387.29	-878.58	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
	2,919.000	Local		68.979548	201,351.30	71.330000	208,212.27	6,860.97	8.48
		Base		52.300819	152,666.09	54.930499	160,342.13	7,676.04	0.21
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
	1,306.000	Local		78.479564	102,494.31	67.000000	87,502.00	-14,992.31	3.57
		Base		57.030421	74,481.73	51.596011	67,384.39	-7,097.34	0.09
59162N950	METRO INC/CN COMMON STOCK								
	2,900.000	Local		46.565514	135,039.99	53.590000	155,411.00	20,371.01	6.33

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			Base	33.838759	98,132.40	41.269108	119,680.41	21,548.01	0.15
67077M959	NUTRIEN LTD COMMON STOCK								
	913.000	Local		55.947777	51,080.32	62.170000	56,761.21	5,680.89	2.31
		Base		40.656769	37,119.63	47.876478	43,711.22	6,591.59	0.06
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	3,200.000	Local		43.123809	137,996.19	48.130000	154,016.00	16,019.81	6.28
		Base		31.337700	100,280.64	37.064418	118,606.14	18,325.50	0.15
83179X959	SMARTCENTRES REAL ESTATE INV REIT								
	1,520.000	Local		31.336118	47,630.90	31.210000	47,439.20	-191.70	1.93
		Base		23.759283	36,114.11	24.034500	36,532.44	418.33	0.05
867224958	SUNCOR ENERGY INC COMMON STOCK								
	6,520.000	Local		42.210782	275,214.30	42.560000	277,491.20	2,276.90	11.31
		Base		31.892704	207,940.43	32.775018	213,693.12	5,752.69	0.28
87807B909	TC ENERGY CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	69.160000	145,236.00	11,840.63	5.92
		Base		46.160600	96,937.26	53.259405	111,844.75	14,907.49	0.14
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	481.000	Local		101.698711	48,917.08	103.020000	49,552.62	635.54	2.02
		Base		76.273077	36,687.35	79.334642	38,159.96	1,472.61	0.05
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
	2,591.000	Local		36.748861	95,216.30	38.640000	100,116.24	4,899.94	4.08
		Base		27.863265	72,193.72	29.756267	77,098.49	4,904.77	0.10
CANADIAN DOLLAR Total									
	52,602.000	Local			2,312,138.52		2,452,541.24	140,402.72	99.92
		Base			1,718,033.61		1,888,676.77	170,643.16	2.44
CHILEAN PESO								Exchange Rate:	751.950000
219602901	EMPRESAS COPEC SA COMMON STOCK								
	7,237.000	Local		7,634.670582	55,252,111.00	6,750.000000	48,849,750.00	-6,402,361.00	35.32
		Base		11.308445	81,839.22	8.976661	64,964.09	-16,875.13	0.08

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QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000	Local 134.929121	65,334,974.00	167.000000	80,864,239.00	15,529,265.00	58.46
			Base 0.199857	96,773.92	0.222089	107,539.38	10,765.46	0.14
CHILEAN PESO Total								
		491,454.000	Local	120,587,085.00		129,713,989.00	9,126,904.00	93.77
			Base	178,613.14		172,503.47	-6,109.67	0.22
CZECH KORUNA							Exchange Rate:	22.670050
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	Local 429.157721	1,112,805.97	509.500000	1,321,133.50	208,327.53	96.62
			Base 17.550023	45,507.21	22.474587	58,276.60	12,769.39	0.08
CZECH KORUNA Total								
		2,593.000	Local	1,112,805.97		1,321,133.50	208,327.53	96.62
			Base	45,507.21		58,276.60	12,769.39	0.08
DANISH KRONE							Exchange Rate:	6.661850
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	107.800000	290,736.60	-392,324.56	7.13
			Base 37.358324	100,755.40	16.181691	43,642.02	-57,113.38	0.06
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	386.650000	1,137,910.95	303,040.63	27.89
			Base 41.844414	123,148.11	58.039433	170,810.05	47,661.94	0.22
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000	Local 456.697675	286,806.14	529.400000	332,463.20	45,657.06	8.15
			Base 67.365494	42,305.53	79.467415	49,905.54	7,600.01	0.06
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000	Local 294.871808	680,269.26	326.000000	752,082.00	71,812.74	18.44
			Base 43.495267	100,343.58	48.935356	112,893.87	12,550.29	0.15
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		2,266.000	Local 423.879832	960,511.70	689.000000	1,561,274.00	600,762.30	38.27

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		Base	64.816999	146,875.32	103.424724	234,360.43	87,485.11	0.30	
DANISH KRONE Total		10,841.000		3,445,518.58		4,074,466.75	628,948.17	99.88	
		Base		513,427.94		611,611.91	98,183.97	0.79	
EURO CURRENCY							Exchange Rate:	0.891504	
AUSTRIA									
465145001	OMV AG COMMON STOCK	2,114.000	Local	41.905047	88,587.27	50.080000	105,869.12	17,281.85	1.06
			Base	45.961466	97,162.54	56.174734	118,753.39	21,590.85	0.15
AUSTRIA Total		2,114.000	Local		88,587.27		105,869.12	17,281.85	1.06
			Base		97,162.54		118,753.39	21,590.85	0.15
BELGIUM									
559699905	UCB SA COMMON STOCK	734.000	Local	73.658542	54,065.37	70.900000	52,040.60	-2,024.77	0.52
			Base	80.788706	59,298.91	79.528527	58,373.94	-924.97	0.08
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	1,342.000	Local	93.767504	125,835.99	72.710000	97,576.82	-28,259.17	0.97
			Base	103.945432	139,494.77	81.558804	109,451.91	-30,042.86	0.14
B00D9P907	PROXIMUS COMMON STOCK	1,137.000	Local	28.618399	32,539.12	25.520000	29,016.24	-3,522.88	0.29
			Base	31.388672	35,688.92	28.625783	32,547.52	-3,141.40	0.04
BELGIUM Total		3,213.000	Local		212,440.48		178,633.66	-33,806.82	1.78
			Base		234,482.60		200,373.37	-34,109.23	0.26
FINLAND									
505125906	UPM KYMMENE OYJ COMMON STOCK	2,776.000	Local	22.935054	63,667.71	30.910000	85,806.16	22,138.45	0.86
			Base	25.871873	71,820.32	34.671746	96,248.77	24,428.45	0.12

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590294906	NOKIA OYJ COMMON STOCK								
	10,593.000	Local		4.467859	47,328.03	3.296000	34,914.53	-12,413.50	0.35
		Base		5.039966	53,388.36	3.697123	39,163.63	-14,224.73	0.05
B06YV4907	NESTE OYJ COMMON STOCK								
	5,040.000	Local		12.693996	63,977.74	31.020000	156,340.80	92,363.06	1.56
		Base		13.922780	70,170.81	34.795133	175,367.47	105,196.66	0.23
FINLAND Total									
	18,409.000	Local			174,973.48		277,061.49	102,088.01	2.76
		Base			195,379.49		310,779.87	115,400.38	0.40
FRANCE									
401225909	AIRBUS SE COMMON STOCK EUR1.0								
	1,001.000	Local		122.450400	122,572.85	130.480000	130,610.48	8,037.63	1.30
		Base		138.130100	138,268.23	146.359411	146,505.77	8,237.54	0.19
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0								
	1,976.000	Local		21.290324	42,069.68	23.710000	46,850.96	4,781.28	0.47
		Base		24.016533	47,456.67	26.595506	52,552.72	5,096.05	0.07
405780909	L OREAL COMMON STOCK EUR.2								
	392.000	Local		219.486658	86,038.77	264.000000	103,488.00	17,449.23	1.03
		Base		244.929235	96,012.26	296.128789	116,082.49	20,070.23	0.15
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
	508.000	Local		249.219232	126,603.37	414.200000	210,413.60	83,810.23	2.10
		Base		282.078858	143,296.06	464.608123	236,020.93	92,724.87	0.31
416343002	CAPGEMINI SE COMMON STOCK EUR8.0								
	576.000	Local		99.948594	57,570.39	108.900000	62,726.40	5,156.01	0.63
		Base		112.746962	64,942.25	122.153126	70,360.20	5,417.95	0.09
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
	1,985.000	Local		50.175003	99,597.38	40.360000	80,114.60	-19,482.78	0.80
		Base		56.599879	112,350.76	45.271810	89,864.54	-22,486.22	0.12
455440909	ICADE REIT								
	434.000	Local		79.528272	34,515.27	97.050000	42,119.70	7,604.43	0.42

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			Base	89.711820	38,934.93	108.860981	47,245.67	8,310.74	0.06
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
	420.000	Local		118.198881	49,643.53	159.400000	66,948.00	17,304.47	0.67
		Base		129.640571	54,449.04	178.798973	75,095.57	20,646.53	0.10
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0								
	1,668.000	Local		74.271223	123,884.40	91.500000	152,622.00	28,737.60	1.52
		Base		83.781613	139,747.73	102.635546	171,196.09	31,448.36	0.22
483477907	VIVENDI COMMON STOCK EUR5.5								
	4,364.000	Local		24.605034	107,376.37	25.820000	112,678.48	5,302.11	1.12
		Base		27.755694	121,125.85	28.962293	126,391.45	5,265.60	0.16
517617908	ORANGE COMMON STOCK EUR4.0								
	7,605.000	Local		14.559224	110,722.90	13.120000	99,777.60	-10,945.30	0.99
		Base		15.968561	121,440.91	14.716703	111,920.53	-9,520.38	0.14
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5								
	332.000	Local		84.025482	27,896.46	146.550000	48,654.60	20,758.14	0.49
		Base		92.159187	30,596.85	164.385129	54,575.86	23,979.01	0.07
550507909	KERING COMMON STOCK EUR4.0								
	132.000	Local		288.408106	38,069.87	585.200000	77,246.40	39,176.53	0.77
		Base		316.326061	41,755.04	656.418816	86,647.28	44,892.24	0.11
564156909	CARREFOUR SA COMMON STOCK EUR2.5								
	4,195.000	Local		21.655528	90,844.94	14.950000	62,715.25	-28,129.69	0.63
		Base		23.751790	99,638.76	16.769414	70,347.69	-29,291.07	0.09
567173901	SANOFI COMMON STOCK EUR2.0								
	3,300.000	Local		82.891006	273,540.32	89.620000	295,746.00	22,205.68	2.95
		Base		92.153073	304,105.14	100.526750	331,738.28	27,633.14	0.43
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25								
	1,798.000	Local		51.711457	92,977.20	31.015000	55,764.97	-37,212.23	0.56
		Base		56.717141	101,977.42	34.789524	62,551.56	-39,425.86	0.08
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18								
	453.000	Local		119.910596	54,319.50	135.800000	61,517.40	7,197.90	0.61

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		Base	131.517991	59,577.65	152.326854	69,004.07	9,426.42	0.09
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		1,575.000 Local	66.153663	104,192.02	52.830000	83,207.25	-20,984.77	0.83
		Base	72.557359	114,277.84	59.259409	93,333.57	-20,944.27	0.12
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,794.000 Local	51.125897	91,719.86	36.500000	65,481.00	-26,238.86	0.65
		Base	56.074900	100,598.37	40.942048	73,450.03	-27,148.34	0.09
758255905	KLEPIERRE REIT EUR1.4							
		2,496.000 Local	32.243594	80,480.01	33.850000	84,489.60	4,009.59	0.84
		Base	35.942228	89,711.80	37.969544	94,771.98	5,060.18	0.12
774246904	GECINA SA REIT EUR7.5							
		552.000 Local	133.113768	73,478.80	159.600000	88,099.20	14,620.40	0.88
		Base	148.611322	82,033.45	179.023313	98,820.87	16,787.42	0.13
774563902	COVIVIO REIT EUR3.0							
		421.000 Local	84.675487	35,648.38	101.200000	42,605.20	6,956.82	0.42
		Base	92.872090	39,099.15	113.516036	47,790.25	8,691.10	0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		816.000 Local	124.570539	101,649.56	137.650000	112,322.40	10,672.84	1.12
		Base	140.521716	114,665.72	154.401999	125,992.03	11,326.31	0.16
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		4,041.000 Local	13.406657	54,176.30	14.400000	58,190.40	4,014.10	0.58
		Base	14.890878	60,174.04	16.152479	65,272.17	5,098.13	0.08
B0NJ1901	EDF COMMON STOCK EUR.5							
		4,846.000 Local	11.266597	54,597.93	9.928000	48,111.09	-6,486.84	0.48
		Base	13.282198	64,365.53	11.136237	53,966.21	-10,399.32	0.07
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		1,498.000 Local	60.779720	91,048.02	72.640000	108,814.72	17,766.70	1.09
		Base	66.663218	99,861.50	81.480285	122,057.47	22,195.97	0.16
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		19,578.000 Local	47.874733	937,291.52	49.200000	963,237.60	25,946.08	9.60

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		Base	53.002524	1,037,683.42	55.187638	1,080,463.58	42,780.16	1.40
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		1,129.000 Local	90.234721	101,875.00	99.000000	111,771.00	9,896.00	1.11
		Base	101.789221	114,920.03	111.048296	125,373.53	10,453.50	0.16
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,081.000 Local	65.491452	70,796.26	73.900000	79,885.90	9,089.64	0.80
		Base	71.831045	77,649.36	82.893627	89,608.01	11,958.65	0.12
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		1,755.000 Local	104.806530	183,935.46	126.200000	221,481.00	37,545.54	2.21
		Base	117.669362	206,509.73	141.558535	248,435.23	41,925.50	0.32
FRANCE Total		72,721.000 Local		3,519,132.32		3,777,690.80	258,558.48	37.67
		Base		3,917,225.49		4,237,435.63	320,210.14	5.48
GERMANY								
403197908	ADIDAS AG COMMON STOCK							
		264.000 Local	257.828864	68,066.82	289.800000	76,507.20	8,440.38	0.76
		Base	290.843712	76,782.74	325.068648	85,818.12	9,035.38	0.11
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	50.180000	83,499.52	-46,823.06	0.83
		Base	85.900150	142,937.85	56.286904	93,661.41	-49,276.44	0.12
474184900	MERCK KGAA COMMON STOCK							
		664.000 Local	91.059864	60,463.75	105.350000	69,952.40	9,488.65	0.70
		Base	102.720030	68,206.10	118.171091	78,465.60	10,259.50	0.10
476896907	RWE AG COMMON STOCK							
		1,736.000 Local	23.021503	39,965.33	27.350000	47,479.60	7,514.27	0.47
		Base	25.969395	45,082.87	30.678494	53,257.87	8,175.00	0.07
484628904	SAP SE COMMON STOCK							
		1,999.000 Local	100.780255	201,459.73	120.320000	240,519.68	39,059.95	2.40
		Base	111.873722	223,635.57	134.962939	269,790.92	46,155.35	0.35
494290901	E.ON SE COMMON STOCK							

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	8,938.000	Local		7.861921	70,269.85	9.524000	85,125.51	14,855.66	0.85
		Base		8.703478	77,791.69	10.683070	95,485.28	17,693.59	0.12
506921907	BAYER AG REG COMMON STOCK								
	2,728.000	Local		78.346727	213,729.87	72.810000	198,625.68	-15,104.19	1.98
		Base		86.898526	237,059.18	81.670974	222,798.42	-14,260.76	0.29
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE								
	729.000	Local		126.221687	92,015.61	92.200000	67,213.80	-24,801.81	0.67
		Base		138.439986	100,922.75	103.420736	75,393.72	-25,529.03	0.10
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	1,044.000	Local		88.348132	92,235.45	64.960000	67,818.24	-24,417.21	0.68
		Base		96.900259	101,163.87	72.865629	76,071.72	-25,092.15	0.10
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	506.000	Local		83.999506	42,503.75	65.960000	33,375.76	-9,127.99	0.33
		Base		92.130692	46,618.13	73.987329	37,437.59	-9,180.54	0.05
523148906	ALLIANZ SE REG COMMON STOCK								
	516.000	Local		172.400019	88,958.41	218.400000	112,694.40	23,735.99	1.12
		Base		189.088391	97,569.61	244.979271	126,409.30	28,839.69	0.16
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	511.000	Local		179.374618	91,660.43	263.000000	134,393.00	42,732.57	1.34
		Base		196.738141	100,533.19	295.007089	150,748.62	50,215.43	0.19
549716900	VOLKSWAGEN AG PREF PREFERENCE								
	535.000	Local		141.352673	75,623.68	176.240000	94,288.40	18,664.72	0.94
		Base		159.452804	85,307.25	197.688401	105,763.29	20,456.04	0.14
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK								
	1,542.000	Local		67.782244	104,520.22	49.370000	76,128.54	-28,391.68	0.76
		Base		74.343586	114,637.81	55.378327	85,393.38	-29,244.43	0.11
572797900	SIEMENS AG REG COMMON STOCK NPV								
	1,150.000	Local		110.676722	127,278.23	116.540000	134,021.00	6,742.77	1.34
		Base		123.943183	142,534.66	130.722913	150,331.35	7,796.69	0.19
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		12,138.000	Local Base	14.716476 17.115700	178,628.58 207,750.37	14.570000 16.343168	176,850.66 198,373.38	-1,777.92 -9,376.99	1.76 0.26
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK	2,049.000	Local Base	18.664080 20.470766	38,242.70 41,944.60	20.310000 22.781726	41,615.19 46,679.76	3,372.49 4,735.16	0.41 0.06
750892903	WIRECARD AG COMMON STOCK	422.000	Local Base	148.674289 167.711943	62,740.55 70,774.44	107.500000 120.582746	45,365.00 50,885.92	-17,375.55 -19,888.52	0.45 0.07
ACI0054Q2	BASF SE COMMON STOCK	3,223.000	Local Base	72.727813 80.938461	234,401.74 260,864.66	67.350000 75.546492	217,069.05 243,486.34	-17,332.69 -17,378.32	2.16 0.31
ACI0XQVJ6	AROWNTOWN SA COMMON STOCK EUR.01	6,886.000	Local Base	7.617345 8.592742	52,453.04 59,169.62	7.984000 8.955652	54,977.82 61,668.62	2,524.78 2,499.00	0.55 0.08
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK	4,003.000	Local Base	33.945511 37.669283	135,883.88 150,790.14	36.420000 40.852312	145,789.26 163,531.81	9,905.38 12,741.67	1.45 0.21
B1JB4K905	SYMRISE AG COMMON STOCK	683.000	Local Base	89.210425 100.633763	60,930.72 68,732.86	93.800000 105.215456	64,065.40 71,862.16	3,134.68 3,129.30	0.64 0.09
BBJPFY900	VONOVIA SE COMMON STOCK	5,660.000	Local Base	38.702403 43.018949	219,055.60 243,487.25	48.000000 53.841598	271,680.00 304,743.44	52,624.40 61,256.19	2.71 0.39
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01	1,386.000	Local Base	28.887150 31.683434	40,037.59 43,913.24	30.460000 34.166981	42,217.56 47,355.44	2,179.97 3,442.20	0.42 0.06
GERMANY Total		60,976.000	Local Base		2,521,448.11 2,808,210.45		2,581,272.67 2,895,413.46	59,824.56 87,203.01	25.74 3.74

ITALY

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714456902	ENEL SPA COMMON STOCK EUR1.								
	27,399.000	Local		5.015602	137,422.47	7.072000	193,765.73	56,343.26	1.93
		Base		5.567047	152,531.52	7.932662	217,347.01	64,815.49	0.28
714505906	ENI SPA COMMON STOCK								
	21,606.000	Local		14.287941	308,705.25	13.846000	299,156.68	-9,548.57	2.98
		Base		15.671018	338,588.01	15.531058	335,564.04	-3,023.97	0.43
725147904	SNAM SPA COMMON STOCK								
	32,109.000	Local		4.145095	133,094.87	4.686000	150,462.77	17,367.90	1.50
		Base		4.546342	145,978.49	5.256286	168,774.08	22,795.59	0.22
753851906	TENARIS SA COMMON STOCK USD1.								
	7,437.000	Local		13.982498	103,987.84	10.050000	74,741.85	-29,245.99	0.75
		Base		15.336008	114,053.89	11.273085	83,837.93	-30,215.96	0.11
763439908	TELECOM ITALIA SPA COMMON STOCK								
	118,763.000	Local		0.862855	102,475.29	0.556400	66,079.73	-36,395.56	0.66
		Base		0.946380	112,394.93	0.624114	74,121.63	-38,273.30	0.10
B01BN5908	TERNA SPA COMMON STOCK EUR.22								
	8,456.000	Local		4.755490	40,212.42	5.954000	50,347.02	10,134.60	0.50
		Base		5.215823	44,105.00	6.678602	56,474.25	12,369.25	0.07
ITALY Total	215,770.000	Local			825,898.14		834,553.78	8,655.64	8.32
		Base			907,651.84		936,118.94	28,467.10	1.21
NETHERLANDS (THE)									
580942902	VOPAK COMMON STOCK EUR.5								
	667.000	Local		41.599400	27,746.80	48.330000	32,236.11	4,489.31	0.32
		Base		45.626237	30,432.70	54.211759	36,159.24	5,726.54	0.05
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04								
	36,544.000	Local		2.728752	99,719.53	2.631000	96,147.26	-3,572.27	0.96
		Base		2.992897	109,372.41	2.951193	107,848.38	-1,524.03	0.14
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2								
	2,844.000	Local		32.659617	92,883.95	43.520000	123,770.88	30,886.93	1.23

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		Base	35.821076	101,875.14	48.816382	138,833.79	36,958.65	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		392.000 Local	83.254515	32,635.77	94.920000	37,208.64	4,572.87	0.37
		Base	91.313571	35,794.92	106.471760	41,736.93	5,942.01	0.05
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		842.000 Local	138.819252	116,885.81	263.700000	222,035.40	105,149.59	2.21
		Base	153.947078	129,623.44	295.792279	249,057.10	119,433.66	0.32
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		688.000 Local	106.137500	73,022.60	116.100000	79,876.80	6,854.20	0.80
		Base	119.728343	82,373.10	130.229365	89,597.80	7,224.70	0.12
B1527V903	UNILEVER NV COMMON STOCK EUR.16							
		2,380.000 Local	50.251017	119,597.42	51.230000	121,927.40	2,329.98	1.22
		Base	55.652025	132,451.82	57.464689	136,765.96	4,314.14	0.18
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		1,820.000 Local	19.011692	34,601.28	22.295000	40,576.90	5,975.62	0.40
		Base	20.852033	37,950.70	25.008301	45,515.11	7,564.41	0.06
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5							
		1,506.000 Local	188.819774	284,362.58	140.650000	211,818.90	-72,543.68	2.11
		Base	208.943247	314,668.53	157.767099	237,597.25	-77,071.28	0.31
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		1,048.000 Local	81.758559	85,682.97	90.640000	94,990.72	9,307.75	0.95
		Base	92.227691	96,654.62	101.670884	106,551.09	9,896.47	0.14
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		7,955.000 Local	9.938908	79,064.01	10.688000	85,023.04	5,959.03	0.85
		Base	11.211579	89,188.11	11.988729	95,370.34	6,182.23	0.12
NETHERLANDS (THE) Total								
		56,686.000 Local		1,046,202.72		1,145,612.05	99,409.33	11.42
		Base		1,160,385.49		1,285,032.99	124,647.50	1.66
PORTUGAL								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							

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		7,992.000	Local Base	13.972832 15.325405	111,670.87 122,480.64	14.900000 16.713329	119,080.80 133,572.93	7,409.93 11,092.29	1.19 0.17
PORTUGAL Total		7,992.000	Local Base		111,670.87 122,480.64		119,080.80 133,572.93	7,409.93 11,092.29	1.19 0.17
SPAIN									
527178909	ENDESA SA COMMON STOCK EUR1.2	1,818.000	Local Base	22.321342 24.482057	40,580.20 44,508.38	23.790000 26.685242	43,250.22 48,513.77	2,670.02 4,005.39	0.43 0.06
566935904	REPSOL SA COMMON STOCK EUR1.	14,259.000	Local Base	14.461040 15.860873	206,199.97 226,160.19	13.930000 15.625280	198,627.87 222,800.87	-7,572.10 -3,359.32	1.98 0.29
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5	26,853.000	Local Base	3.958022 4.464844	106,284.76 119,894.46	3.730000 4.183941	100,161.69 112,351.36	-6,123.07 -7,543.10	1.00 0.15
573252905	TELEFONICA SA COMMON STOCK EUR1.	14,734.000	Local Base	10.392957 11.398998	153,129.83 167,952.84	6.227000 6.984826	91,748.62 102,914.42	-61,381.21 -65,038.42	0.91 0.13
738307909	ENAGAS SA COMMON STOCK EUR1.5	1,856.000	Local Base	24.866616 27.273707	46,152.44 50,620.00	22.740000 25.507457	42,205.44 47,341.84	-3,947.00 -3,278.16	0.42 0.06
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	3,382.000	Local Base	25.056833 28.265346	84,742.21 95,593.40	31.450000 35.277464	106,363.90 119,308.38	21,621.69 23,714.98	1.06 0.15
B288C9908	IBERDROLA SA COMMON STOCK EUR.75	18,180.000	Local Base	7.426677 8.229455	135,016.98 149,611.50	9.180000 10.297206	166,892.40 187,203.20	31,875.42 37,591.70	1.66 0.24
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01	1,290.000	Local Base	63.499659 71.139078	81,914.56 91,769.41	72.800000 81.659757	93,912.00 105,341.09	11,997.44 13,571.68	0.94 0.14

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BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5								
	1,527.000	Local		18.829758	28,753.04	17.925000	27,371.48	-1,381.56	0.27
		Base		20.652482	31,536.34	20.106472	30,702.59	-833.75	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25								
	1,569.000	Local		38.993805	61,181.28	38.370000	60,202.53	-978.75	0.60
		Base		43.322116	67,972.40	43.039627	67,529.18	-443.22	0.09
SPAIN Total			85,468.000		943,955.27		930,736.15	-13,219.12	9.28
		Base			1,045,618.92		1,044,006.70	-1,612.22	1.35
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	548.000	Local		80.129015	43,910.70	110.000000	60,280.00	16,369.30	0.60
		Base		87.885529	48,161.27	123.386995	67,616.07	19,454.80	0.09
UNITED KINGDOM Total			548.000		43,910.70		60,280.00	16,369.30	0.60
		Base			48,161.27		67,616.07	19,454.80	0.09
EURO CURRENCY Total			523,897.000		9,488,219.36		10,010,790.52	522,571.16	99.82
		Base			10,536,758.73		11,229,103.35	692,344.62	14.51
HONG KONG DOLLAR								Exchange Rate:	7.792300
607355906	CHINA MOBILE LTD COMMON STOCK								
	14,500.000	Local		77.241013	1,119,994.69	65.500000	949,750.00	-170,244.69	2.67
		Base		9.892635	143,443.21	8.405734	121,883.14	-21,560.07	0.16
609701909	CLP HOLDINGS LTD COMMON STOCK								
	14,000.000	Local		80.925784	1,132,960.98	81.900000	1,146,600.00	13,639.02	3.23
		Base		10.343671	144,811.39	10.510376	147,145.26	2,333.87	0.19
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
	6,500.000	Local		81.929046	532,538.80	55.500000	360,750.00	-171,788.80	1.02
		Base		10.496995	68,230.47	7.122416	46,295.70	-21,934.77	0.06

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619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		38,000.000	Local 11.154774	423,881.43	18.580000	706,040.00	282,158.57	1.99
			Base 1.433011	54,454.43	2.384405	90,607.39	36,152.96	0.12
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		34,000.000	Local 22.435325	762,801.04	30.350000	1,031,900.00	269,098.96	2.90
			Base 2.882181	97,994.14	3.894871	132,425.60	34,431.46	0.17
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
		24,000.000	Local 20.532329	492,775.89	38.800000	931,200.00	438,424.11	2.62
			Base 2.637710	63,305.03	4.979274	119,502.59	56,197.56	0.15
619615008	CITIC LTD COMMON STOCK							
		79,000.000	Local 11.316810	894,028.01	10.420000	823,180.00	-70,848.01	2.32
			Base 1.453827	114,852.36	1.337218	105,640.18	-9,212.18	0.14
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							
		2,200.000	Local 219.195150	482,229.33	253.000000	556,600.00	74,370.67	1.57
			Base 27.990205	61,578.45	32.467949	71,429.49	9,851.04	0.09
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		98,000.000	Local 6.159699	603,650.46	4.690000	459,620.00	-144,030.46	1.29
			Base 0.791313	77,548.67	0.601876	58,983.87	-18,564.80	0.08
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		5,100.000	Local 41.858061	213,476.11	85.150000	434,265.00	220,788.89	1.22
			Base 5.377345	27,424.46	10.927454	55,730.02	28,305.56	0.07
640837001	HANG SENG BANK LTD COMMON STOCK							
		3,200.000	Local 195.307581	624,984.26	161.000000	515,200.00	-109,784.26	1.45
			Base 24.882166	79,622.93	20.661422	66,116.55	-13,506.38	0.09
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK							
		22,000.000	Local 55.787866	1,227,333.06	57.000000	1,254,000.00	26,666.94	3.53
			Base 7.147480	157,244.55	7.314913	160,928.10	3,683.55	0.21
643655004	HONG KONG + CHINA GAS COMMON STOCK							
		67,179.000	Local 12.729970	855,186.68	15.220000	1,022,464.38	167,277.70	2.88
			Base 1.626561	109,270.75	1.953210	131,214.71	21,943.96	0.17

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646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01		17,200.000	20.882905	359,185.97	29.200000	502,240.00	143,054.03	1.41
		Local		2.673388	45,982.28	3.747289	64,453.37	18,471.09	0.08
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK		13,000.000	62.197957	808,573.44	57.400000	746,200.00	-62,373.44	2.10
		Local		7.924013	103,012.17	7.366246	95,761.20	-7,250.97	0.12
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1		10,000.000	29.145902	291,459.02	42.800000	428,000.00	136,540.98	1.20
		Local		3.734261	37,342.61	5.492602	54,926.02	17,583.41	0.07
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK		24,000.000	32.401041	777,624.98	27.050000	649,200.00	-128,424.98	1.83
		Local		4.162438	99,898.51	3.471376	83,313.01	-16,585.50	0.11
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK		48,000.000	13.862859	665,417.21	10.940000	525,120.00	-140,297.21	1.48
		Local		1.780909	85,483.61	1.403950	67,389.60	-18,094.01	0.09
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK		7,000.000	118.987404	832,911.83	119.300000	835,100.00	2,188.17	2.35
		Local		15.285857	107,001.00	15.309985	107,169.90	168.90	0.14
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK		38,000.000	11.478082	436,167.12	16.300000	619,400.00	183,232.88	1.74
		Local		1.474545	56,032.72	2.091809	79,488.73	23,456.01	0.10
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK		10,000.000	25.239763	252,397.63	43.100000	431,000.00	178,602.37	1.21
		Local		3.233794	32,337.94	5.531101	55,311.01	22,973.07	0.07
B00G0S903	CNOOC LTD COMMON STOCK		86,000.000	8.853941	761,438.90	12.960000	1,114,560.00	353,121.10	3.14
		Local		1.137432	97,819.15	1.663180	143,033.51	45,214.36	0.18
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025		55,000.000	4.178659	229,826.23	10.900000	599,500.00	369,673.77	1.69
		Local		0.536816	29,524.90	1.398817	76,934.92	47,410.02	0.10

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B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local 21.483835	515,612.04	31.500000	756,000.00	240,387.96	2.13
			Base 2.752573	66,061.76	4.042452	97,018.85	30,957.09	0.13
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local 43.218098	367,353.83	92.100000	782,850.00	415,496.17	2.20
			Base 5.552064	47,192.54	11.819360	100,464.56	53,272.02	0.13
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local 5.869243	763,001.56	3.940000	512,200.00	-250,801.56	1.44
			Base 0.753999	98,019.89	0.505627	65,731.56	-32,288.33	0.08
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local 18.328865	632,345.85	16.280000	561,660.00	-70,685.85	1.58
			Base 2.354639	81,235.06	2.089242	72,078.85	-9,156.21	0.09
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local 6.259860	763,702.97	6.730000	821,060.00	57,357.03	2.31
			Base 0.804180	98,110.00	0.863673	105,368.12	7,258.12	0.14
B0PB4M906	LINK REIT REIT	8,500.000	Local 56.211412	477,797.00	82.500000	701,250.00	223,453.00	1.97
			Base 7.221265	61,380.75	10.587375	89,992.69	28,611.94	0.12
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	205,000.000	Local 3.705837	759,696.66	3.330000	682,650.00	-77,046.66	1.92
			Base 0.476075	97,595.33	0.427345	87,605.71	-9,989.62	0.11
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	127,000.000	Local 5.007885	636,001.40	6.000000	762,000.00	125,998.60	2.15
			Base 0.643344	81,704.66	0.769991	97,788.84	16,084.18	0.13
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	53,000.000	Local 6.843738	362,718.13	12.480000	661,440.00	298,721.87	1.86
			Base 0.879189	46,597.01	1.601581	84,883.80	38,286.79	0.11
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	19,600.000	Local 34.053634	667,451.23	28.450000	557,620.00	-109,831.23	1.57
			Base 4.374740	85,744.91	3.651040	71,560.39	-14,184.52	0.09

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B4TX8S909	AIA GROUP LTD COMMON STOCK		16,800.000	Local	62.579868	1,051,341.79	81.800000	1,374,240.00	322,898.21	3.87
				Base	7.995968	134,332.27	10.497542	176,358.71	42,026.44	0.23
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005		19,000.000	Local	9.920299	188,485.68	10.980000	208,620.00	20,134.32	0.59
				Base	1.274423	24,214.03	1.409083	26,772.58	2,558.55	0.03
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1		22,000.000	Local	27.793785	611,463.26	46.550000	1,024,100.00	412,636.74	2.88
				Base	3.558105	78,278.32	5.973846	131,424.61	53,146.29	0.17
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1		23,500.000	Local	30.447946	715,526.73	36.500000	857,750.00	142,223.27	2.41
				Base	3.889322	91,399.07	4.684111	110,076.61	18,677.54	0.14
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01		15,000.000	Local	14.202361	213,035.42	21.600000	324,000.00	110,964.58	0.91
				Base	1.821539	27,323.09	2.771967	41,579.51	14,256.42	0.05
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1		11,000.000	Local	40.983414	450,817.55	47.550000	523,050.00	72,232.45	1.47
				Base	5.264983	57,914.81	6.102178	67,123.96	9,209.15	0.09
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001		71,000.000	Local	6.860807	487,117.30	8.050000	571,550.00	84,432.70	1.61
				Base	0.881382	62,578.10	1.033071	73,348.05	10,769.95	0.09
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002		10,800.000	Local	312.476065	3,374,741.50	375.600000	4,056,480.00	681,738.50	11.42
				Base	39.958056	431,547.00	48.201430	520,575.44	89,028.44	0.67
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0		22,800.000	Local	29.997238	683,937.03	33.250000	758,100.00	74,162.97	2.13
				Base	3.831750	87,363.90	4.267033	97,288.35	9,924.45	0.13
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01		94,000.000	Local	8.653634	813,441.62	9.000000	846,000.00	32,558.38	2.38
				Base	1.108694	104,217.24	1.154986	108,568.72	4,351.48	0.14

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BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	3,000.000	Local 89.764777	269,294.33	74.300000	222,900.00	-46,394.33	0.63
			Base 11.471837	34,415.51	9.535054	28,605.16	-5,810.35	0.04
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local 56.088312	757,192.21	56.250000	759,375.00	2,182.79	2.14
			Base 7.205451	97,273.59	7.218665	97,451.97	178.38	0.13
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025	5,500.000	Local 70.010253	385,056.39	98.650000	542,575.00	157,518.61	1.53
			Base 8.920322	49,061.77	12.659934	69,629.63	20,567.86	0.09
HONG KONG DOLLAR Total		1,775,879.000	Local	30,727,974.55		35,509,359.38	4,781,384.83	99.96
			Base	3,937,776.34		4,556,980.54	619,204.20	5.89
INDIAN RUPEE							Exchange Rate:	71.378150
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.	13,976.000	Local 1,397.452387	19,530,794.56	1,516.000000	21,187,616.00	1,656,821.44	24.80
			Base 20.076511	280,589.32	21.238993	296,836.16	16,246.84	0.38
614376903	LUPIN LTD COMMON STOCK INR2.0	4,521.000	Local 769.528292	3,479,037.41	765.000000	3,458,565.00	-20,472.41	4.05
			Base 11.100801	50,186.72	10.717566	48,454.11	-1,732.61	0.06
620512905	INFOSYS LTD COMMON STOCK INR5.	6,780.000	Local 744.099145	5,044,992.20	732.000000	4,962,960.00	-82,032.20	5.81
			Base 10.704922	72,579.37	10.255239	69,530.52	-3,048.85	0.09
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	2,435.000	Local 1,849.324780	4,503,105.84	1,920.300000	4,675,930.50	172,824.66	5.47
			Base 26.495097	64,515.56	26.903191	65,509.27	993.71	0.08
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.	1,835.000	Local 2,772.017324	5,086,651.79	2,869.550000	5,265,624.25	178,972.46	6.16
			Base 40.040692	73,474.67	40.202079	73,770.81	296.14	0.10
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							

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	12,756.000	Local	469.486599	5,988,771.06	432.300000	5,514,418.80	-474,352.26	6.45	
		Base	6.781548	86,505.43	6.056475	77,256.40	-9,249.03	0.10	
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.								
	2,533.000	Local	1,524.685882	3,862,029.34	1,790.200000	4,534,576.60	672,547.26	5.31	
		Base	22.023486	55,785.49	25.080504	63,528.92	7,743.43	0.08	
ACI1HMF8	PIRAMAL ENTERPRISES LTD RIGHTS EXP 20JAN20								
	275.000	Local	0.000000	0.00	223.550000	61,476.25	61,476.25	0.07	
		Base	0.000000	0.00	3.131911	861.28	861.28	0.00	
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.								
	4,500.000	Local	1,520.517416	6,842,328.37	1,305.000000	5,872,500.00	-969,828.37	6.87	
		Base	21.874802	98,436.61	18.282906	82,273.08	-16,163.53	0.11	
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.								
	1,836.000	Local	2,263.302026	4,155,422.52	2,165.000000	3,974,940.00	-180,482.52	4.65	
		Base	32.426111	59,534.34	30.331411	55,688.47	-3,845.87	0.07	
B037HF900	NTPC LTD COMMON STOCK INR10.0								
	54,591.000	Local	136.042748	7,426,709.68	119.000000	6,496,329.00	-930,380.68	7.60	
		Base	1.965084	107,275.89	1.667177	91,012.85	-16,263.04	0.12	
B058J5906	PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.								
	2,081.000	Local	2,641.009226	5,495,940.20	1,523.100000	3,169,571.10	-2,326,369.10	3.71	
		Base	38.148333	79,386.68	21.338463	44,405.34	-34,981.34	0.06	
B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.								
	9,287.000	Local	499.366361	4,637,615.39	483.300000	4,488,407.10	-149,208.29	5.25	
		Base	7.205488	66,917.37	6.770980	62,882.09	-4,035.28	0.08	
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0								
	19,171.000	Local	196.463564	3,766,402.99	190.600000	3,653,992.60	-112,410.39	4.28	
		Base	2.814715	53,960.90	2.670285	51,192.03	-2,768.87	0.07	
B2QKWK904	BAJAJ FINSERV LTD COMMON STOCK INR5.								
	533.000	Local	7,360.781445	3,923,296.51	9,420.000000	5,020,860.00	1,097,563.49	5.88	
		Base	106.323583	56,670.47	131.973160	70,341.69	13,671.22	0.09	
BG0ZVG908	CONTAINER CORP OF INDIA LTD COMMON STOCK INR5.0								

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	2,884.000	Local		532.066318	1,534,479.26	572.850000	1,652,099.40	117,620.14	1.93
		Base		7.675423	22,135.92	8.025565	23,145.73	1,009.81	0.03
INDIAN RUPEE Total									
	139,994.000	Local			85,277,577.12		83,989,866.60	-1,287,710.52	98.31
		Base			1,227,954.74		1,176,688.75	-51,265.99	1.52
INDONESIAN RUPIAH								Exchange Rate:	13,882.500000
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.								
	146,400.000	Local		8,771.161762	1,284,098,082.00	6,925.000000	1,013,820,000.00	-270,278,082.00	41.13
		Base		0.658002	96,331.44	0.498829	73,028.63	-23,302.81	0.09
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
	322,800.000	Local		4,357.364424	1,406,557,236.00	3,970.000000	1,281,516,000.00	-125,041,236.00	51.99
		Base		0.326884	105,518.17	0.285972	92,311.62	-13,206.55	0.12
INDONESIAN RUPIAH Total									
	469,200.000	Local			2,690,655,318.00		2,295,336,000.00	-395,319,318.00	93.12
		Base			201,849.61		165,340.25	-36,509.36	0.21
JAPANESE YEN								Exchange Rate:	108.655000
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
	2,000.000	Local		4,786.154500	9,572,309.00	4,983.000000	9,966,000.00	393,691.00	1.26
		Base		42.523680	85,047.36	45.860752	91,721.50	6,674.14	0.12
605460005	ASAHI KASEI CORP COMMON STOCK								
	4,100.000	Local		1,256.452195	5,151,454.00	1,234.000000	5,059,400.00	-92,054.00	0.64
		Base		11.272059	46,215.44	11.357048	46,563.89	348.45	0.06
612927905	NTT DOCOMO INC COMMON STOCK								
	1,600.000	Local		2,759.035000	4,414,456.00	3,038.000000	4,860,800.00	446,344.00	0.62
		Base		24.733556	39,573.69	27.960057	44,736.09	5,162.40	0.06
613210004	BRIDGESTONE CORP COMMON STOCK								
	1,700.000	Local		4,786.392353	8,136,867.00	4,070.000000	6,919,000.00	-1,217,867.00	0.88
		Base		42.321871	71,947.18	37.458009	63,678.62	-8,268.56	0.08

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617232004	CANON INC COMMON STOCK								
	2,100.000	Local	3,795.897143	7,971,384.00	2,986.500000	6,271,650.00	-1,699,734.00	0.80	
		Base	33.563790	70,483.96	27.486080	57,720.77	-12,763.19	0.07	
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
	400.000	Local	19,019.505000	7,607,802.00	22,000.000000	8,800,000.00	1,192,198.00	1.12	
		Base	168.172825	67,269.13	202.475726	80,990.29	13,721.16	0.10	
619446909	KOSE CORP COMMON STOCK								
	400.000	Local	17,058.525000	6,823,410.00	16,000.000000	6,400,000.00	-423,410.00	0.81	
		Base	151.167750	60,467.10	147.255073	58,902.03	-1,565.07	0.08	
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK								
	4,500.000	Local	1,574.236667	7,084,065.00	1,541.500000	6,936,750.00	-147,315.00	0.88	
		Base	14.137827	63,620.22	14.187106	63,841.98	221.76	0.08	
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
	3,600.000	Local	1,226.613056	4,415,807.00	1,430.000000	5,148,000.00	732,193.00	0.65	
		Base	10.845864	39,045.11	13.160922	47,379.32	8,334.21	0.06	
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	600.000	Local	4,112.055000	2,467,233.00	10,080.000000	6,048,000.00	3,580,767.00	0.77	
		Base	36.359300	21,815.58	92.770696	55,662.42	33,846.84	0.07	
624899902	KDDI CORP COMMON STOCK								
	3,000.000	Local	3,015.510000	9,046,530.00	3,253.000000	9,759,000.00	712,470.00	1.24	
		Base	27.034263	81,102.79	29.938797	89,816.39	8,713.60	0.12	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	700.000	Local	11,230.612857	7,861,429.00	15,450.000000	10,815,000.00	2,953,571.00	1.37	
		Base	99.302471	69,511.73	142.193180	99,535.23	30,023.50	0.13	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	3,300.000	Local	3,528.763636	11,644,920.00	3,390.000000	11,187,000.00	-457,920.00	1.42	
		Base	31.201767	102,965.83	31.199669	102,958.91	-6.92	0.13	
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	900.000	Local	10,315.155556	9,283,640.00	9,858.000000	8,872,200.00	-411,440.00	1.13	
		Base	91.207878	82,087.09	90.727532	81,654.78	-432.31	0.11	

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630720001	EISAI CO LTD COMMON STOCK		900.000	Local	6,762.115556	6,085,904.00	8,204.000000	7,383,600.00	1,297,696.00	0.94
				Base	60.569511	54,512.56	75.505039	67,954.53	13,441.97	0.09
633243902	FAST RETAILING CO LTD COMMON STOCK		100.000	Local	50,075.020000	5,007,502.00	65,000.000000	6,500,000.00	1,492,498.00	0.82
				Base	455.124000	45,512.40	598.223736	59,822.37	14,309.97	0.08
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK		16,300.000	Local	680.470552	11,091,670.00	593.200000	9,669,160.00	-1,422,510.00	1.23
				Base	6.107887	99,558.55	5.459482	88,989.55	-10,569.00	0.11
635640006	SUBARU CORP COMMON STOCK		2,600.000	Local	4,258.128077	11,071,133.00	2,713.500000	7,055,100.00	-4,016,033.00	0.89
				Base	37.650896	97,892.33	24.973540	64,931.20	-32,961.13	0.08
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK		1,400.000	Local	4,270.133571	5,978,187.00	5,230.000000	7,322,000.00	1,343,813.00	0.93
				Base	37.757050	52,859.87	48.134002	67,387.60	14,527.73	0.09
635693005	FANUC CORP COMMON STOCK		300.000	Local	22,588.790000	6,776,637.00	20,330.000000	6,099,000.00	-677,637.00	0.77
				Base	202.435200	60,730.56	187.105978	56,131.79	-4,598.77	0.07
635694003	FUJITSU LTD COMMON STOCK		700.000	Local	7,927.961429	5,549,573.00	10,270.000000	7,189,000.00	1,639,427.00	0.91
				Base	70.100014	49,070.01	94.519350	66,163.55	17,093.54	0.09
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK		1,900.000	Local	4,562.637368	8,669,011.00	4,495.000000	8,540,500.00	-128,511.00	1.08
				Base	41.508937	78,866.98	41.369472	78,602.00	-264.98	0.10
642910004	HITACHI LTD COMMON STOCK		1,900.000	Local	3,500.892105	6,651,695.00	4,626.000000	8,789,400.00	2,137,705.00	1.11
				Base	31.370868	59,604.65	42.575123	80,892.73	21,288.08	0.10
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK		1,000.000	Local	4,011.880000	4,011,880.00	4,337.000000	4,337,000.00	325,120.00	0.55
				Base	35.665770	35,665.77	39.915328	39,915.33	4,249.56	0.05

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643514003	HONDA MOTOR CO LTD COMMON STOCK								
	4,000.000	Local		3,349.920500	13,399,682.00	3,099.000000	12,396,000.00	-1,003,682.00	1.57
		Base		30.050260	120,201.04	28.521467	114,085.87	-6,115.17	0.15
644150005	HOYA CORP COMMON STOCK								
	1,400.000	Local		5,877.826429	8,228,957.00	10,450.000000	14,630,000.00	6,401,043.00	1.86
		Base		52.542036	73,558.85	96.175970	134,646.36	61,087.51	0.17
647453901	JAPAN TOBACCO INC COMMON STOCK								
	4,300.000	Local		3,524.981163	15,157,419.00	2,432.500000	10,459,750.00	-4,697,669.00	1.33
		Base		31.469058	135,316.95	22.387373	96,265.70	-39,051.25	0.12
648004000	AEON CO LTD COMMON STOCK								
	4,800.000	Local		1,704.351667	8,180,888.00	2,255.500000	10,826,400.00	2,645,512.00	1.37
		Base		15.070090	72,336.43	20.758364	99,640.15	27,303.72	0.13
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	4,100.000	Local		1,560.345366	6,397,416.00	1,264.500000	5,184,450.00	-1,212,966.00	0.66
		Base		14.026405	57,508.26	11.637753	47,714.79	-9,793.47	0.06
648380004	KAO CORP COMMON STOCK								
	1,500.000	Local		7,008.502000	10,512,753.00	9,025.000000	13,537,500.00	3,024,747.00	1.72
		Base		62.566853	93,850.28	83.061065	124,591.60	30,741.32	0.16
649099009	KEYENCE CORP COMMON STOCK								
	400.000	Local		28,252.452500	11,300,981.00	38,490.000000	15,396,000.00	4,095,019.00	1.95
		Base		252.374625	100,949.85	354.240486	141,696.19	40,746.34	0.18
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	4,600.000	Local		2,436.884565	11,209,669.00	2,390.000000	10,994,000.00	-215,669.00	1.39
		Base		21.639109	99,539.90	21.996227	101,182.64	1,642.74	0.13
649926003	KYOCERA CORP COMMON STOCK								
	1,700.000	Local		6,602.299412	11,223,909.00	7,480.000000	12,716,000.00	1,492,091.00	1.61
		Base		58.378347	99,243.19	68.841747	117,030.97	17,787.78	0.15
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,800.000	Local		4,872.435000	8,770,383.00	6,119.000000	11,014,200.00	2,243,817.00	1.40
		Base		43.082672	77,548.81	56.315862	101,368.55	23,819.74	0.13

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656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK		1,700.000	Local	4,370.200000	7,429,340.00	4,038.000000	6,864,600.00	-564,740.00	0.87
				Base	39.264171	66,749.09	37.163499	63,177.95	-3,571.14	0.08
657270005	PANASONIC CORP COMMON STOCK		8,300.000	Local	1,377.188193	11,430,662.00	1,029.500000	8,544,850.00	-2,885,812.00	1.08
				Base	12.177269	101,071.33	9.474944	78,642.03	-22,429.30	0.10
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK		53,700.000	Local	210.004953	11,277,266.00	168.300000	9,037,710.00	-2,239,556.00	1.15
				Base	1.856890	99,714.98	1.548939	83,178.04	-16,536.94	0.11
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK		5,300.000	Local	2,279.639245	12,082,088.00	2,089.500000	11,074,350.00	-1,007,738.00	1.40
				Base	20.156853	106,831.32	19.230592	101,922.14	-4,909.18	0.13
659678007	MITSUBISHI CORP COMMON STOCK		1,000.000	Local	2,463.731000	2,463,731.00	2,900.000000	2,900,000.00	436,269.00	0.37
				Base	21.784620	21,784.62	26.689982	26,689.98	4,905.36	0.03
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK		4,500.000	Local	2,553.276000	11,489,742.00	1,674.000000	7,533,000.00	-3,956,742.00	0.96
				Base	23.206327	104,428.47	15.406562	69,329.53	-35,098.94	0.09
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK		6,700.000	Local	1,665.332388	11,157,727.00	1,498.500000	10,039,950.00	-1,117,777.00	1.27
				Base	14.725075	98,658.00	13.791358	92,402.10	-6,255.90	0.12
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK		1,900.000	Local	3,026.512105	5,750,373.00	2,977.000000	5,656,300.00	-94,073.00	0.72
				Base	27.507500	52,264.25	27.398647	52,057.43	-206.82	0.07
659730006	MITSUI + CO LTD COMMON STOCK		4,000.000	Local	1,641.161250	6,564,645.00	1,946.000000	7,784,000.00	1,219,355.00	0.99
				Base	14.638178	58,552.71	17.909898	71,639.59	13,086.88	0.09
659736003	MITSUI CHEMICALS INC COMMON STOCK		1,900.000	Local	2,836.983684	5,390,269.00	2,680.000000	5,092,000.00	-298,269.00	0.65
				Base	25.875142	49,162.77	24.665225	46,863.93	-2,298.84	0.06

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659760003	MITSUI FUDOSAN CO LTD COMMON STOCK							
		4,400.000	Local 2,605.302045	11,463,329.00	2,672.000000	11,756,800.00	293,471.00	1.49
			Base 23.036405	101,360.18	24.591597	108,203.03	6,842.85	0.14
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK							
		800.000	Local 5,725.638750	4,580,511.00	6,746.000000	5,396,800.00	816,289.00	0.68
			Base 51.333138	41,066.51	62.086420	49,669.14	8,602.63	0.06
663955003	NINTENDO CO LTD COMMON STOCK							
		300.000	Local 33,357.923333	10,007,377.00	43,970.000000	13,191,000.00	3,183,623.00	1.67
			Base 300.518067	90,155.42	404.675349	121,402.60	31,247.18	0.16
664040003	NEC CORP COMMON STOCK							
		1,000.000	Local 3,111.555000	3,111,555.00	4,520.000000	4,520,000.00	1,408,445.00	0.57
			Base 28.280440	28,280.44	41.599558	41,599.56	13,319.12	0.05
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK							
		1,300.000	Local 4,432.214615	5,761,879.00	5,640.000000	7,332,000.00	1,570,121.00	0.93
			Base 39.190192	50,947.25	51.907413	67,479.64	16,532.39	0.09
664068004	NIDEC CORP COMMON STOCK							
		600.000	Local 10,585.290000	6,351,174.00	15,005.000000	9,003,000.00	2,651,826.00	1.14
			Base 93.596450	56,157.87	138.097649	82,858.59	26,700.72	0.11
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK							
		2,900.000	Local 2,327.163103	6,748,773.00	1,906.000000	5,527,400.00	-1,221,373.00	0.70
			Base 21.151221	61,338.54	17.541761	50,871.11	-10,467.43	0.07
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK							
		1,400.000	Local 2,511.145714	3,515,604.00	2,757.000000	3,859,800.00	344,196.00	0.49
			Base 22.481150	31,473.61	25.373890	35,523.45	4,049.84	0.05
664158003	NISSAN CHEMICAL CORP COMMON STOCK							
		800.000	Local 5,009.903750	4,007,923.00	4,595.000000	3,676,000.00	-331,923.00	0.47
			Base 45.560613	36,448.49	42.289816	33,831.85	-2,616.64	0.04
664180007	NITTO DENKO CORP COMMON STOCK							
		1,100.000	Local 8,879.937273	9,767,931.00	6,180.000000	6,798,000.00	-2,969,931.00	0.86
			Base 79.568200	87,525.02	56.877272	62,565.00	-24,960.02	0.08

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664256005	NIPPON STEEL CORP COMMON STOCK								
	4,800.000	Local		2,288.425625	10,984,443.00	1,654.000000	7,939,200.00	-3,045,243.00	1.01
		Base		20.553544	98,657.01	15.222493	73,067.97	-25,589.04	0.09
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local		709.054348	6,523,300.00	563.400000	5,183,280.00	-1,340,020.00	0.66
		Base		6.269547	57,679.83	5.185219	47,704.02	-9,975.81	0.06
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	200.000	Local		11,895.945000	2,379,189.00	14,880.000000	2,976,000.00	596,811.00	0.38
		Base		108.120400	21,624.08	136.947218	27,389.44	5,765.36	0.04
665770004	OJI HOLDINGS CORP COMMON STOCK								
	12,300.000	Local		676.610894	8,322,314.00	595.000000	7,318,500.00	-1,003,814.00	0.93
		Base		6.157241	75,734.07	5.476048	67,355.39	-8,378.68	0.09
665880001	OLYMPUS CORP COMMON STOCK								
	4,300.000	Local		1,063.031395	4,571,035.00	1,689.000000	7,262,700.00	2,691,665.00	0.92
		Base		9.399453	40,417.65	15.544614	66,841.84	26,424.19	0.09
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	2,000.000	Local		2,246.622500	4,493,245.00	2,502.000000	5,004,000.00	510,755.00	0.63
		Base		20.117040	40,234.08	23.027012	46,054.02	5,819.94	0.06
666114004	ORIX CORP COMMON STOCK								
	5,000.000	Local		1,757.878400	8,789,392.00	1,811.000000	9,055,000.00	265,608.00	1.15
		Base		15.543380	77,716.90	16.667434	83,337.17	5,620.27	0.11
666176003	OSAKA GAS CO LTD COMMON STOCK								
	2,800.000	Local		2,188.386786	6,127,483.00	2,091.000000	5,854,800.00	-272,683.00	0.74
		Base		19.648882	55,016.87	19.244397	53,884.31	-1,132.56	0.07
677062903	SOFTBANK GROUP CORP COMMON STOCK								
	3,900.000	Local		4,202.547436	16,389,935.00	4,756.000000	18,548,400.00	2,158,465.00	2.35
		Base		37.717667	147,098.90	43.771571	170,709.13	23,610.23	0.22
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	4,900.000	Local		1,902.951020	9,324,460.00	2,333.500000	11,434,150.00	2,109,690.00	1.45
		Base		17.295622	84,748.55	21.476232	105,233.54	20,484.99	0.14

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680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	1,800.000	Local 9,852.603333	17,734,686.00	12,060.000000	21,708,000.00	3,973,314.00	2.75
			Base 88.390589	159,103.06	110.993512	199,788.32	40,685.26	0.26
680468006	SHIONOGI + CO LTD COMMON STOCK	1,000.000	Local 5,907.952000	5,907,952.00	6,767.000000	6,767,000.00	859,048.00	0.86
			Base 52.838990	52,838.99	62.279693	62,279.69	9,440.70	0.08
680526001	SHISEIDO CO LTD COMMON STOCK	1,400.000	Local 5,729.416429	8,021,183.00	7,782.000000	10,894,800.00	2,873,617.00	1.38
			Base 51.641586	72,298.22	71.621186	100,269.66	27,971.44	0.13
682150008	SONY CORP COMMON STOCK	1,700.000	Local 4,573.804706	7,775,468.00	7,401.000000	12,581,700.00	4,806,232.00	1.60
			Base 41.021459	69,736.48	68.114675	115,794.95	46,058.47	0.15
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK	17,000.000	Local 655.327529	11,140,568.00	498.000000	8,466,000.00	-2,674,568.00	1.07
			Base 5.794487	98,506.28	4.583314	77,916.34	-20,589.94	0.10
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK	1,800.000	Local 3,745.997222	6,742,795.00	3,544.000000	6,379,200.00	-363,595.00	0.81
			Base 33.725178	60,705.32	32.616999	58,710.60	-1,994.72	0.08
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	2,600.000	Local 3,172.585385	8,248,722.00	3,812.000000	9,911,200.00	1,662,478.00	1.26
			Base 28.052396	72,936.23	35.083521	91,217.16	18,280.93	0.12
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	4,298.000	Local 4,754.413448	20,434,469.00	4,332.000000	18,618,936.00	-1,815,533.00	2.36
			Base 42.646394	183,294.20	39.869311	171,358.30	-11,935.90	0.22
688380906	SYSMEX CORP COMMON STOCK	700.000	Local 8,617.162857	6,032,014.00	7,449.000000	5,214,300.00	-817,714.00	0.66
			Base 77.293186	54,105.23	68.556440	47,989.51	-6,115.72	0.06
688507003	TERUMO CORP COMMON STOCK	2,300.000	Local 2,081.040000	4,786,392.00	3,885.000000	8,935,500.00	4,149,108.00	1.13
			Base 18.400813	42,321.87	35.755373	82,237.36	39,915.49	0.11

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689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	7,700.000	Local	1,439.064805	11,080,799.00	1,082.000000	8,331,400.00	-2,749,399.00	1.06	
		Base	12.905023	99,368.68	9.958124	76,677.56	-22,691.12	0.10	
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
	6,800.000	Local	477.729559	3,248,561.00	467.000000	3,175,600.00	-72,961.00	0.40	
		Base	4.285460	29,141.13	4.298007	29,226.45	85.32	0.04	
689544005	TOKYO GAS CO LTD COMMON STOCK								
	3,300.000	Local	2,766.940606	9,130,904.00	2,651.500000	8,749,950.00	-380,954.00	1.11	
		Base	24.830182	81,939.60	24.402927	80,529.66	-1,409.94	0.10	
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	600.000	Local	16,990.763333	10,194,458.00	23,925.000000	14,355,000.00	4,160,542.00	1.82	
		Base	152.732717	91,639.63	220.192352	132,115.41	40,475.78	0.17	
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	6,800.000	Local	928.584118	6,314,372.00	741.100000	5,039,480.00	-1,274,892.00	0.64	
		Base	8.323479	56,599.66	6.820671	46,380.56	-10,219.10	0.06	
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	2,100.000	Local	7,018.219048	14,738,260.00	7,714.000000	16,199,400.00	1,461,140.00	2.05	
		Base	63.005486	132,311.52	70.995352	149,090.24	16,778.72	0.19	
691148001	UNICHARM CORP COMMON STOCK								
	2,700.000	Local	2,815.907407	7,602,950.00	3,700.000000	9,990,000.00	2,387,050.00	1.27	
		Base	24.898604	67,226.23	34.052736	91,942.39	24,716.16	0.12	
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	1,200.000	Local	7,640.961667	9,169,154.00	6,030.000000	7,236,000.00	-1,933,154.00	0.92	
		Base	68.116350	81,739.62	55.496756	66,596.11	-15,143.51	0.09	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	6,500.000	Local	1,551.720154	10,086,181.00	1,870.000000	12,155,000.00	2,068,819.00	1.54	
		Base	13.878791	90,212.14	17.210437	111,867.84	21,655.70	0.14	
B02K2M903	M3 INC COMMON STOCK								
	1,800.000	Local	1,878.438889	3,381,190.00	3,305.000000	5,949,000.00	2,567,810.00	0.75	
		Base	16.646183	29,963.13	30.417376	54,751.28	24,788.15	0.07	

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B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK							
		3,300.000	Local 2,784.391515	9,188,492.00	2,647.000000	8,735,100.00	-453,392.00	1.11
			Base 24.619936	81,245.79	24.361511	80,392.99	-852.80	0.10
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK							
		2,300.000	Local 4,850.784783	11,156,805.00	4,003.000000	9,206,900.00	-1,949,905.00	1.17
			Base 43.264152	99,507.55	36.841379	84,735.17	-14,772.38	0.11
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK							
		1,800.000	Local 3,096.700556	5,574,061.00	7,228.000000	13,010,400.00	7,436,339.00	1.65
			Base 27.743583	49,938.45	66.522479	119,740.46	69,802.01	0.15
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK							
		7,500.000	Local 948.014133	7,110,106.00	817.500000	6,131,250.00	-978,856.00	0.78
			Base 8.431841	63,238.81	7.523814	56,428.60	-6,810.21	0.07
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK							
		1,700.000	Local 3,779.888824	6,425,811.00	3,611.000000	6,138,700.00	-287,111.00	0.78
			Base 33.422247	56,817.82	33.233629	56,497.17	-320.65	0.07
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		1,500.000	Local 5,215.764667	7,823,647.00	4,883.000000	7,324,500.00	-499,147.00	0.93
			Base 46.678433	70,017.65	44.940408	67,410.61	-2,607.04	0.09
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK							
		1,600.000	Local 1,957.728125	3,132,365.00	1,816.500000	2,906,400.00	-225,965.00	0.37
			Base 17.823488	28,517.58	16.718053	26,748.88	-1,768.70	0.03
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		2,700.000	Local 3,089.543704	8,341,768.00	4,099.000000	11,067,300.00	2,725,532.00	1.40
			Base 28.080378	75,817.02	37.724909	101,857.25	26,040.23	0.13
JAPANESE YEN Total		334,098.000	Local	745,537,383.00		788,423,466.00	42,886,083.00	99.99
			Base	6,659,466.15		7,256,209.73	596,743.58	9.38

MALAYSIAN RINGGIT

Exchange Rate: 4.090500

670397900 PETRONAS GAS BHD COMMON STOCK MYR1.

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 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	
		22,800.000	Local Base	19.056263 4.393375	434,482.79 100,168.94	16.620000 4.063073	378,936.00 92,638.06	-55,546.79 -7,530.88	34.05 0.12
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.	30,800.000	Local Base	13.937820 3.213331	429,284.87 98,970.58	13.260000 3.241657	408,408.00 99,843.05	-20,876.87 872.47	36.70 0.13
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5	45,900.000	Local Base	5.630052 1.297995	258,419.37 59,577.95	5.450000 1.332355	250,155.00 61,155.12	-8,264.37 1,577.17	22.48 0.08
MALAYSIAN RINGGIT Total		99,500.000	Local Base		1,122,187.03 258,717.47		1,037,499.00 253,636.23	-84,688.03 -5,081.24	93.24 0.33
MEXICAN PESO							Exchange Rate:	18.907500	
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	14,900.000	Local Base	175.432383 9.189209	2,613,942.50 136,919.22	178.330000 9.431707	2,657,117.00 140,532.43	43,174.50 3,613.21	38.78 0.18
240645903	CEMEX SAB CPO UNIT	106,800.000	Local Base	16.577831 0.870620	1,770,512.32 92,982.26	7.080000 0.374455	756,144.00 39,991.75	-1,014,368.32 -52,990.51	11.04 0.05
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	38,700.000	Local Base	14.271407 0.746434	552,303.44 28,887.00	15.100000 0.798625	584,370.00 30,906.78	32,066.56 2,019.78	8.53 0.04
B671GT907	FIBRA UNO ADMINISTRACION SA REIT	17,800.000	Local Base	32.394990 1.701293	576,630.83 30,283.01	29.280000 1.548592	521,184.00 27,564.93	-55,446.83 -2,718.08	7.61 0.04
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK	42,700.000	Local Base	55.155165 2.884781	2,355,125.55 123,180.16	54.280000 2.870818	2,317,756.00 122,583.95	-37,369.55 -596.21	33.83 0.16
MEXICAN PESO Total		220,900.000	Local		7,868,514.64		6,836,571.00	-1,031,943.64	99.78

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		412,251.65		361,579.84	-50,671.81	0.47

NEW ISRAELI SHEQEL

Exchange Rate: 3.453300

664713906	NICE LTD COMMON STOCK ILS1.0								
		769.000	Local	388.789753	298,979.32	535.600000	411,876.40	112,897.08	99.79
			Base	108.011912	83,061.16	155.098022	119,270.38	36,209.22	0.15

NEW ISRAELI SHEQEL Total

		769.000	Local		298,979.32		411,876.40	112,897.08	99.79
			Base		83,061.16		119,270.38	36,209.22	0.15

NEW TAIWAN DOLLAR

Exchange Rate: 29.977000

619095904	CHINA STEEL CORP COMMON STOCK TWD10.								
		77,000.000	Local	23.919122	1,841,772.40	23.900000	1,840,300.00	-1,472.40	6.01
			Base	0.790793	60,891.08	0.797278	61,390.40	499.32	0.08

628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
		29,000.000	Local	105.084000	3,047,436.00	110.000000	3,190,000.00	142,564.00	10.42
			Base	3.474196	100,751.68	3.669480	106,414.92	5,663.24	0.14

629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
		27,000.000	Local	112.590000	3,039,930.00	112.000000	3,024,000.00	-15,930.00	9.88
			Base	3.722353	100,503.52	3.736198	100,877.34	373.82	0.13

634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
		32,000.000	Local	88.570813	2,834,266.00	99.800000	3,193,600.00	359,334.00	10.43
			Base	2.928251	93,704.04	3.329219	106,535.01	12,830.97	0.14

643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
		24,000.000	Local	130.104000	3,122,496.00	90.800000	2,179,200.00	-943,296.00	7.12
			Base	4.301385	103,233.25	3.028989	72,695.73	-30,537.52	0.09

662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
		41,000.000	Local	70.456317	2,888,709.00	72.800000	2,984,800.00	96,091.00	9.75
			Base	2.329365	95,503.98	2.428529	99,569.67	4,065.69	0.13

670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2019

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Base Currency: USD - US DOLLAR									
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		29,000.000	Local 56.144887	1,628,201.72	74.200000	2,151,800.00	523,598.28	7.03	
			Base 1.856213	53,830.19	2.475231	71,781.70	17,951.51	0.09	
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
		36,000.000	Local 232.756849	8,379,246.58	331.000000	11,916,000.00	3,536,753.42	38.93	
			Base 7.439576	267,824.73	11.041799	397,504.75	129,680.02	0.51	
NEW TAIWAN DOLLAR Total									
		295,000.000	Local	26,782,057.70		30,479,700.00	3,697,642.30	99.58	
			Base	876,242.47		1,016,769.52	140,527.05	1.31	
NORWEGIAN KRONE							Exchange Rate:	8.779300	
473249902	TELENOR ASA COMMON STOCK NOK6.								
		3,767.000	Local 137.143393	516,619.16	157.450000	593,114.15	76,494.99	27.62	
			Base 15.796108	59,503.94	17.934232	67,558.25	8,054.31	0.09	
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
		3,251.000	Local 142.471200	463,173.87	175.500000	570,550.50	107,376.63	26.56	
			Base 16.409763	53,348.14	19.990204	64,988.15	11,640.01	0.08	
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
		1,069.000	Local 321.236024	343,401.31	365.200000	390,398.80	46,997.49	18.18	
			Base 36.999804	39,552.79	41.597849	44,468.10	4,915.31	0.06	
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098								
		17,597.000	Local 46.041380	810,190.16	32.640000	574,366.08	-235,824.08	26.74	
			Base 5.303023	93,317.30	3.717836	65,422.76	-27,894.54	0.08	
NORWEGIAN KRONE Total									
		25,684.000	Local	2,133,384.50		2,128,429.53	-4,954.97	99.10	
			Base	245,722.17		242,437.26	-3,284.91	0.31	
PHILIPPINE PESO							Exchange Rate:	50.645000	
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
		87,200.000	Local 36.174187	3,154,389.10	45.500000	3,967,600.00	813,210.90	44.95	
			Base 0.724643	63,188.88	0.898411	78,341.40	15,152.52	0.10	

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		115,400.000	Local 31.466405	3,631,223.18	42.100000	4,858,340.00	1,227,116.82	55.05
			Base 0.630337	72,740.85	0.831277	95,929.31	23,188.46	0.12
PHILIPPINE PESO Total								
		202,600.000	Local	6,785,612.28		8,825,940.00	2,040,327.72	100.00
			Base	135,929.73		174,270.71	38,340.98	0.23
POLISH ZLOTY							Exchange Rate:	3.793900
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		2,476.000	Local 117.094317	289,925.53	85.820000	212,490.32	-77,435.21	96.38
			Base 30.368752	75,193.03	22.620522	56,008.41	-19,184.62	0.07
POLISH ZLOTY Total								
		2,476.000	Local	289,925.53		212,490.32	-77,435.21	96.38
			Base	75,193.03		56,008.41	-19,184.62	0.07
POUND STERLING							Exchange Rate:	0.754945
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		3,144.000	Local 5.899955	18,549.46	7.466000	23,473.10	4,923.64	0.42
			Base 7.615665	23,943.65	9.889462	31,092.46	7,148.81	0.04
018270009	CRH PLC COMMON STOCK EUR.32							
		3,755.000	Local 25.217092	94,690.18	30.420000	114,227.10	19,536.92	2.06
			Base 31.987870	120,114.45	40.294326	151,305.19	31,190.74	0.20
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		2,293.000	Local 22.717344	52,090.87	32.005000	73,387.47	21,296.60	1.32
			Base 29.323559	67,238.92	42.393817	97,209.03	29,970.11	0.13
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		2,415.000	Local 43.297180	104,562.69	32.315000	78,040.73	-26,521.96	1.41
			Base 56.211416	135,750.57	42.804443	103,372.74	-32,377.83	0.13
040520009	HALMA PLC COMMON STOCK GBP.1							
		6,416.000	Local 20.139408	129,214.44	21.160000	135,762.56	6,548.12	2.44

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	25.546828	163,908.45	28.028532	179,831.06	15,922.61	0.23
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000 Local	36.322534	73,952.68	18.690000	38,052.84	-35,899.84	0.69
		Base	46.885147	95,458.16	24.756770	50,404.78	-45,053.38	0.07
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		20,003.000 Local	6.557970	131,179.08	5.919000	118,397.76	-12,781.32	2.13
		Base	8.374049	167,506.11	7.840306	156,829.65	-10,676.46	0.20
067760009	PEARSON PLC COMMON STOCK GBP.25							
		6,407.000 Local	8.135227	52,122.40	6.370000	40,812.59	-11,309.81	0.73
		Base	10.319530	66,117.23	8.437701	54,060.35	-12,056.88	0.07
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		2,086.000 Local	23.957886	49,976.15	26.950000	56,217.70	6,241.55	1.01
		Base	30.924856	64,509.25	35.697965	74,465.95	9,956.70	0.10
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05							
		3,384.000 Local	13.911469	47,076.41	14.490000	49,034.16	1,957.75	0.88
		Base	17.646690	59,716.40	19.193451	64,950.64	5,234.24	0.08
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		7,167.000 Local	31.393936	225,000.34	45.030000	322,730.01	97,729.67	5.81
		Base	40.062411	287,127.30	59.646729	427,488.11	140,360.81	0.55
079087003	SSE PLC COMMON STOCK GBP.5							
		11,297.000 Local	12.416395	140,268.01	14.385000	162,507.35	22,239.34	2.93
		Base	16.314402	184,303.80	19.054368	215,257.20	30,953.40	0.28
079805909	BP PLC COMMON STOCK USD.25							
		95,995.000 Local	4.459587	428,098.05	4.716000	452,712.42	24,614.37	8.15
		Base	5.756438	552,589.22	6.246813	599,662.78	47,073.56	0.77
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK							
		112,431.000 Local	0.579116	65,110.62	0.625000	70,269.38	5,158.76	1.27
		Base	0.734609	82,592.78	0.827875	93,078.81	10,486.03	0.12
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		38,299.000 Local	1.979515	75,813.44	1.934000	74,070.27	-1,743.17	1.33

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Holdings

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		Base		2.555159	97,860.03	2.561776	98,113.47	253.44	0.13
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25								
	6,961.000	Local		15.941065	110,965.75	17.790000	123,836.19	12,870.44	2.23
		Base		20.576736	143,234.66	23.564631	164,033.39	20,798.73	0.21
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
	1,849.000	Local		63.176106	116,812.62	76.070000	140,653.43	23,840.81	2.53
		Base		82.577534	152,685.86	100.762307	186,309.51	33,623.65	0.24
309135903	BT GROUP PLC MM COMMON STOCK GBP.05								
	61,939.000	Local		2.722754	168,644.63	1.924400	119,195.41	-49,449.22	2.15
		Base		3.538527	219,172.81	2.549060	157,886.22	-61,286.59	0.20
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005								
	2,044.000	Local		17.760660	36,302.79	22.050000	45,070.20	8,767.41	0.81
		Base		22.529388	46,050.07	29.207426	59,699.98	13,649.91	0.08
320898901	NEXT PLC COMMON STOCK GBP.1								
	513.000	Local		56.470975	28,969.61	70.180000	36,002.34	7,032.73	0.65
		Base		71.633411	36,747.94	92.960414	47,688.69	10,940.75	0.06
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095								
	146,188.000	Local		1.943840	284,166.06	1.467600	214,545.51	-69,620.55	3.86
		Base		2.505381	366,256.66	1.943983	284,186.94	-82,069.72	0.37
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728								
	73,694.000	Local		1.349377	99,441.01	0.893000	65,808.74	-33,632.27	1.19
		Base		1.748602	128,861.49	1.182868	87,170.24	-41,691.25	0.11
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07								
	20,414.000	Local		20.347018	415,364.03	22.350000	456,252.90	40,888.87	8.22
		Base		26.263943	536,152.14	29.604806	604,352.50	68,200.36	0.78
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07								
	17,335.000	Local		20.765972	359,978.12	22.395000	388,217.33	28,239.21	6.99
		Base		26.804729	464,659.98	29.664413	514,232.60	49,572.62	0.66
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311								
	1,210.000	Local		49.924537	60,408.69	43.505000	52,641.05	-7,767.64	0.95

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Holdings

QS INVESTORS GLOBAL DBI CIF
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 FUND: HBQ2



STATE STREET

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			Base	63.329248	76,628.39	57.626715	69,728.32	-6,900.07	0.09
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
	3,398.000	Local		24.001586	81,557.39	25.520000	86,716.96	5,159.57	1.56
		Base		30.446001	103,455.51	33.803787	114,865.27	11,409.76	0.15
B1CRLC906	MONDI PLC COMMON STOCK EUR.2								
	4,416.000	Local		20.698933	91,406.49	17.725000	78,273.60	-13,132.89	1.41
		Base		26.969042	119,095.29	23.478532	103,681.20	-15,414.09	0.13
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789								
	3,358.000	Local		23.713335	79,629.38	25.150000	84,453.70	4,824.32	1.52
		Base		30.609187	102,785.65	33.313685	111,867.35	9,081.70	0.14
B1KJJ4906	WHITBREAD PLC COMMON STOCK GBP.767974								
	1,029.000	Local		47.393508	48,767.92	48.460000	49,865.34	1,097.42	0.90
		Base		60.118639	61,862.08	64.190107	66,051.62	4,189.54	0.09
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
	7,340.000	Local		10.056553	73,815.10	21.730000	159,498.20	85,683.10	2.87
		Base		12.981005	95,280.58	28.783554	211,271.28	115,990.70	0.27
B2B0DG904	RELX PLC COMMON STOCK GBP.144397								
	3,578.000	Local		19.089053	68,300.63	19.055000	68,178.79	-121.84	1.23
		Base		24.214452	86,639.31	25.240249	90,309.61	3,670.30	0.12
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05								
	10,123.000	Local		7.859361	79,560.31	9.434000	95,500.38	15,940.07	1.72
		Base		10.687273	108,187.26	12.496275	126,499.78	18,312.52	0.16
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02								
	3,872.000	Local		12.260137	47,471.25	12.790000	49,522.88	2,051.63	0.89
		Base		16.044842	62,125.63	16.941632	65,598.00	3,472.37	0.08
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	71,462.000	Local		2.816529	201,274.77	2.353500	168,185.82	-33,088.95	3.03
		Base		3.648440	260,724.79	3.117446	222,778.90	-37,945.89	0.29
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
	12,706.000	Local		7.393045	93,936.03	7.490000	95,167.94	1,231.91	1.71

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Holdings

QS INVESTORS GLOBAL DBI CIF

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	9.455098	120,136.48	9.921253	126,059.43	5,922.95	0.16
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
		8,158.000 Local	12.517290	102,116.05	10.665000	87,005.07	-15,110.98	1.57
		Base	16.026053	130,740.54	14.126857	115,246.90	-15,493.64	0.15
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		7,516.000 Local	17.660806	132,738.62	18.900000	142,052.40	9,313.78	2.56
		Base	22.578643	169,701.08	25.034936	188,162.58	18,461.50	0.24
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129							
		31,941.000 Local	9.821460	313,707.25	9.443000	301,618.86	-12,088.39	5.43
		Base	12.667824	404,622.97	12.508196	399,524.28	-5,098.69	0.52
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5							
		13,611.000 Local	11.167371	151,999.09	17.768000	241,840.25	89,841.16	4.35
		Base	14.414850	196,200.52	23.535489	320,341.55	124,141.03	0.41
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213							
		1,597.000 Local	48.074377	76,774.78	52.080000	83,171.76	6,396.98	1.50
		Base	62.635072	100,028.21	68.985158	110,169.30	10,141.09	0.14
BJ1F4N900	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1							
		5,826.000 Local	18.925839	110,261.94	10.638000	61,976.99	-48,284.95	1.12
		Base	23.855961	138,984.83	14.091093	82,094.71	-56,890.12	0.11
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976							
		716.000 Local	38.984441	27,912.86	51.200000	36,659.20	8,746.34	0.66
		Base	50.321145	36,029.94	67.819510	48,558.77	12,528.83	0.06
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001							
		8,609.000 Local	8.102053	69,750.57	8.570000	73,779.13	4,028.56	1.33
		Base	10.277449	88,478.56	11.351820	97,727.82	9,249.26	0.13
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01							
		12,850.000 Local	4.256295	54,693.39	5.946000	76,406.10	21,712.71	1.38
		Base	5.576363	71,656.27	7.876070	101,207.51	29,551.24	0.13
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245							
		1,543.000 Local	31.003027	47,837.67	29.960000	46,228.28	-1,609.39	0.83

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		Base	40.018730	61,748.90	39.685010	61,233.97	-514.93	0.08
POUND STERLING Total								
	862,924.000	Local		5,322,269.62		5,538,020.19	215,750.57	99.72
		Base		6,857,670.72		7,335,660.44	477,989.72	9.48
QATARI RIAL								
							Exchange Rate:	3.641000
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0							
	34,980.000	Local	9.501325	332,356.35	10.280000	359,594.40	27,238.05	86.46
		Base	2.609537	91,281.61	2.823400	98,762.54	7,480.93	0.13
QATARI RIAL Total								
	34,980.000	Local		332,356.35		359,594.40	27,238.05	86.46
		Base		91,281.61		98,762.54	7,480.93	0.13
SINGAPORE DOLLAR								
							Exchange Rate:	1.344950
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
	4,300.000	Local	23.281705	100,111.33	25.880000	111,284.00	11,172.67	15.35
		Base	16.850098	72,455.42	19.242351	82,742.11	10,286.69	0.11
630930907	CAPITALAND LTD COMMON STOCK							
	40,200.000	Local	3.637102	146,211.49	3.750000	150,750.00	4,538.51	20.79
		Base	2.589237	104,087.34	2.788208	112,085.95	7,998.61	0.14
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
	5,600.000	Local	25.114852	140,643.17	26.410000	147,896.00	7,252.83	20.40
		Base	18.178407	101,799.08	19.636418	109,963.94	8,164.86	0.14
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
	37,400.000	Local	3.454286	129,190.31	3.370000	126,038.00	-3,152.31	17.38
		Base	2.501454	93,554.38	2.505669	93,712.03	157.65	0.12
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
	16,700.000	Local	10.189162	170,159.00	10.980000	183,366.00	13,207.00	25.29
		Base	7.253621	121,135.47	8.163872	136,336.67	15,201.20	0.18

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SINGAPORE DOLLAR Total									
		104,200.000	Local	686,315.30		719,334.00	33,018.70	99.20	
			Base	493,031.69		534,840.70	41,809.01	0.69	
							Exchange Rate:	14.006000	
SOUTH AFRICAN RAND									
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
		12,031.000	Local	119.198439	1,434,076.42	82.490000	992,437.19	-441,639.23	13.04
			Base	8.722869	104,944.84	5.889619	70,858.00	-34,086.84	0.09
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
		734.000	Local	2,463.706213	1,808,360.36	2,290.790000	1,681,439.86	-126,920.50	22.09
			Base	176.997779	129,916.37	163.557761	120,051.40	-9,864.97	0.16
677745903	SASOL LTD COMMON STOCK								
		1,144.000	Local	411.978260	471,303.13	303.480000	347,181.12	-124,122.01	4.56
			Base	30.148313	34,489.67	21.667857	24,788.03	-9,701.64	0.03
ACI065395	GROWTHPOINT PROPERTIES LTD REIT								
		62,670.000	Local	25.770289	1,615,024.00	22.110000	1,385,633.70	-229,390.30	18.21
			Base	1.885854	118,186.47	1.578609	98,931.44	-19,255.03	0.13
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK								
		36,649.000	Local	29.158897	1,068,644.41	24.650000	903,397.85	-165,246.56	11.87
			Base	2.133830	78,202.74	1.759960	64,500.77	-13,701.97	0.08
BMP385909	REDEFINE PROPERTIES LTD REIT								
		148,383.000	Local	10.923002	1,620,787.86	7.560000	1,121,775.48	-499,012.38	14.74
			Base	0.799339	118,608.26	0.539769	80,092.49	-38,515.77	0.10
BZBFKT902	BID CORP LTD COMMON STOCK								
		3,510.000	Local	298.838222	1,048,922.16	330.210000	1,159,037.10	110,114.94	15.23
			Base	22.166952	77,806.00	23.576324	82,752.90	4,946.90	0.11
SOUTH AFRICAN RAND Total									
		265,121.000	Local		9,067,118.34		7,590,902.30	-1,476,216.04	99.75
			Base		662,154.35		541,975.03	-120,179.32	0.70

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SOUTH KOREAN WON								Exchange Rate: 1,156.450000
617507900	KT+G CORP COMMON STOCK KRW5000.							
		520.000	Local 103,582.798077	53,863,055.00	93,800.000000	48,776,000.00	-5,087,055.00	2.98
			Base 91.544673	47,603.23	81.110294	42,177.35	-5,425.88	0.05
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		73.000	Local 1,183,946.397260	86,428,087.00	1,261,000.000000	92,053,000.00	5,624,913.00	5.62
			Base 1,085.492192	79,240.93	1,090.405984	79,599.64	358.71	0.10
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		258.000	Local 276,220.786822	71,264,963.00	317,500.000000	81,915,000.00	10,650,037.00	5.00
			Base 244.119109	62,982.73	274.547105	70,833.15	7,850.42	0.09
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
		2,324.000	Local 48,839.036145	113,501,920.00	43,350.000000	100,745,400.00	-12,756,520.00	6.15
			Base 43.163090	100,311.02	37.485408	87,116.09	-13,194.93	0.11
645026907	SK HYNIX INC COMMON STOCK KRW5000.							
		994.000	Local 63,550.797787	63,169,493.00	94,100.000000	93,535,400.00	30,365,907.00	5.71
			Base 53.717767	53,395.46	81.369709	80,881.49	27,486.03	0.10
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							
		375.000	Local 152,121.592000	57,045,597.00	120,500.000000	45,187,500.00	-11,858,097.00	2.76
			Base 134.442427	50,415.91	104.198193	39,074.32	-11,341.59	0.05
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0							
		1,176.000	Local 38,506.455782	45,283,592.00	44,300.000000	52,096,800.00	6,813,208.00	3.18
			Base 33.211420	39,056.63	38.306887	45,048.90	5,992.27	0.06
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.							
		3,143.000	Local 44,685.717467	140,447,210.00	27,800.000000	87,375,400.00	-53,071,810.00	5.34
			Base 39.492459	124,124.80	24.039085	75,554.84	-48,569.96	0.10
653703009	LG CORP COMMON STOCK KRW5000.							
		1,162.000	Local 69,455.514630	80,707,308.00	73,800.000000	85,755,600.00	5,048,292.00	5.24
			Base 61.383571	71,327.71	63.815989	74,154.18	2,826.47	0.10
656039906	NAVER CORP COMMON STOCK KRW100.0							
		508.000	Local 175,640.393701	89,225,320.00	186,500.000000	94,742,000.00	5,516,680.00	5.79

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		Base	147.988701	75,178.26	161.269402	81,924.86	6,746.60	0.11
669323008	POSCO COMMON STOCK KRW5000.							
		390.000 Local	255,704.389744	99,724,712.00	236,500.000000	92,235,000.00	-7,489,712.00	5.63
		Base	225.987103	88,134.97	204.505167	79,757.02	-8,377.95	0.10
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		6,022.000 Local	44,193.909332	266,135,722.00	55,800.000000	336,027,600.00	69,891,878.00	20.53
		Base	37.760885	227,396.05	48.251113	290,568.20	63,172.15	0.38
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
		771.000 Local	132,105.600519	101,853,418.00	108,500.000000	83,653,500.00	-18,199,918.00	5.11
		Base	121.120013	93,383.53	93.821609	72,336.46	-21,047.07	0.09
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		170.000 Local	243,694.794118	41,428,115.00	433,000.000000	73,610,000.00	32,181,885.00	4.50
		Base	216.829588	36,861.03	374.421722	63,651.69	26,790.66	0.08
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
		898.000 Local	175,394.106904	157,503,908.00	181,000.000000	162,538,000.00	5,034,092.00	9.93
		Base	156.396514	140,444.07	156.513468	140,549.09	105.02	0.18
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0							
		248.000 Local	249,839.370968	61,960,164.00	262,000.000000	64,976,000.00	3,015,836.00	3.97
		Base	220.803669	54,759.31	226.555407	56,185.74	1,426.43	0.07
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.							
		131.000 Local	404,127.610687	52,940,717.00	296,500.000000	38,841,500.00	-14,099,217.00	2.37
		Base	359.576107	47,104.47	256.388084	33,586.84	-13,517.63	0.04
SOUTH KOREAN WON Total								
		19,163.000 Local		1,582,483,301.00		1,634,063,700.00	51,580,399.00	99.82
		Base		1,391,720.11		1,412,999.86	21,279.75	1.83
SWEDISH KRONA							Exchange Rate:	9.366350
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK							
		3,718.000 Local	152.244866	566,046.41	190.480000	708,204.64	142,158.23	7.40
		Base	16.062466	59,720.25	20.336631	75,611.59	15,891.34	0.10

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595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	36,004.000	Local		79.513742	2,862,812.77	81.560000	2,936,486.24	73,673.47	30.69
		Base		8.555853	308,044.94	8.707768	313,514.47	5,469.53	0.41
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	7,998.000	Local		36.798792	294,316.74	40.250000	321,919.50	27,602.76	3.36
		Base		4.163277	33,297.89	4.297298	34,369.79	1,071.90	0.04
718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01								
	2,207.000	Local		231.148360	510,144.43	318.300000	702,488.10	192,343.67	7.34
		Base		25.435718	56,136.63	33.983355	75,001.27	18,864.64	0.10
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11								
	3,488.000	Local		237.668231	828,986.79	248.500000	866,768.00	37,781.21	9.06
		Base		26.888893	93,788.46	26.531146	92,540.64	-1,247.82	0.12
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5								
	876.000	Local		489.329658	428,652.78	448.600000	392,973.60	-35,679.18	4.11
		Base		55.360925	48,496.17	47.894858	41,955.90	-6,540.27	0.05
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
	6,075.000	Local		142.301799	864,483.43	182.650000	1,109,598.75	245,115.32	11.60
		Base		16.099491	97,804.41	19.500659	118,466.51	20,662.10	0.15
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22								
	3,067.000	Local		439.998040	1,349,473.99	525.000000	1,610,175.00	260,701.01	16.83
		Base		47.883485	146,858.65	56.051717	171,910.62	25,051.97	0.22
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
	6,432.000	Local		92.679832	596,116.68	135.850000	873,787.20	277,670.52	9.13
		Base		10.485448	67,442.40	14.504049	93,290.04	25,847.64	0.12
SWEDISH KRONA Total									
	69,865.000	Local			8,301,034.02		9,522,401.03	1,221,367.01	99.51
		Base			911,589.80		1,016,660.83	105,071.03	1.31
SWISS FRANC								Exchange Rate:	0.967800
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0								

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	123.000	Local		444.322439	54,651.66	512.600000	63,049.80	8,398.14	2.64
		Base		449.537073	55,293.06	529.654887	65,147.55	9,854.49	0.08
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
	70.000	Local		1,957.464000	137,022.48	3,031.000000	212,170.00	75,147.52	8.89
		Base		1,980.437000	138,630.59	3,131.845423	219,229.18	80,598.59	0.28
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
	359.000	Local		276.125738	99,129.14	397.100000	142,558.90	43,429.76	5.97
		Base		279.366379	100,292.53	410.312048	147,302.03	47,009.50	0.19
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
	2,263.000	Local		78.603111	177,878.84	91.900000	207,969.70	30,090.86	8.71
		Base		79.336182	179,537.78	94.957636	214,889.13	35,351.35	0.28
710889908	ABB LTD REG COMMON STOCK CHF.12								
	5,845.000	Local		19.252459	112,530.62	23.370000	136,597.65	24,067.03	5.72
		Base		19.372568	113,232.66	24.147551	141,142.44	27,909.78	0.18
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK								
	666.000	Local		271.518108	180,831.06	314.000000	209,124.00	28,292.94	8.76
		Base		273.925646	182,434.48	324.447200	216,081.84	33,647.36	0.28
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
	1,312.000	Local		74.552157	97,812.43	61.220000	80,320.64	-17,491.79	3.37
		Base		75.427111	98,960.37	63.256871	82,993.02	-15,967.35	0.11
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0								
	3,436.000	Local		53.930137	185,303.95	53.700000	184,513.20	-790.75	7.73
		Base		54.514144	187,310.60	55.486671	190,652.20	3,341.60	0.25
712387901	NESTLE SA REG COMMON STOCK CHF.1								
	3,006.000	Local		87.601065	263,328.80	104.780000	314,968.68	51,639.88	13.20
		Base		88.403676	265,741.45	108.266171	325,448.11	59,706.66	0.42
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
	972.000	Local		139.162407	135,265.86	153.200000	148,910.40	13,644.54	6.24
		Base		140.081461	136,159.18	158.297169	153,864.85	17,705.67	0.20
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	244.000	Local	406.068115	99,080.62	270.000000	65,880.00	-33,200.62	2.76	
		Base	410.833770	100,243.44	278.983261	68,071.92	-32,171.52	0.09	
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	1,134.000	Local	89.129506	101,072.86	108.700000	123,265.80	22,192.94	5.16	
		Base	90.175547	102,259.07	112.316594	127,367.02	25,107.95	0.16	
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0								
	2,243.000	Local	83.923165	188,239.66	76.060000	170,602.58	-17,637.08	7.15	
		Base	84.670397	189,915.70	78.590618	176,278.76	-13,636.94	0.23	
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	1,080.000	Local	106.835796	115,382.66	181.850000	196,398.00	81,015.34	8.23	
		Base	108.089639	116,736.81	187.900393	202,932.42	86,195.61	0.26	
ACI198PY5	ALCON INC COMMON STOCK CHF.04								
	473.000	Local	45.688457	21,610.64	54.800000	25,920.40	4,309.76	1.09	
		Base	46.264059	21,882.90	56.623269	26,782.81	4,899.91	0.03	
B0R80X901	DUFREY AG REG COMMON STOCK CHF5.0								
	603.000	Local	159.357413	96,092.52	96.020000	57,900.06	-38,192.46	2.43	
		Base	161.227662	97,220.28	99.214714	59,826.47	-37,393.81	0.08	
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	85.000	Local	448.123294	38,090.48	543.200000	46,172.00	8,081.52	1.93	
		Base	452.780824	38,486.37	561.272990	47,708.20	9,221.83	0.06	
SWISS FRANC Total									
	23,914.000	Local		2,103,324.28		2,386,321.81	282,997.53	99.99	
		Base		2,124,337.27		2,465,717.95	341,380.68	3.19	
THAILAND BAHT							Exchange Rate:	29.953750	
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
	48,300.000	Local	65.264419	3,152,271.43	74.250000	3,586,275.00	434,003.57	22.52	
		Base	2.014662	97,308.19	2.478822	119,727.08	22,418.89	0.15	
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A								
	53,200.000	Local	82.817938	4,405,914.29	72.250000	3,843,700.00	-562,214.29	24.13	

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		Base	2.651659	141,068.26	2.412052	128,321.16	-12,747.10	0.17	
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L								
		36,600.000	Local	75.311780	2,756,411.16	62.250000	2,278,350.00	-478,061.16	14.30
			Base	2.411327	88,254.58	2.078204	76,062.26	-12,192.32	0.10
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
		56,900.000	Local	38.931937	2,215,227.21	44.000000	2,503,600.00	288,372.79	15.72
			Base	1.122767	63,885.43	1.468931	83,582.19	19,696.76	0.11
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
		123,900.000	Local	19.215763	2,380,833.06	26.000000	3,221,400.00	840,566.94	20.23
			Base	0.566519	70,191.73	0.868005	107,545.80	37,354.07	0.14
THAILAND BAHT Total									
		318,900.000	Local		14,910,657.15		15,433,325.00	522,667.85	96.90
			Base		460,708.19		515,238.49	54,530.30	0.67
TURKISH LIRA							Exchange Rate:	5.949000	
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.								
		2,188.000	Local	87.897262	192,319.21	126.800000	277,438.40	85,119.19	99.48
			Base	24.712802	54,071.61	21.314507	46,636.14	-7,435.47	0.06
TURKISH LIRA Total									
		2,188.000	Local		192,319.21		277,438.40	85,119.19	99.48
			Base		54,071.61		46,636.14	-7,435.47	0.06
UAE DIRHAM							Exchange Rate:	3.673150	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0								
		20,430.000	Local	17.714160	361,900.29	16.360000	334,234.80	-27,665.49	57.87
			Base	4.822804	98,529.89	4.453943	90,994.05	-7,535.84	0.12
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0								
		59,423.000	Local	8.676936	515,609.57	4.020000	238,880.46	-276,729.11	41.36
			Base	2.362357	140,378.32	1.094428	65,034.22	-75,344.10	0.08

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 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
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UAE DIRHAM Total

79,853.000	Local			877,509.86		573,115.26	-304,394.60	99.23
	Base			238,908.21		156,028.27	-82,879.94	0.20

US DOLLAR

Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01	2,500.000	Local	16.849512	42,123.78	19.900000	49,750.00	7,626.22	0.16
			Base	16.849512	42,123.78	19.900000	49,750.00	7,626.22	0.06
00206R102	AT+T INC COMMON STOCK USD1.0	5,298.000	Local	37.631270	199,370.47	39.080000	207,045.84	7,675.37	0.67
			Base	37.631270	199,370.47	39.080000	207,045.84	7,675.37	0.27
002824100	ABBOTT LABORATORIES COMMON STOCK	1,900.000	Local	43.980300	83,562.57	86.860000	165,034.00	81,471.43	0.54
			Base	43.980300	83,562.57	86.860000	165,034.00	81,471.43	0.21
00287Y109	ABBVIE INC COMMON STOCK USD.01	1,100.000	Local	66.784100	73,462.51	88.540000	97,394.00	23,931.49	0.32
			Base	66.784100	73,462.51	88.540000	97,394.00	23,931.49	0.13
00724F101	ADOBE INC COMMON STOCK USD.0001	400.000	Local	135.075000	54,030.00	329.810000	131,924.00	77,894.00	0.43
			Base	135.075000	54,030.00	329.810000	131,924.00	77,894.00	0.17
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	400.000	Local	144.660000	57,864.00	234.990000	93,996.00	36,132.00	0.31
			Base	144.660000	57,864.00	234.990000	93,996.00	36,132.00	0.12
012653101	ALBEMARLE CORP COMMON STOCK USD.01	700.000	Local	111.845000	78,291.50	73.040000	51,128.00	-27,163.50	0.17
			Base	111.845000	78,291.50	73.040000	51,128.00	-27,163.50	0.07
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	300.000	Local	152.093733	45,628.12	161.580000	48,474.00	2,845.88	0.16
			Base	152.093733	45,628.12	161.580000	48,474.00	2,845.88	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								

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FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,200.000	Local 150.368932	330,811.65	212.100000	466,620.00	135,808.35	1.52
			Base 150.368932	330,811.65	212.100000	466,620.00	135,808.35	0.60
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	1,400.000	Local 49.224321	68,914.05	54.720000	76,608.00	7,693.95	0.25
			Base 49.224321	68,914.05	54.720000	76,608.00	7,693.95	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	100.000	Local 926.812500	92,681.25	1,337.020000	133,702.00	41,020.75	0.43
			Base 926.812500	92,681.25	1,337.020000	133,702.00	41,020.75	0.17
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	100.000	Local 948.222500	94,822.25	1,339.390000	133,939.00	39,116.75	0.44
			Base 948.222500	94,822.25	1,339.390000	133,939.00	39,116.75	0.17
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	3,900.000	Local 59.911979	233,656.72	49.910000	194,649.00	-39,007.72	0.63
			Base 59.911979	233,656.72	49.910000	194,649.00	-39,007.72	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01	200.000	Local 1,122.742500	224,548.50	1,847.840000	369,568.00	145,019.50	1.20
			Base 1,122.742500	224,548.50	1,847.840000	369,568.00	145,019.50	0.48
023608102	AMEREN CORPORATION COMMON STOCK USD.01	700.000	Local 76.363743	53,454.62	76.800000	53,760.00	305.38	0.17
			Base 76.363743	53,454.62	76.800000	53,760.00	305.38	0.07
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	1,700.000	Local 75.693924	128,679.67	94.510000	160,667.00	31,987.33	0.52
			Base 75.693924	128,679.67	94.510000	160,667.00	31,987.33	0.21
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	900.000	Local 78.831300	70,948.17	124.490000	112,041.00	41,092.83	0.36
			Base 78.831300	70,948.17	124.490000	112,041.00	41,092.83	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01	1,400.000	Local 148.270221	207,578.31	229.820000	321,748.00	114,169.69	1.05
			Base 148.270221	207,578.31	229.820000	321,748.00	114,169.69	0.42
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300.000	Local		128.828800	38,648.64	166.580000	49,974.00	11,325.36	0.16
		Base		128.828800	38,648.64	166.580000	49,974.00	11,325.36	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
	500.000	Local		163.750600	81,875.30	241.070000	120,535.00	38,659.70	0.39
		Base		163.750600	81,875.30	241.070000	120,535.00	38,659.70	0.16
036752103	ANTHEM INC COMMON STOCK USD.01								
	200.000	Local		180.898000	36,179.60	302.030000	60,406.00	24,226.40	0.20
		Base		180.898000	36,179.60	302.030000	60,406.00	24,226.40	0.08
037411105	APACHE CORP COMMON STOCK USD.625								
	2,000.000	Local		46.958700	93,917.40	25.590000	51,180.00	-42,737.40	0.17
		Base		46.958700	93,917.40	25.590000	51,180.00	-42,737.40	0.07
037833100	APPLE INC COMMON STOCK USD.00001								
	2,400.000	Local		152.444750	365,867.40	293.650000	704,760.00	338,892.60	2.29
		Base		152.444750	365,867.40	293.650000	704,760.00	338,892.60	0.91
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	600.000	Local		41.554800	24,932.88	61.040000	36,624.00	11,691.12	0.12
		Base		41.554800	24,932.88	61.040000	36,624.00	11,691.12	0.05
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local		41.996700	54,595.71	46.350000	60,255.00	5,659.29	0.20
		Base		41.996700	54,595.71	46.350000	60,255.00	5,659.29	0.08
049560105	ATMOS ENERGY CORP COMMON STOCK								
	700.000	Local		104.684614	73,279.23	111.860000	78,302.00	5,022.77	0.25
		Base		104.684614	73,279.23	111.860000	78,302.00	5,022.77	0.10
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	500.000	Local		98.701700	49,350.85	170.500000	85,250.00	35,899.15	0.28
		Base		98.701700	49,350.85	170.500000	85,250.00	35,899.15	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	300.000	Local		188.796700	56,639.01	209.700000	62,910.00	6,270.99	0.20
		Base		188.796700	56,639.01	209.700000	62,910.00	6,270.99	0.08
056752108	BAIDU INC SPON ADR ADR USD.00005								

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		700.000	Local 127.933557	89,553.49	126.400000	88,480.00	-1,073.49	0.29
			Base 127.933557	89,553.49	126.400000	88,480.00	-1,073.49	0.11
058498106	BALL CORP COMMON STOCK	1,100.000	Local 40.169600	44,186.56	64.670000	71,137.00	26,950.44	0.23
			Base 40.169600	44,186.56	64.670000	71,137.00	26,950.44	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	4,500.000	Local 23.949200	107,771.40	35.220000	158,490.00	50,718.60	0.51
			Base 23.949200	107,771.40	35.220000	158,490.00	50,718.60	0.20
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	1,200.000	Local 55.691900	66,830.28	83.620000	100,344.00	33,513.72	0.33
			Base 55.691900	66,830.28	83.620000	100,344.00	33,513.72	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	200.000	Local 183.741000	36,748.20	271.970000	54,394.00	17,645.80	0.18
			Base 183.741000	36,748.20	271.970000	54,394.00	17,645.80	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	600.000	Local 184.242150	110,545.29	226.500000	135,900.00	25,354.71	0.44
			Base 184.242150	110,545.29	226.500000	135,900.00	25,354.71	0.18
09062X103	BIOGEN INC COMMON STOCK USD.0005	200.000	Local 270.438200	54,087.64	296.730000	59,346.00	5,258.36	0.19
			Base 270.438200	54,087.64	296.730000	59,346.00	5,258.36	0.08
09247X101	BLACKROCK INC COMMON STOCK USD.01	100.000	Local 384.663300	38,466.33	502.700000	50,270.00	11,803.67	0.16
			Base 384.663300	38,466.33	502.700000	50,270.00	11,803.67	0.06
09260D107	BLACKSTONE GROUP INC/THE A COMMON STOCK USD.00001	2,000.000	Local 54.980000	109,960.00	55.940000	111,880.00	1,920.00	0.36
			Base 54.980000	109,960.00	55.940000	111,880.00	1,920.00	0.14
097023105	BOEING CO/THE COMMON STOCK USD5.0	300.000	Local 183.370000	55,011.00	325.760000	97,728.00	42,717.00	0.32
			Base 183.370000	55,011.00	325.760000	97,728.00	42,717.00	0.13
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							

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		100.000	Local 1,930.860000	193,086.00	2,053.730000	205,373.00	12,287.00	0.67
			Base 1,930.860000	193,086.00	2,053.730000	205,373.00	12,287.00	0.27
101121101	BOSTON PROPERTIES INC REIT USD.01							
		400.000	Local 123.807900	49,523.16	137.860000	55,144.00	5,620.84	0.18
			Base 123.807900	49,523.16	137.860000	55,144.00	5,620.84	0.07
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000	Local 26.437400	50,231.06	45.220000	85,918.00	35,686.94	0.28
			Base 26.437400	50,231.06	45.220000	85,918.00	35,686.94	0.11
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		1,600.000	Local 55.641438	89,026.30	64.190000	102,704.00	13,677.70	0.33
			Base 55.641438	89,026.30	64.190000	102,704.00	13,677.70	0.13
11135F101	BROADCOM INC COMMON STOCK							
		200.000	Local 224.073300	44,814.66	316.020000	63,204.00	18,389.34	0.21
			Base 224.073300	44,814.66	316.020000	63,204.00	18,389.34	0.08
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		500.000	Local 57.815380	28,907.69	67.600000	33,800.00	4,892.31	0.11
			Base 57.815380	28,907.69	67.600000	33,800.00	4,892.31	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000	Local 35.722400	39,294.64	61.290000	67,419.00	28,124.36	0.22
			Base 35.722400	39,294.64	61.290000	67,419.00	28,124.36	0.09
125523100	CIGNA CORP COMMON STOCK USD.01							
		389.000	Local 166.071285	64,601.73	204.490000	79,546.61	14,944.88	0.26
			Base 166.071285	64,601.73	204.490000	79,546.61	14,944.88	0.10
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000	Local 118.230400	59,115.20	200.720000	100,360.00	41,244.80	0.33
			Base 118.230400	59,115.20	200.720000	100,360.00	41,244.80	0.13
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000	Local 58.130915	75,570.19	62.840000	81,692.00	6,121.81	0.27
			Base 58.130915	75,570.19	62.840000	81,692.00	6,121.81	0.11
126650100	CVS HEALTH CORP COMMON STOCK USD.01							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	970.000	Local		78.095598	75,752.73	74.290000	72,061.30	-3,691.43	0.23
		Base		78.095598	75,752.73	74.290000	72,061.30	-3,691.43	0.09
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
	2,000.000	Local		22.050000	44,100.00	17.410000	34,820.00	-9,280.00	0.11
		Base		22.050000	44,100.00	17.410000	34,820.00	-9,280.00	0.04
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	900.000	Local		106.486178	95,837.56	106.100000	95,490.00	-347.56	0.31
		Base		106.486178	95,837.56	106.100000	95,490.00	-347.56	0.12
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	800.000	Local		82.620000	66,096.00	102.910000	82,328.00	16,232.00	0.27
		Base		82.620000	66,096.00	102.910000	82,328.00	16,232.00	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	400.000	Local		99.958500	39,983.40	147.680000	59,072.00	19,088.60	0.19
		Base		99.958500	39,983.40	147.680000	59,072.00	19,088.60	0.08
150870103	CELANESE CORP COMMON STOCK USD.0001								
	500.000	Local		84.938200	42,469.10	123.120000	61,560.00	19,090.90	0.20
		Base		84.938200	42,469.10	123.120000	61,560.00	19,090.90	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		29.570000	44,355.00	27.270000	40,905.00	-3,450.00	0.13
		Base		29.570000	44,355.00	27.270000	40,905.00	-3,450.00	0.05
156782104	CERNER CORP COMMON STOCK USD.01								
	400.000	Local		64.399700	25,759.88	73.390000	29,356.00	3,596.12	0.10
		Base		64.399700	25,759.88	73.390000	29,356.00	3,596.12	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	100.000	Local		343.477800	34,347.78	485.080000	48,508.00	14,160.22	0.16
		Base		343.477800	34,347.78	485.080000	48,508.00	14,160.22	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75								
	2,700.000	Local		112.672019	304,214.45	120.510000	325,377.00	21,162.55	1.06
		Base		112.672019	304,214.45	120.510000	325,377.00	21,162.55	0.42
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								

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		800.000	Local 48.430000	38,744.00	70.340000	56,272.00	17,528.00	0.18
			Base 48.430000	38,744.00	70.340000	56,272.00	17,528.00	0.07
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	2,000.000	Local 34.254800	68,509.60	47.960000	95,920.00	27,410.40	0.31
			Base 34.254800	68,509.60	47.960000	95,920.00	27,410.40	0.12
172967424	CITIGROUP INC COMMON STOCK USD.01	1,100.000	Local 60.737400	66,811.14	79.890000	87,879.00	21,067.86	0.29
			Base 60.737400	66,811.14	79.890000	87,879.00	21,067.86	0.11
189054109	CLOROX COMPANY COMMON STOCK USD1.0	300.000	Local 145.330000	43,599.00	153.540000	46,062.00	2,463.00	0.15
			Base 145.330000	43,599.00	153.540000	46,062.00	2,463.00	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25	7,900.000	Local 47.649920	376,434.37	55.350000	437,265.00	60,830.63	1.42
			Base 47.649920	376,434.37	55.350000	437,265.00	60,830.63	0.57
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	1,800.000	Local 71.748900	129,148.02	68.840000	123,912.00	-5,236.02	0.40
			Base 71.748900	129,148.02	68.840000	123,912.00	-5,236.02	0.16
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	2,400.000	Local 38.603671	92,648.81	44.970000	107,928.00	15,279.19	0.35
			Base 38.603671	92,648.81	44.970000	107,928.00	15,279.19	0.14
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0	2,300.000	Local 29.650000	68,195.00	34.240000	78,752.00	10,557.00	0.26
			Base 29.650000	68,195.00	34.240000	78,752.00	10,557.00	0.10
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	800.000	Local 128.457800	102,766.24	87.570000	70,056.00	-32,710.24	0.23
			Base 128.457800	102,766.24	87.570000	70,056.00	-32,710.24	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	1,400.000	Local 46.215900	64,702.26	65.030000	91,042.00	26,339.74	0.30
			Base 46.215900	64,702.26	65.030000	91,042.00	26,339.74	0.12
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							

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		500.000	Local 78.983100	39,491.55	90.470000	45,235.00	5,743.45	0.15
			Base 78.983100	39,491.55	90.470000	45,235.00	5,743.45	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000	Local 183.046425	73,218.57	189.750000	75,900.00	2,681.43	0.25
			Base 183.046425	73,218.57	189.750000	75,900.00	2,681.43	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	29.110000	55,309.00	1,833.76	0.18
			Base 28.144863	53,475.24	29.110000	55,309.00	1,833.76	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
		1,096.000	Local 36.921141	40,465.57	29.560000	32,397.76	-8,067.81	0.11
			Base 36.921141	40,465.57	29.560000	32,397.76	-8,067.81	0.04
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,800.000	Local 220.603914	617,690.96	293.920000	822,976.00	205,285.04	2.67
			Base 220.603914	617,690.96	293.920000	822,976.00	205,285.04	1.06
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,300.000	Local 102.239446	132,911.28	142.150000	184,795.00	51,883.72	0.60
			Base 102.239446	132,911.28	142.150000	184,795.00	51,883.72	0.24
231021106	CUMMINS INC COMMON STOCK USD2.5							
		600.000	Local 158.768300	95,260.98	178.960000	107,376.00	12,115.02	0.35
			Base 158.768300	95,260.98	178.960000	107,376.00	12,115.02	0.14
233331107	DTE ENERGY COMPANY COMMON STOCK							
		500.000	Local 104.105320	52,052.66	129.870000	64,935.00	12,882.34	0.21
			Base 104.105320	52,052.66	129.870000	64,935.00	12,882.34	0.08
235851102	DANAHER CORP COMMON STOCK USD.01							
		800.000	Local 82.960800	66,368.64	153.480000	122,784.00	56,415.36	0.40
			Base 82.960800	66,368.64	153.480000	122,784.00	56,415.36	0.16
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 37.261600	93,154.00	25.970000	64,925.00	-28,229.00	0.21
			Base 37.261600	93,154.00	25.970000	64,925.00	-28,229.00	0.08
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							

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		500.000	Local 120.180000	60,090.00	92.860000	46,430.00	-13,660.00	0.15
			Base 120.180000	60,090.00	92.860000	46,430.00	-13,660.00	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01	900.000	Local 111.394700	100,255.23	119.740000	107,766.00	7,510.77	0.35
			Base 111.394700	100,255.23	119.740000	107,766.00	7,510.77	0.14
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	862.000	Local 94.182622	81,185.42	144.630000	124,671.06	43,485.64	0.41
			Base 94.182622	81,185.42	144.630000	124,671.06	43,485.64	0.16
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	700.000	Local 61.321900	42,925.33	84.820000	59,374.00	16,448.67	0.19
			Base 61.321900	42,925.33	84.820000	59,374.00	16,448.67	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK	2,000.000	Local 77.353000	154,706.00	82.820000	165,640.00	10,934.00	0.54
			Base 77.353000	154,706.00	82.820000	165,640.00	10,934.00	0.21
260557103	DOW INC COMMON STOCK USD.01	996.000	Local 61.682500	61,435.77	54.730000	54,511.08	-6,924.69	0.18
			Base 61.682500	61,435.77	54.730000	54,511.08	-6,924.69	0.07
264411505	DUKE REALTY CORP REIT USD.01	1,400.000	Local 31.734943	44,428.92	34.670000	48,538.00	4,109.08	0.16
			Base 31.734943	44,428.92	34.670000	48,538.00	4,109.08	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001	2,300.000	Local 84.525678	194,409.06	91.210000	209,783.00	15,373.94	0.68
			Base 84.525678	194,409.06	91.210000	209,783.00	15,373.94	0.27
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01	1,496.000	Local 91.360802	136,675.76	64.200000	96,043.20	-40,632.56	0.31
			Base 91.360802	136,675.76	64.200000	96,043.20	-40,632.56	0.12
26875P101	EOG RESOURCES INC COMMON STOCK USD.01	1,300.000	Local 89.855400	116,812.02	83.760000	108,888.00	-7,924.02	0.35
			Base 89.855400	116,812.02	83.760000	108,888.00	-7,924.02	0.14
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							

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		1,200.000	Local 78.295400	93,954.48	79.260000	95,112.00	1,157.52	0.31
			Base 78.295400	93,954.48	79.260000	95,112.00	1,157.52	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0	500.000	Local 125.691300	62,845.65	192.990000	96,495.00	33,649.35	0.31
			Base 125.691300	62,845.65	192.990000	96,495.00	33,649.35	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK	1,300.000	Local 78.862900	102,521.77	75.410000	98,033.00	-4,488.77	0.32
			Base 78.862900	102,521.77	75.410000	98,033.00	-4,488.77	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5	500.000	Local 58.619100	29,309.55	76.260000	38,130.00	8,820.45	0.12
			Base 58.619100	29,309.55	76.260000	38,130.00	8,820.45	0.05
29364G103	ENTERGY CORP COMMON STOCK USD.01	700.000	Local 76.571500	53,600.05	119.800000	83,860.00	30,259.95	0.27
			Base 76.571500	53,600.05	119.800000	83,860.00	30,259.95	0.11
29444U700	EQUINIX INC REIT USD.001	300.000	Local 443.007467	132,902.24	583.700000	175,110.00	42,207.76	0.57
			Base 443.007467	132,902.24	583.700000	175,110.00	42,207.76	0.23
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01	1,000.000	Local 61.592850	61,592.85	70.390000	70,390.00	8,797.15	0.23
			Base 61.592850	61,592.85	70.390000	70,390.00	8,797.15	0.09
29476L107	EQUITY RESIDENTIAL REIT USD.01	700.000	Local 64.030300	44,821.21	80.920000	56,644.00	11,822.79	0.18
			Base 64.030300	44,821.21	80.920000	56,644.00	11,822.79	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	200.000	Local 248.155000	49,631.00	300.860000	60,172.00	10,541.00	0.20
			Base 248.155000	49,631.00	300.860000	60,172.00	10,541.00	0.08
30034W106	EVERGY INC COMMON STOCK	600.000	Local 60.455883	36,273.53	65.090000	39,054.00	2,780.47	0.13
			Base 60.455883	36,273.53	65.090000	39,054.00	2,780.47	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							

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	800.000	Local		59.325900	47,460.72	85.070000	68,056.00	20,595.28	0.22
		Base		59.325900	47,460.72	85.070000	68,056.00	20,595.28	0.09
30161N101	EXELON CORP COMMON STOCK								
	3,300.000	Local		42.721327	140,980.38	45.590000	150,447.00	9,466.62	0.49
		Base		42.721327	140,980.38	45.590000	150,447.00	9,466.62	0.19
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
	300.000	Local		108.040000	32,412.00	105.620000	31,686.00	-726.00	0.10
		Base		108.040000	32,412.00	105.620000	31,686.00	-726.00	0.04
30231G102	EXXON MOBIL CORP COMMON STOCK								
	5,500.000	Local		80.358360	441,970.98	69.780000	383,790.00	-58,180.98	1.25
		Base		80.358360	441,970.98	69.780000	383,790.00	-58,180.98	0.50
302491303	FMC CORP COMMON STOCK USD.1								
	500.000	Local		75.470060	37,735.03	99.820000	49,910.00	12,174.97	0.16
		Base		75.470060	37,735.03	99.820000	49,910.00	12,174.97	0.06
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	1,200.000	Local		154.094417	184,913.30	205.250000	246,300.00	61,386.70	0.80
		Base		154.094417	184,913.30	205.250000	246,300.00	61,386.70	0.32
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
	400.000	Local		132.016675	52,806.67	128.730000	51,492.00	-1,314.67	0.17
		Base		132.016675	52,806.67	128.730000	51,492.00	-1,314.67	0.07
31428X106	FEDEX CORP COMMON STOCK USD.1								
	500.000	Local		190.131500	95,065.75	151.210000	75,605.00	-19,460.75	0.25
		Base		190.131500	95,065.75	151.210000	75,605.00	-19,460.75	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
	2,500.000	Local		43.570112	108,925.28	48.600000	121,500.00	12,574.72	0.39
		Base		43.570112	108,925.28	48.600000	121,500.00	12,574.72	0.16
345370860	FORD MOTOR CO COMMON STOCK USD.01								
	5,100.000	Local		11.002600	56,113.26	9.300000	47,430.00	-8,683.26	0.15
		Base		11.002600	56,113.26	9.300000	47,430.00	-8,683.26	0.06
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								

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		1,333.000	Local 41.534419	55,365.38	37.070000	49,414.31	-5,951.07	0.16
			Base 41.534419	55,365.38	37.070000	49,414.31	-5,951.07	0.06
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1	2,000.000	Local 11.700400	23,400.80	13.120000	26,240.00	2,839.20	0.09
			Base 11.700400	23,400.80	13.120000	26,240.00	2,839.20	0.03
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	7,800.000	Local 29.160900	227,455.02	11.160000	87,048.00	-140,407.02	0.28
			Base 29.160900	227,455.02	11.160000	87,048.00	-140,407.02	0.11
370334104	GENERAL MILLS INC COMMON STOCK USD.1	1,800.000	Local 56.612200	101,901.96	53.560000	96,408.00	-5,493.96	0.31
			Base 56.612200	101,901.96	53.560000	96,408.00	-5,493.96	0.12
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,700.000	Local 67.515900	114,777.03	64.980000	110,466.00	-4,311.03	0.36
			Base 67.515900	114,777.03	64.980000	110,466.00	-4,311.03	0.14
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	400.000	Local 227.222500	90,889.00	229.930000	91,972.00	1,083.00	0.30
			Base 227.222500	90,889.00	229.930000	91,972.00	1,083.00	0.12
40434L105	HP INC COMMON STOCK USD.01	2,900.000	Local 18.764300	54,416.47	20.550000	59,595.00	5,178.53	0.19
			Base 18.764300	54,416.47	20.550000	59,595.00	5,178.53	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5	3,000.000	Local 44.368000	133,104.00	24.470000	73,410.00	-59,694.00	0.24
			Base 44.368000	133,104.00	24.470000	73,410.00	-59,694.00	0.09
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	1,200.000	Local 29.784700	35,741.64	34.470000	41,364.00	5,622.36	0.13
			Base 29.784700	35,741.64	34.470000	41,364.00	5,622.36	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	600.000	Local 138.560000	83,136.00	146.980000	88,188.00	5,052.00	0.29
			Base 138.560000	83,136.00	146.980000	88,188.00	5,052.00	0.11
42809H107	HESS 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		64.840000	25,936.00	66.810000	26,724.00	788.00	0.09
		Base		64.840000	25,936.00	66.810000	26,724.00	788.00	0.03
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
	54,000.000	Local		3.088803	166,795.37	4.131392	223,095.17	56,299.80	0.72
		Base		3.088803	166,795.37	4.131392	223,095.17	56,299.80	0.29
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	600.000	Local		154.987100	92,992.26	218.380000	131,028.00	38,035.74	0.43
		Base		154.987100	92,992.26	218.380000	131,028.00	38,035.74	0.17
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	300.000	Local		125.566900	37,670.07	177.000000	53,100.00	15,429.93	0.17
		Base		125.566900	37,670.07	177.000000	53,100.00	15,429.93	0.07
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	5,400.000	Local		18.068600	97,570.44	18.550000	100,170.00	2,599.56	0.33
		Base		18.068600	97,570.44	18.550000	100,170.00	2,599.56	0.13
444859102	HUMANA INC COMMON STOCK USD.166								
	100.000	Local		226.327500	22,632.75	366.520000	36,652.00	14,019.25	0.12
		Base		226.327500	22,632.75	366.520000	36,652.00	14,019.25	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
	300.000	Local		137.871400	41,361.42	179.630000	53,889.00	12,527.58	0.18
		Base		137.871400	41,361.42	179.630000	53,889.00	12,527.58	0.07
452327109	ILLUMINA INC COMMON STOCK USD.01								
	300.000	Local		320.900000	96,270.00	331.740000	99,522.00	3,252.00	0.32
		Base		320.900000	96,270.00	331.740000	99,522.00	3,252.00	0.13
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
	2,381.000	Local		61.146699	145,590.29	99.152116	236,081.19	90,490.90	0.77
		Base		61.146699	145,590.29	99.152116	236,081.19	90,490.90	0.31
458140100	INTEL CORP COMMON STOCK USD.001								
	2,300.000	Local		36.874600	84,811.58	59.850000	137,655.00	52,843.42	0.45
		Base		36.874600	84,811.58	59.850000	137,655.00	52,843.42	0.18
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	800.000	Local		60.624400	48,499.52	92.550000	74,040.00	25,540.48	0.24
		Base		60.624400	48,499.52	92.550000	74,040.00	25,540.48	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	600.000	Local		158.695000	95,217.00	134.040000	80,424.00	-14,793.00	0.26
		Base		158.695000	95,217.00	134.040000	80,424.00	-14,793.00	0.10
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	300.000	Local		139.655700	41,896.71	129.020000	38,706.00	-3,190.71	0.13
		Base		139.655700	41,896.71	129.020000	38,706.00	-3,190.71	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	1,800.000	Local		53.164400	95,695.92	46.050000	82,890.00	-12,805.92	0.27
		Base		53.164400	95,695.92	46.050000	82,890.00	-12,805.92	0.11
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	200.000	Local		281.949200	56,389.84	591.150000	118,230.00	61,840.16	0.38
		Base		281.949200	56,389.84	591.150000	118,230.00	61,840.16	0.15
46187W107	INVITATION HOMES INC REIT USD.01								
	2,600.000	Local		27.034615	70,290.00	29.970000	77,922.00	7,632.00	0.25
		Base		27.034615	70,290.00	29.970000	77,922.00	7,632.00	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
	2,500.000	Local		31.740000	79,350.00	31.870000	79,675.00	325.00	0.26
		Base		31.740000	79,350.00	31.870000	79,675.00	325.00	0.10
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
	1,500.000	Local		87.363500	131,045.25	139.400000	209,100.00	78,054.75	0.68
		Base		87.363500	131,045.25	139.400000	209,100.00	78,054.75	0.27
47215P106	JD.COM INC ADR ADR USD.00002								
	2,300.000	Local		35.027700	80,563.71	35.230000	81,029.00	465.29	0.26
		Base		35.027700	80,563.71	35.230000	81,029.00	465.29	0.10
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	1,600.000	Local		123.566013	197,705.62	145.870000	233,392.00	35,686.38	0.76
		Base		123.566013	197,705.62	145.870000	233,392.00	35,686.38	0.30
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0								

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		55,000.000	Local 0.462990	25,464.45	0.813324	44,732.82	19,268.37	0.15
			Base 0.462990	25,464.45	0.813324	44,732.82	19,268.37	0.06
487836108	KELLOGG CO COMMON STOCK USD.25	800.000	Local 66.610000	53,288.00	69.160000	55,328.00	2,040.00	0.18
			Base 66.610000	53,288.00	69.160000	55,328.00	2,040.00	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	600.000	Local 127.178600	76,307.16	137.550000	82,530.00	6,222.84	0.27
			Base 127.178600	76,307.16	137.550000	82,530.00	6,222.84	0.11
49446R109	KIMCO REALTY CORP REIT USD.01	2,700.000	Local 18.456844	49,833.48	20.710000	55,917.00	6,083.52	0.18
			Base 18.456844	49,833.48	20.710000	55,917.00	6,083.52	0.07
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	4,800.000	Local 20.133100	96,638.88	21.170000	101,616.00	4,977.12	0.33
			Base 20.133100	96,638.88	21.170000	101,616.00	4,977.12	0.13
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	2,100.000	Local 31.586190	66,331.00	32.130000	67,473.00	1,142.00	0.22
			Base 31.586190	66,331.00	32.130000	67,473.00	1,142.00	0.09
501044101	KROGER CO COMMON STOCK USD1.0	5,600.000	Local 27.292896	152,840.22	28.990000	162,344.00	9,503.78	0.53
			Base 27.292896	152,840.22	28.990000	162,344.00	9,503.78	0.21
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	500.000	Local 158.210000	79,105.00	206.540000	103,270.00	24,165.00	0.34
			Base 158.210000	79,105.00	206.540000	103,270.00	24,165.00	0.13
531172104	LIBERTY PROPERTY TRUST REIT USD.001	1,600.000	Local 49.814856	79,703.77	60.050000	96,080.00	16,376.23	0.31
			Base 49.814856	79,703.77	60.050000	96,080.00	16,376.23	0.12
532457108	ELI LILLY + CO COMMON STOCK	700.000	Local 82.045400	57,431.78	131.430000	92,001.00	34,569.22	0.30
			Base 82.045400	57,431.78	131.430000	92,001.00	34,569.22	0.12
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							

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		900.000	Local 53.460000	48,114.00	71.470000	64,323.00	16,209.00	0.21
			Base 53.460000	48,114.00	71.470000	64,323.00	16,209.00	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	200.000	Local 269.462500	53,892.50	389.380000	77,876.00	23,983.50	0.25
			Base 269.462500	53,892.50	389.380000	77,876.00	23,983.50	0.10
545220907	TATNEFT PJSC COMMON STOCK RUB1.0	7,113.000	Local 12.003249	85,379.11	12.255200	87,171.24	1,792.13	0.28
			Base 12.003249	85,379.11	12.255200	87,171.24	1,792.13	0.11
548661107	LOWE S COS INC COMMON STOCK USD.5	700.000	Local 85.340400	59,738.28	119.760000	83,832.00	24,093.72	0.27
			Base 85.340400	59,738.28	119.760000	83,832.00	24,093.72	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0	5,600.000	Local 19.810000	110,936.00	13.580000	76,048.00	-34,888.00	0.25
			Base 19.810000	110,936.00	13.580000	76,048.00	-34,888.00	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	1,201.000	Local 63.203614	75,907.54	60.250000	72,360.25	-3,547.29	0.24
			Base 63.203614	75,907.54	60.250000	72,360.25	-3,547.29	0.09
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	500.000	Local 97.114000	48,557.00	151.430000	75,715.00	27,158.00	0.25
			Base 97.114000	48,557.00	151.430000	75,715.00	27,158.00	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	100.000	Local 241.967500	24,196.75	279.640000	27,964.00	3,767.25	0.09
			Base 241.967500	24,196.75	279.640000	27,964.00	3,767.25	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	500.000	Local 117.237500	58,618.75	298.590000	149,295.00	90,676.25	0.49
			Base 117.237500	58,618.75	298.590000	149,295.00	90,676.25	0.19
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	500.000	Local 157.120000	78,560.00	169.730000	84,865.00	6,305.00	0.28
			Base 157.120000	78,560.00	169.730000	84,865.00	6,305.00	0.11
580135101	MCDONALD S CORP COMMON STOCK USD.01							

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		200.000	Local 142.602500	28,520.50	197.610000	39,522.00	11,001.50	0.13
			Base 142.602500	28,520.50	197.610000	39,522.00	11,001.50	0.05
58155Q103	MCKESSON CORP COMMON STOCK USD.01	200.000	Local 140.712900	28,142.58	138.320000	27,664.00	-478.58	0.09
			Base 140.712900	28,142.58	138.320000	27,664.00	-478.58	0.04
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	2,500.000	Local 20.680000	51,700.00	21.110000	52,775.00	1,075.00	0.17
			Base 20.680000	51,700.00	21.110000	52,775.00	1,075.00	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	1,800.000	Local 62.276094	112,096.97	90.950000	163,710.00	51,613.03	0.53
			Base 62.276094	112,096.97	90.950000	163,710.00	51,613.03	0.21
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	2,400.000	Local 75.241063	180,578.55	157.700000	378,480.00	197,901.45	1.23
			Base 75.241063	180,578.55	157.700000	378,480.00	197,901.45	0.49
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	1,400.000	Local 42.270000	59,178.00	53.780000	75,292.00	16,114.00	0.24
			Base 42.270000	59,178.00	53.780000	75,292.00	16,114.00	0.10
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	700.000	Local 117.670000	82,369.00	131.860000	92,302.00	9,933.00	0.30
			Base 117.670000	82,369.00	131.860000	92,302.00	9,933.00	0.12
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01	1,000.000	Local 91.382000	91,382.00	53.900000	53,900.00	-37,482.00	0.18
			Base 91.382000	91,382.00	53.900000	53,900.00	-37,482.00	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK	2,700.000	Local 47.843741	129,178.10	55.080000	148,716.00	19,537.90	0.48
			Base 47.843741	129,178.10	55.080000	148,716.00	19,537.90	0.19
61174X109	MONSTER BEVERAGE CORP COMMON STOCK	600.000	Local 64.090000	38,454.00	63.550000	38,130.00	-324.00	0.12
			Base 64.090000	38,454.00	63.550000	38,130.00	-324.00	0.05
615369105	MOODY S CORP COMMON STOCK USD.01							

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	300.000	Local		118.807500	35,642.25	237.410000	71,223.00	35,580.75	0.23
		Base		118.807500	35,642.25	237.410000	71,223.00	35,580.75	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	1,500.000	Local		43.636900	65,455.35	51.120000	76,680.00	11,224.65	0.25
		Base		43.636900	65,455.35	51.120000	76,680.00	11,224.65	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		34.689413	52,034.12	39.750000	59,625.00	7,590.88	0.19
		Base		34.689413	52,034.12	39.750000	59,625.00	7,590.88	0.08
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
	700.000	Local		55.306843	38,714.79	53.620000	37,534.00	-1,180.79	0.12
		Base		55.306843	38,714.79	53.620000	37,534.00	-1,180.79	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
	300.000	Local		155.855700	46,756.71	323.570000	97,071.00	50,314.29	0.32
		Base		155.855700	46,756.71	323.570000	97,071.00	50,314.29	0.13
64110W102	NETEASE INC ADR ADR USD.0001								
	200.000	Local		268.010000	53,602.00	306.640000	61,328.00	7,726.00	0.20
		Base		268.010000	53,602.00	306.640000	61,328.00	7,726.00	0.08
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
	12,900.000	Local		7.716474	99,542.51	5.750000	74,175.00	-25,367.51	0.24
		Base		7.716474	99,542.51	5.750000	74,175.00	-25,367.51	0.10
651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6								
	1,300.000	Local		32.503700	42,254.81	43.450000	56,485.00	14,230.19	0.18
		Base		32.503700	42,254.81	43.450000	56,485.00	14,230.19	0.07
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		158.602633	237,903.95	242.160000	363,240.00	125,336.05	1.18
		Base		158.602633	237,903.95	242.160000	363,240.00	125,336.05	0.47
654106103	NIKE INC CL B COMMON STOCK								
	900.000	Local		54.341100	48,906.99	101.310000	91,179.00	42,272.01	0.30
		Base		54.341100	48,906.99	101.310000	91,179.00	42,272.01	0.12
65473P105	NISOURCE INC COMMON STOCK USD.01								

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		1,200.000	Local 28.677100	34,412.52	27.840000	33,408.00	-1,004.52	0.11
			Base 28.677100	34,412.52	27.840000	33,408.00	-1,004.52	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01	100.000	Local 34.350000	3,435.00	24.840000	2,484.00	-951.00	0.01
			Base 34.350000	3,435.00	24.840000	2,484.00	-951.00	0.00
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	300.000	Local 90.821800	27,246.54	106.240000	31,872.00	4,625.46	0.10
			Base 90.821800	27,246.54	106.240000	31,872.00	4,625.46	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	200.000	Local 245.477500	49,095.50	343.970000	68,794.00	19,698.50	0.22
			Base 245.477500	49,095.50	343.970000	68,794.00	19,698.50	0.09
670346105	NUCOR CORP COMMON STOCK USD.4	600.000	Local 60.581500	36,348.90	56.280000	33,768.00	-2,580.90	0.11
			Base 60.581500	36,348.90	56.280000	33,768.00	-2,580.90	0.04
67066G104	NVIDIA CORP COMMON STOCK USD.001	200.000	Local 103.776000	20,755.20	235.300000	47,060.00	26,304.80	0.15
			Base 103.776000	20,755.20	235.300000	47,060.00	26,304.80	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	200.000	Local 248.430000	49,686.00	438.260000	87,652.00	37,966.00	0.28
			Base 248.430000	49,686.00	438.260000	87,652.00	37,966.00	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	2,181.000	Local 56.256740	122,695.95	41.210000	89,879.01	-32,816.94	0.29
			Base 56.256740	122,695.95	41.210000	89,879.01	-32,816.94	0.12
681919106	OMNICOM GROUP COMMON STOCK USD.15	700.000	Local 83.176300	58,223.41	81.020000	56,714.00	-1,509.41	0.18
			Base 83.176300	58,223.41	81.020000	56,714.00	-1,509.41	0.07
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1	1,000.000	Local 42.130000	42,130.00	42.350000	42,350.00	220.00	0.14
			Base 42.130000	42,130.00	42.350000	42,350.00	220.00	0.05
682680103	ONEOK INC COMMON STOCK USD.01							

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,200.000	Local 56.530000	67,836.00	75.670000	90,804.00	22,968.00	0.29
			Base 56.530000	67,836.00	75.670000	90,804.00	22,968.00	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01	1,000.000	Local 45.426100	45,426.10	52.980000	52,980.00	7,553.90	0.17
			Base 45.426100	45,426.10	52.980000	52,980.00	7,553.90	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	200.000	Local 123.450600	24,690.12	159.630000	31,926.00	7,235.88	0.10
			Base 123.450600	24,690.12	159.630000	31,926.00	7,235.88	0.04
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67	500.000	Local 109.580900	54,790.45	133.490000	66,745.00	11,954.55	0.22
			Base 109.580900	54,790.45	133.490000	66,745.00	11,954.55	0.09
69351T106	PPL CORP COMMON STOCK USD.01	2,600.000	Local 38.120800	99,114.08	35.880000	93,288.00	-5,826.08	0.30
			Base 38.120800	99,114.08	35.880000	93,288.00	-5,826.08	0.12
693718108	PACCAR INC COMMON STOCK USD1.0	1,400.000	Local 67.054300	93,876.02	79.100000	110,740.00	16,863.98	0.36
			Base 67.054300	93,876.02	79.100000	110,740.00	16,863.98	0.14
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	500.000	Local 49.238000	24,619.00	108.170000	54,085.00	29,466.00	0.18
			Base 49.238000	24,619.00	108.170000	54,085.00	29,466.00	0.07
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0	563.000	Local 296.563233	166,965.10	308.146470	173,486.46	6,521.36	0.56
			Base 296.563233	166,965.10	308.146470	173,486.46	6,521.36	0.22
713448108	PEPSICO INC COMMON STOCK USD.017	2,700.000	Local 115.512789	311,884.53	136.670000	369,009.00	57,124.47	1.20
			Base 115.512789	311,884.53	136.670000	369,009.00	57,124.47	0.48
717081103	PFIZER INC COMMON STOCK USD.05	3,600.000	Local 33.783425	121,620.33	39.180000	141,048.00	19,427.67	0.46
			Base 33.783425	121,620.33	39.180000	141,048.00	19,427.67	0.18
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							

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		3,200.000	Local 91.193847	291,820.31	85.090000	272,288.00	-19,532.31	0.88
			Base 91.193847	291,820.31	85.090000	272,288.00	-19,532.31	0.35
718546104	PHILLIPS 66 COMMON STOCK	500.000	Local 79.032400	39,516.20	111.410000	55,705.00	16,188.80	0.18
			Base 79.032400	39,516.20	111.410000	55,705.00	16,188.80	0.07
723484101	PINNACLE WEST CAPITAL COMMON STOCK	900.000	Local 96.460000	86,814.00	89.930000	80,937.00	-5,877.00	0.26
			Base 96.460000	86,814.00	89.930000	80,937.00	-5,877.00	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	600.000	Local 165.576700	99,346.02	151.370000	90,822.00	-8,524.02	0.30
			Base 165.576700	99,346.02	151.370000	90,822.00	-8,524.02	0.12
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2	1,000.000	Local 104.212090	104,212.09	121.840000	121,840.00	17,627.91	0.40
			Base 104.212090	104,212.09	121.840000	121,840.00	17,627.91	0.16
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK	4,700.000	Local 95.523343	448,959.71	124.900000	587,030.00	138,070.29	1.91
			Base 95.523343	448,959.71	124.900000	587,030.00	138,070.29	0.76
74340W103	PROLOGIS INC REIT USD.01	2,000.000	Local 60.104680	120,209.36	89.140000	178,280.00	58,070.64	0.58
			Base 60.104680	120,209.36	89.140000	178,280.00	58,070.64	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	1,400.000	Local 43.672300	61,141.22	59.050000	82,670.00	21,528.78	0.27
			Base 43.672300	61,141.22	59.050000	82,670.00	21,528.78	0.11
74460D109	PUBLIC STORAGE REIT USD.1	500.000	Local 213.026220	106,513.11	212.960000	106,480.00	-33.11	0.35
			Base 213.026220	106,513.11	212.960000	106,480.00	-33.11	0.14
747525103	QUALCOMM INC COMMON STOCK USD.0001	400.000	Local 54.897100	21,958.84	88.230000	35,292.00	13,333.16	0.11
			Base 54.897100	21,958.84	88.230000	35,292.00	13,333.16	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							

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		200.000	Local 157.195400	31,439.08	219.740000	43,948.00	12,508.92	0.14
			Base 157.195400	31,439.08	219.740000	43,948.00	12,508.92	0.06
756109104	REALTY INCOME CORP REIT USD1.0	800.000	Local 55.555900	44,444.72	73.630000	58,904.00	14,459.28	0.19
			Base 55.555900	44,444.72	73.630000	58,904.00	14,459.28	0.08
758849103	REGENCY CENTERS CORP REIT USD.01	500.000	Local 68.023440	34,011.72	63.090000	31,545.00	-2,466.72	0.10
			Base 68.023440	34,011.72	63.090000	31,545.00	-2,466.72	0.04
778296103	ROSS STORES INC COMMON STOCK USD.01	300.000	Local 64.614700	19,384.41	116.420000	34,926.00	15,541.59	0.11
			Base 64.614700	19,384.41	116.420000	34,926.00	15,541.59	0.05
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	400.000	Local 136.534300	54,613.72	273.050000	109,220.00	54,606.28	0.35
			Base 136.534300	54,613.72	273.050000	109,220.00	54,606.28	0.14
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	400.000	Local 128.210000	51,284.00	240.990000	96,396.00	45,112.00	0.31
			Base 128.210000	51,284.00	240.990000	96,396.00	45,112.00	0.12
78440X101	SL GREEN REALTY CORP REIT USD.01	800.000	Local 89.770000	71,816.00	91.880000	73,504.00	1,688.00	0.24
			Base 89.770000	71,816.00	91.880000	73,504.00	1,688.00	0.09
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	300.000	Local 86.560000	25,968.00	162.640000	48,792.00	22,824.00	0.16
			Base 86.560000	25,968.00	162.640000	48,792.00	22,824.00	0.06
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	2,200.000	Local 69.052941	151,916.47	40.200000	88,440.00	-63,476.47	0.29
			Base 69.052941	151,916.47	40.200000	88,440.00	-63,476.47	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	1,000.000	Local 46.847950	46,847.95	47.560000	47,560.00	712.05	0.15
			Base 46.847950	46,847.95	47.560000	47,560.00	712.05	0.06
816851109	SEMPRA ENERGY COMMON STOCK							

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		800.000	Local 119.076950	95,261.56	151.480000	121,184.00	25,922.44	0.39
			Base 119.076950	95,261.56	151.480000	121,184.00	25,922.44	0.16
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	200.000	Local 378.777450	75,755.49	583.540000	116,708.00	40,952.51	0.38
			Base 378.777450	75,755.49	583.540000	116,708.00	40,952.51	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	800.000	Local 164.399350	131,519.48	148.960000	119,168.00	-12,351.48	0.39
			Base 164.399350	131,519.48	148.960000	119,168.00	-12,351.48	0.15
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,600.000	Local 51.598911	185,756.08	63.700000	229,320.00	43,563.92	0.74
			Base 51.598911	185,756.08	63.700000	229,320.00	43,563.92	0.30
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,000.000	Local 60.520900	60,520.90	87.920000	87,920.00	27,399.10	0.29
			Base 60.520900	60,520.90	87.920000	87,920.00	27,399.10	0.11
857477103	STATE STREET CORP COMMON STOCK USD1.0	1,200.000	Local 84.229200	101,075.04	79.100000	94,920.00	-6,155.04	0.31
			Base 84.229200	101,075.04	79.100000	94,920.00	-6,155.04	0.12
863667101	STRYKER CORP COMMON STOCK USD.1	400.000	Local 135.409100	54,163.64	209.940000	83,976.00	29,812.36	0.27
			Base 135.409100	54,163.64	209.940000	83,976.00	29,812.36	0.11
866674104	SUN COMMUNITIES INC REIT USD.01	500.000	Local 129.036000	64,518.00	150.100000	75,050.00	10,532.00	0.24
			Base 129.036000	64,518.00	150.100000	75,050.00	10,532.00	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	2,000.000	Local 28.799200	57,598.40	36.010000	72,020.00	14,421.60	0.23
			Base 28.799200	57,598.40	36.010000	72,020.00	14,421.60	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0	3,300.000	Local 62.881764	207,509.82	85.540000	282,282.00	74,772.18	0.92
			Base 62.881764	207,509.82	85.540000	282,282.00	74,772.18	0.36
872540109	TJX COMPANIES INC 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
	1,300.000	Local		39.357700	51,165.01	61.060000	79,378.00	28,212.99	0.26
		Base		39.357700	51,165.01	61.060000	79,378.00	28,212.99	0.10
874080104	TAL EDUCATION GROUP ADR ADR								
	1,300.000	Local		25.550000	33,215.00	48.200000	62,660.00	29,445.00	0.20
		Base		25.550000	33,215.00	48.200000	62,660.00	29,445.00	0.08
87612E106	TARGET CORP COMMON STOCK USD.0833								
	400.000	Local		125.670000	50,268.00	128.210000	51,284.00	1,016.00	0.17
		Base		125.670000	50,268.00	128.210000	51,284.00	1,016.00	0.07
88160R101	TESLA INC COMMON STOCK USD.001								
	100.000	Local		288.210000	28,821.00	418.330000	41,833.00	13,012.00	0.14
		Base		288.210000	28,821.00	418.330000	41,833.00	13,012.00	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	700.000	Local		79.762700	55,833.89	128.290000	89,803.00	33,969.11	0.29
		Base		79.762700	55,833.89	128.290000	89,803.00	33,969.11	0.12
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	100.000	Local		168.388600	16,838.86	324.870000	32,487.00	15,648.14	0.11
		Base		168.388600	16,838.86	324.870000	32,487.00	15,648.14	0.04
88579Y101	3M CO COMMON STOCK USD.01								
	200.000	Local		198.076000	39,615.20	176.420000	35,284.00	-4,331.20	0.11
		Base		198.076000	39,615.20	176.420000	35,284.00	-4,331.20	0.05
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01								
	1,900.000	Local		51.911800	98,632.42	33.540000	63,726.00	-34,906.42	0.21
		Base		51.911800	98,632.42	33.540000	63,726.00	-34,906.42	0.08
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
	700.000	Local		83.240000	58,268.00	91.040000	63,728.00	5,460.00	0.21
		Base		83.240000	58,268.00	91.040000	63,728.00	5,460.00	0.08
902653104	UDR INC REIT USD.01								
	2,100.000	Local		46.156314	96,928.26	46.700000	98,070.00	1,141.74	0.32
		Base		46.156314	96,928.26	46.700000	98,070.00	1,141.74	0.13
902681105	UGI CORP COMMON STOCK								

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	1,600.000	Local		43.420000	69,472.00	45.160000	72,256.00	2,784.00	0.23
		Base		43.420000	69,472.00	45.160000	72,256.00	2,784.00	0.09
902973304	US BANCORP COMMON STOCK USD.01								
	1,900.000	Local		52.557100	99,858.49	59.290000	112,651.00	12,792.51	0.37
		Base		52.557100	99,858.49	59.290000	112,651.00	12,792.51	0.15
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	500.000	Local		111.116700	55,558.35	180.790000	90,395.00	34,836.65	0.29
		Base		111.116700	55,558.35	180.790000	90,395.00	34,836.65	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	300.000	Local		107.153500	32,146.05	117.060000	35,118.00	2,971.95	0.11
		Base		107.153500	32,146.05	117.060000	35,118.00	2,971.95	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
	300.000	Local		120.488800	36,146.64	149.760000	44,928.00	8,781.36	0.15
		Base		120.488800	36,146.64	149.760000	44,928.00	8,781.36	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	800.000	Local		173.496300	138,797.04	293.980000	235,184.00	96,386.96	0.76
		Base		173.496300	138,797.04	293.980000	235,184.00	96,386.96	0.30
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	600.000	Local		64.724000	38,834.40	93.650000	56,190.00	17,355.60	0.18
		Base		64.724000	38,834.40	93.650000	56,190.00	17,355.60	0.07
92276F100	VENTAS INC REIT USD.25								
	900.000	Local		61.946100	55,751.49	57.740000	51,966.00	-3,785.49	0.17
		Base		61.946100	55,751.49	57.740000	51,966.00	-3,785.49	0.07
92339V100	VEREIT INC REIT USD.01								
	3,600.000	Local		9.260000	33,336.00	9.240000	33,264.00	-72.00	0.11
		Base		9.260000	33,336.00	9.240000	33,264.00	-72.00	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	1,500.000	Local		46.073767	69,110.65	61.400000	92,100.00	22,989.35	0.30
		Base		46.073767	69,110.65	61.400000	92,100.00	22,989.35	0.12
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								

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		700.000	Local 219.720000	153,804.00	218.950000	153,265.00	-539.00	0.50
			Base 219.720000	153,804.00	218.950000	153,265.00	-539.00	0.20
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001	1,100.000	Local 63.028300	69,331.13	41.970000	46,167.00	-23,164.13	0.15
			Base 63.028300	69,331.13	41.970000	46,167.00	-23,164.13	0.06
925652109	VICI PROPERTIES INC REIT USD.01	1,500.000	Local 24.790000	37,185.00	25.550000	38,325.00	1,140.00	0.12
			Base 24.790000	37,185.00	25.550000	38,325.00	1,140.00	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	700.000	Local 92.633200	64,843.24	187.900000	131,530.00	66,686.76	0.43
			Base 92.633200	64,843.24	187.900000	131,530.00	66,686.76	0.17
92840M102	VISTRA ENERGY CORP COMMON STOCK	3,300.000	Local 24.010000	79,233.00	22.990000	75,867.00	-3,366.00	0.25
			Base 24.010000	79,233.00	22.990000	75,867.00	-3,366.00	0.10
929042109	VORNADO REALTY TRUST REIT USD.04	1,100.000	Local 75.654118	83,219.53	66.500000	73,150.00	-10,069.53	0.24
			Base 75.654118	83,219.53	66.500000	73,150.00	-10,069.53	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	300.000	Local 128.427500	38,528.25	143.990000	43,197.00	4,668.75	0.14
			Base 128.427500	38,528.25	143.990000	43,197.00	4,668.75	0.06
92936U109	WP CAREY INC REIT USD.001	400.000	Local 85.053325	34,021.33	80.040000	32,016.00	-2,005.33	0.10
			Base 85.053325	34,021.33	80.040000	32,016.00	-2,005.33	0.04
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,100.000	Local 62.003318	68,203.65	92.230000	101,453.00	33,249.35	0.33
			Base 62.003318	68,203.65	92.230000	101,453.00	33,249.35	0.13
931142103	WALMART INC COMMON STOCK USD.1	8,400.000	Local 91.062011	764,920.89	118.840000	998,256.00	233,335.11	3.24
			Base 91.062011	764,920.89	118.840000	998,256.00	233,335.11	1.29
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000.000	Local 68.049682	340,248.41	58.960000	294,800.00	-45,448.41	0.96
			Base 68.049682	340,248.41	58.960000	294,800.00	-45,448.41	0.38
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		2,100.000	Local 55.405100	116,350.71	53.800000	112,980.00	-3,370.71	0.37
			Base 55.405100	116,350.71	53.800000	112,980.00	-3,370.71	0.15
95040Q104	WELLTOWER INC REIT USD1.0							
		900.000	Local 69.388800	62,449.92	81.780000	73,602.00	11,152.08	0.24
			Base 69.388800	62,449.92	81.780000	73,602.00	11,152.08	0.10
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000	Local 32.993500	122,075.95	30.200000	111,740.00	-10,335.95	0.36
			Base 32.993500	122,075.95	30.200000	111,740.00	-10,335.95	0.14
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		3,300.000	Local 30.396200	100,307.46	23.720000	78,276.00	-22,031.46	0.25
			Base 30.396200	100,307.46	23.720000	78,276.00	-22,031.46	0.10
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000	Local 44.825500	98,616.10	63.490000	139,678.00	41,061.90	0.45
			Base 44.825500	98,616.10	63.490000	139,678.00	41,061.90	0.18
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		1,300.000	Local 39.610000	51,493.00	48.010000	62,413.00	10,920.00	0.20
			Base 39.610000	51,493.00	48.010000	62,413.00	10,920.00	0.08
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		300.000	Local 118.268900	35,480.67	149.680000	44,904.00	9,423.33	0.15
			Base 118.268900	35,480.67	149.680000	44,904.00	9,423.33	0.06
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		393.000	Local 159.262875	62,590.31	203.000000	79,779.00	17,188.69	0.26
			Base 159.262875	62,590.31	203.000000	79,779.00	17,188.69	0.10
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000	Local 2.858485	56,254.99	4.104646	80,779.43	24,524.44	0.26
			Base 2.858485	56,254.99	4.104646	80,779.43	24,524.44	0.10
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							

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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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400.000	Local		245.740000	98,296.00	191.170000	76,468.00	-21,828.00	0.25
		Base		245.740000	98,296.00	191.170000	76,468.00	-21,828.00	0.10
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	400.000	Local		120.705000	48,282.00	210.570000	84,228.00	35,946.00	0.27
		Base		120.705000	48,282.00	210.570000	84,228.00	35,946.00	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	400.000	Local		75.926200	30,370.48	94.720000	37,888.00	7,517.52	0.12
		Base		75.926200	30,370.48	94.720000	37,888.00	7,517.52	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
	700.000	Local		41.686800	29,180.76	40.710000	28,497.00	-683.76	0.09
		Base		41.686800	29,180.76	40.710000	28,497.00	-683.76	0.04
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	1,100.000	Local		161.740000	177,914.00	212.900000	234,190.00	56,276.00	0.76
		Base		161.740000	177,914.00	212.900000	234,190.00	56,276.00	0.30
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	1,200.000	Local		84.125600	100,950.72	113.450000	136,140.00	35,189.28	0.44
		Base		84.125600	100,950.72	113.450000	136,140.00	35,189.28	0.18
H1467J104	CHUBB LTD COMMON STOCK								
	300.000	Local		137.678600	41,303.58	155.660000	46,698.00	5,394.42	0.15
		Base		137.678600	41,303.58	155.660000	46,698.00	5,394.42	0.06
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
	1,400.000	Local		109.942707	153,919.79	110.960000	155,344.00	1,424.21	0.50
		Base		109.942707	153,919.79	110.960000	155,344.00	1,424.21	0.20
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
	900.000	Local		133.272400	119,945.16	116.580000	104,922.00	-15,023.16	0.34
		Base		133.272400	119,945.16	116.580000	104,922.00	-15,023.16	0.14
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
	500.000	Local		143.892000	71,946.00	122.380000	61,190.00	-10,756.00	0.20
		Base		143.892000	71,946.00	122.380000	61,190.00	-10,756.00	0.08
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		400.000	Local 81.150000	32,460.00	94.480000	37,792.00	5,332.00	0.12
			Base 81.150000	32,460.00	94.480000	37,792.00	5,332.00	0.05
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	800.000	Local 106.585000	85,268.00	127.260000	101,808.00	16,540.00	0.33
			Base 106.585000	85,268.00	127.260000	101,808.00	16,540.00	0.13
US DOLLAR Total		508,852.000	Local	24,890,432.75		29,805,500.73	4,915,067.98	96.83
			Base	24,890,432.75		29,805,500.73	4,915,067.98	38.52
YUAN RENMINBI							Exchange Rate:	6.965700
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	900.000	Local 1,138.033189	1,024,229.87	1,183.000000	1,064,700.00	40,470.13	40.29
			Base 161.813333	145,632.00	169.832178	152,848.96	7,216.96	0.20
BYW5QQ904	BANK OF GUIYANG CO LTD A COMMON STOCK CNY1.0	154,606.000	Local 9.399648	1,453,241.94	9.560000	1,478,033.36	24,791.42	55.93
			Base 1.383287	213,864.52	1.372439	212,187.34	-1,677.18	0.27
YUAN RENMINBI Total		155,506.000	Local	2,477,471.81		2,542,733.36	65,261.55	96.21
			Base	359,496.52		365,036.30	5,539.78	0.47
EQUITY Total		7,362,346.000	Base	68,096,356.30		76,199,385.93	8,103,029.63	98.47

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Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		192,401,407.200	Base	69,277,394.87		77,380,530.92	8,103,136.05	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891504

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
ADI14MGV3	EURO STOXX 50 MAR20 XEUR 20200320	20 Mar 2020	6.000	60.000	223,740.00	224,054.10	3,729.000000	-314.10	-314.10	0.00	
					250,969.15		4,182.819146	-352.33	-352.33	0.00	0.00

GERMANY Total

6.000	60.000	Local	223,740.00	224,054.10	-314.10	-314.10	0.00				
		Base			-352.33	-352.33	0.00			0.00	0.00

EURO CURRENCY Total

6.000	60.000	Local	223,740.00	224,054.10	-314.10	-314.10	0.00				
		Base			-352.33	-352.33	0.00			0.00	0.00

POUND STERLING

Exchange Rate: 0.754945

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
ADI1B2491	FTSE 100 IDX FUT MAR20 IFLL 20200320	20 Mar 2020	1.000	10.000	74,990.00	74,586.75	7,499.000000	403.25	773.25	-370.00	
					99,331.74		9,933.173940	534.14	1,024.25	-490.11	0.00

POUND STERLING Total

1.000	10.000	Local	74,990.00	74,586.75	403.25	773.25	-370.00				
		Base			534.14	1,024.25	-490.11			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
ADI1742S2	S+P500 EMINI FUT MAR20 XCME 20200320	20 Mar 2020	2.000	100.000	323,110.00	319,810.30	3,231.100000	3,299.70	2,529.70	770.00	
					323,110.00		3,231.100000	3,299.70	2,529.70	770.00	0.00

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1B8X13	MSCI EMGMKT MAR20 IFUS 20200320	20 Mar 2020	3.000	150.000	168,030.00	165,773.07	1,120.200000	2,256.93	1,791.93	465.00	
					168,030.00		1,120.200000	2,256.93	1,791.93	465.00	0.00

ADI1GVYJ7	NIKKEI 225 (CME) MAR20 XCME 20200312	12 Mar 2020									
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Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date								
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
2.000	10.000	Local	234,550.00	236,008.00	23,455.000000	-1,458.00	250.00			
		Base	234,550.00		23,455.000000	-1,458.00	250.00	0.00		
US DOLLAR Total										
7.000	260.000	Local	725,690.00	721,591.37		4,098.63	1,485.00			
		Base				4,098.63	1,485.00	0.00		
FUTURES LONG Total										
14.000	330.000	Base				4,280.44	994.89	0.00		

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
14.000	330.000 Base					4,280.44	3,285.55	994.89	0.00

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



View Date: January 2, 2020



STATE STREET

As of: December 31, 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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		73,710.330	Local	1.000000	73,710.33	1.000000	73,710.33	0.01
			Base	1.000000	73,710.33	1.000000	73,710.33	0.01

US DOLLAR Total		73,710.330	Local		73,710.33		73,710.33	0.01
			Base		73,710.33		73,710.33	0.01

CASH Total

		73,710.330	Base		73,710.33		73,710.33	0.01
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.498033	31 Dec 2030		
		2,014,690.370	Local	100.000000	2,014,690.37	100.000000	2,014,690.37	0.26
			Base	100.000000	2,014,690.37	100.000000	2,014,690.37	0.26

US DOLLAR Total		2,014,690.370	Local		2,014,690.37		2,014,690.37	0.26
			Base		2,014,690.37		2,014,690.37	0.26

CASH EQUIVALENT Total

		2,014,690.370	Base		2,014,690.37		2,014,690.37	0.26
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
		32,800.000	Local	36.511427	1,197,574.79	45.100000	1,479,280.00	0.19
			Base	36.511427	1,197,574.79	45.100000	1,479,280.00	0.19

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	74,052.000	Local	19.590455	1,450,712.36	12.170000	901,212.84	-549,499.52	0.12
			Base	19.590455	1,450,712.36	12.170000	901,212.84	-549,499.52	0.12
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	28,000.000	Local	58.223105	1,630,246.95	61.670000	1,726,760.00	96,513.05	0.22
			Base	58.223105	1,630,246.95	61.670000	1,726,760.00	96,513.05	0.22
002474104	AZZ INC COMMON STOCK USD1.0	17,000.000	Local	44.770023	761,090.39	45.950000	781,150.00	20,059.61	0.10
			Base	44.770023	761,090.39	45.950000	781,150.00	20,059.61	0.10
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	48,000.000	Local	14.845000	712,560.00	42.780000	2,053,440.00	1,340,880.00	0.27
			Base	14.845000	712,560.00	42.780000	2,053,440.00	1,340,880.00	0.27
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	336,218.000	Local	4.772458	1,604,586.17	6.030000	2,027,394.54	422,808.37	0.26
			Base	4.772458	1,604,586.17	6.030000	2,027,394.54	422,808.37	0.26
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	76,725.000	Local	26.812559	2,057,193.57	2.040000	156,519.00	-1,900,674.57	0.02
			Base	26.812559	2,057,193.57	2.040000	156,519.00	-1,900,674.57	0.02
00738A106	ADTRAN INC COMMON STOCK USD.01	122,000.000	Local	21.570025	2,631,543.07	9.890000	1,206,580.00	-1,424,963.07	0.16
			Base	21.570025	2,631,543.07	9.890000	1,206,580.00	-1,424,963.07	0.16
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	110,500.000	Local	25.704242	2,840,318.74	38.840000	4,291,820.00	1,451,501.26	0.56
			Base	25.704242	2,840,318.74	38.840000	4,291,820.00	1,451,501.26	0.56
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	36,800.000	Local	87.189039	3,208,556.65	84.740000	3,118,432.00	-90,124.65	0.40
			Base	87.189039	3,208,556.65	84.740000	3,118,432.00	-90,124.65	0.40
009728106	AKORN INC COMMON STOCK	313,500.000	Local	4.671057	1,464,376.22	1.500000	470,250.00	-994,126.22	0.06
			Base	4.671057	1,464,376.22	1.500000	470,250.00	-994,126.22	0.06

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		31,000.000	Local 65.015582	2,015,483.04	42.970000	1,332,070.00	-683,413.04	0.17
			Base 65.015582	2,015,483.04	42.970000	1,332,070.00	-683,413.04	0.17
014752109	ALEXANDER S INC REIT USD1.0							
		4,500.000	Local 325.976033	1,466,892.15	330.350000	1,486,575.00	19,682.85	0.19
			Base 325.976033	1,466,892.15	330.350000	1,486,575.00	19,682.85	0.19
01671P100	ALLAKOS INC COMMON STOCK USD.001							
		5,500.000	Local 124.785700	686,321.35	95.360000	524,480.00	-161,841.35	0.07
			Base 124.785700	686,321.35	95.360000	524,480.00	-161,841.35	0.07
023436108	AMEDISYS INC COMMON STOCK USD.001							
		22,000.000	Local 120.277979	2,646,115.53	166.920000	3,672,240.00	1,026,124.47	0.47
			Base 120.277979	2,646,115.53	166.920000	3,672,240.00	1,026,124.47	0.47
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	29.930000	2,907,430.13	95,075.31	0.38
			Base 28.951265	2,812,354.82	29.930000	2,907,430.13	95,075.31	0.38
030111207	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01							
		190,000.000	Local 8.541840	1,622,949.55	7.850000	1,491,500.00	-131,449.55	0.19
			Base 8.541840	1,622,949.55	7.850000	1,491,500.00	-131,449.55	0.19
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		20,400.000	Local 88.890599	1,813,368.21	109.660000	2,237,064.00	423,695.79	0.29
			Base 88.890599	1,813,368.21	109.660000	2,237,064.00	423,695.79	0.29
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	9.740000	981,227.08	-474,966.12	0.13
			Base 14.454678	1,456,193.20	9.740000	981,227.08	-474,966.12	0.13
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	13.000000	2,814,812.00	572,563.53	0.36
			Base 10.355658	2,242,248.47	13.000000	2,814,812.00	572,563.53	0.36
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	19.290000	1,061,663.73	42,748.98	0.14
			Base 18.513268	1,018,914.75	19.290000	1,061,663.73	42,748.98	0.14

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
034164103	ANDERSONS INC/THE COMMON STOCK							
		88,000.000	Local 21.726834	1,911,961.37	25.280000	2,224,640.00	312,678.63	0.29
			Base 21.726834	1,911,961.37	25.280000	2,224,640.00	312,678.63	0.29
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		506,300.000	Local 3.426480	1,734,827.04	4.700000	2,379,610.00	644,782.96	0.31
			Base 3.426480	1,734,827.04	4.700000	2,379,610.00	644,782.96	0.31
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	32.500000	2,892,500.00	-650,375.88	0.37
			Base 39.807594	3,542,875.88	32.500000	2,892,500.00	-650,375.88	0.37
03837C106	APYX MEDICAL CORP COMMON STOCK USD.001							
		174,900.000	Local 7.030017	1,229,549.89	8.460000	1,479,654.00	250,104.11	0.19
			Base 7.030017	1,229,549.89	8.460000	1,479,654.00	250,104.11	0.19
039380407	ARCH COAL INC A COMMON STOCK USD.01							
		34,000.000	Local 89.596513	3,046,281.44	71.740000	2,439,160.00	-607,121.44	0.32
			Base 89.596513	3,046,281.44	71.740000	2,439,160.00	-607,121.44	0.32
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,444.000	Local 45.924742	2,224,778.21	45.420000	2,200,326.48	-24,451.73	0.28
			Base 45.924742	2,224,778.21	45.420000	2,200,326.48	-24,451.73	0.28
04010E109	ARGAN INC COMMON STOCK USD.15							
		47,187.000	Local 68.157004	3,216,124.57	40.140000	1,894,086.18	-1,322,038.39	0.24
			Base 68.157004	3,216,124.57	40.140000	1,894,086.18	-1,322,038.39	0.24
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		73,000.000	Local 18.274804	1,334,060.66	63.430000	4,630,390.00	3,296,329.34	0.60
			Base 18.274804	1,334,060.66	63.430000	4,630,390.00	3,296,329.34	0.60
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		74,504.000	Local 26.669165	1,986,959.50	32.320000	2,407,969.28	421,009.78	0.31
			Base 26.669165	1,986,959.50	32.320000	2,407,969.28	421,009.78	0.31
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		31,000.000	Local 35.626172	1,104,411.33	42.000000	1,302,000.00	197,588.67	0.17
			Base 35.626172	1,104,411.33	42.000000	1,302,000.00	197,588.67	0.17

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049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		67,000.000	Local 50.074935	3,355,020.62	27.570000	1,847,190.00	-1,507,830.62	0.24
			Base 50.074935	3,355,020.62	27.570000	1,847,190.00	-1,507,830.62	0.24
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		47,831.000	Local 3.996283	191,146.21	7.670000	366,863.77	175,717.56	0.05
			Base 3.996283	191,146.21	7.670000	366,863.77	175,717.56	0.05
05379B107	AVISTA CORP COMMON STOCK							
		80,000.000	Local 40.772501	3,261,800.09	48.090000	3,847,200.00	585,399.91	0.50
			Base 40.772501	3,261,800.09	48.090000	3,847,200.00	585,399.91	0.50
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		100,000.000	Local 27.327409	2,732,740.91	30.280000	3,028,000.00	295,259.09	0.39
			Base 27.327409	2,732,740.91	30.280000	3,028,000.00	295,259.09	0.39
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01							
		126,000.000	Local 16.308793	2,054,907.86	28.690000	3,614,940.00	1,560,032.14	0.47
			Base 16.308793	2,054,907.86	28.690000	3,614,940.00	1,560,032.14	0.47
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		176,300.000	Local 9.165922	1,615,952.00	12.970000	2,286,611.00	670,659.00	0.30
			Base 9.165922	1,615,952.00	12.970000	2,286,611.00	670,659.00	0.30
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		42,100.000	Local 54.473751	2,293,344.90	56.590000	2,382,439.00	89,094.10	0.31
			Base 54.473751	2,293,344.90	56.590000	2,382,439.00	89,094.10	0.31
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01							
		27,972.000	Local 60.823624	1,701,358.41	90.460000	2,530,347.12	828,988.71	0.33
			Base 60.823624	1,701,358.41	90.460000	2,530,347.12	828,988.71	0.33
073685109	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01							
		77,900.000	Local 30.360000	2,365,044.00	31.980000	2,491,242.00	126,198.00	0.32
			Base 30.360000	2,365,044.00	31.980000	2,491,242.00	126,198.00	0.32
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		152,631.000	Local 33.699947	5,143,656.58	34.360000	5,244,401.16	100,744.58	0.68
			Base 33.699947	5,143,656.58	34.360000	5,244,401.16	100,744.58	0.68

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08180D106	BENEFITFOCUS INC COMMON STOCK USD.001							
		27,000.000	Local 41.851500	1,129,990.50	21.940000	592,380.00	-537,610.50	0.08
			Base 41.851500	1,129,990.50	21.940000	592,380.00	-537,610.50	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		69,429.000	Local 36.082965	2,505,204.19	32.880000	2,282,825.52	-222,378.67	0.30
			Base 36.082965	2,505,204.19	32.880000	2,282,825.52	-222,378.67	0.30
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	37.960000	2,477,041.84	443,409.43	0.32
			Base 31.164870	2,033,632.41	37.960000	2,477,041.84	443,409.43	0.32
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		170,000.000	Local 18.377664	3,124,202.88	22.070000	3,751,900.00	627,697.12	0.49
			Base 18.377664	3,124,202.88	22.070000	3,751,900.00	627,697.12	0.49
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	80.110000	2,323,190.00	148,570.42	0.30
			Base 74.986882	2,174,619.58	80.110000	2,323,190.00	148,570.42	0.30
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		103,000.000	Local 32.074100	3,303,632.33	36.530000	3,762,590.00	458,957.67	0.49
			Base 32.074100	3,303,632.33	36.530000	3,762,590.00	458,957.67	0.49
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		8,300.000	Local 273.375120	2,269,013.50	377.850000	3,136,155.00	867,141.50	0.41
			Base 273.375120	2,269,013.50	377.850000	3,136,155.00	867,141.50	0.41
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		263,500.000	Local 11.524560	3,036,721.58	12.030000	3,169,905.00	133,183.42	0.41
			Base 11.524560	3,036,721.58	12.030000	3,169,905.00	133,183.42	0.41
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	16.780000	3,890,275.20	-457,743.04	0.50
			Base 18.754392	4,348,018.24	16.780000	3,890,275.20	-457,743.04	0.50
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		131,000.000	Local 25.629752	3,357,497.45	29.940000	3,922,140.00	564,642.55	0.51
			Base 25.629752	3,357,497.45	29.940000	3,922,140.00	564,642.55	0.51

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109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		235,226.000	Local 13.060931	3,072,270.59	6.660000	1,566,605.16	-1,505,665.43	0.20
			Base 13.060931	3,072,270.59	6.660000	1,566,605.16	-1,505,665.43	0.20
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		220,000.000	Local 14.101215	3,102,267.29	10.220000	2,248,400.00	-853,867.29	0.29
			Base 14.101215	3,102,267.29	10.220000	2,248,400.00	-853,867.29	0.29
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		62,000.000	Local 46.484491	2,882,038.44	42.000000	2,604,000.00	-278,038.44	0.34
			Base 46.484491	2,882,038.44	42.000000	2,604,000.00	-278,038.44	0.34
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	25.410000	3,889,432.47	1,115,264.64	0.50
			Base 18.123879	2,774,167.83	25.410000	3,889,432.47	1,115,264.64	0.50
124411109	BYLINE BANCORP INC COMMON STOCK USD.01							
		20,000.000	Local 18.297953	365,959.06	19.570000	391,400.00	25,440.94	0.05
			Base 18.297953	365,959.06	19.570000	391,400.00	25,440.94	0.05
12618T105	CRA INTERNATIONAL INC COMMON STOCK							
		27,000.000	Local 54.250847	1,464,772.88	54.470000	1,470,690.00	5,917.12	0.19
			Base 54.250847	1,464,772.88	54.470000	1,470,690.00	5,917.12	0.19
12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	18.130000	3,263,400.00	-724,148.12	0.42
			Base 22.153045	3,987,548.12	18.130000	3,263,400.00	-724,148.12	0.42
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	48.590000	3,157,912.69	1,305,381.03	0.41
			Base 28.504434	1,852,531.66	48.590000	3,157,912.69	1,305,381.03	0.41
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	21.570000	1,100,070.00	-254,369.86	0.14
			Base 26.557644	1,354,439.86	21.570000	1,100,070.00	-254,369.86	0.14
14174T107	CARETRUST REIT INC REIT USD.01							
		109,000.000	Local 20.659400	2,251,874.60	20.630000	2,248,670.00	-3,204.60	0.29
			Base 20.659400	2,251,874.60	20.630000	2,248,670.00	-3,204.60	0.29

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14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		357,600.000	Local 5.211008	1,863,456.61	3.750000	1,341,000.00	-522,456.61	0.17
			Base 5.211008	1,863,456.61	3.750000	1,341,000.00	-522,456.61	0.17
149049504	CATASYS INC COMMON STOCK USD.0001							
		95,000.000	Local 19.652999	1,867,034.91	16.310000	1,549,450.00	-317,584.91	0.20
			Base 19.652999	1,867,034.91	16.310000	1,549,450.00	-317,584.91	0.20
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001							
		19,138.000	Local 45.100785	863,138.83	2.230000	42,677.74	-820,461.09	0.01
			Base 45.100785	863,138.83	2.230000	42,677.74	-820,461.09	0.01
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		45,400.000	Local 38.042100	1,727,111.34	38.860000	1,764,244.00	37,132.66	0.23
			Base 38.042100	1,727,111.34	38.860000	1,764,244.00	37,132.66	0.23
16934W106	CHIMERIX INC COMMON STOCK USD.001							
		148,940.000	Local 5.373544	800,335.70	2.030000	302,348.20	-497,987.50	0.04
			Base 5.373544	800,335.70	2.030000	302,348.20	-497,987.50	0.04
171779309	CIENA CORP COMMON STOCK USD.01							
		82,992.000	Local 22.560000	1,872,299.52	42.690000	3,542,928.48	1,670,628.96	0.46
			Base 22.560000	1,872,299.52	42.690000	3,542,928.48	1,670,628.96	0.46
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		78,000.000	Local 51.943488	4,051,592.06	82.410000	6,427,980.00	2,376,387.94	0.83
			Base 51.943488	4,051,592.06	82.410000	6,427,980.00	2,376,387.94	0.83
192108504	COEUR MINING INC COMMON STOCK USD.01							
		212,169.000	Local 9.656320	2,048,771.76	8.080000	1,714,325.52	-334,446.24	0.22
			Base 9.656320	2,048,771.76	8.080000	1,714,325.52	-334,446.24	0.22
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		70,000.000	Local 48.353943	3,384,775.98	65.810000	4,606,700.00	1,221,924.02	0.60
			Base 48.353943	3,384,775.98	65.810000	4,606,700.00	1,221,924.02	0.60
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		19,509.000	Local 44.868078	875,331.34	46.640000	909,899.76	34,568.42	0.12
			Base 44.868078	875,331.34	46.640000	909,899.76	34,568.42	0.12

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204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	69,100.000	Local	60.110938	4,153,665.85	44.640000	3,084,624.00	-1,069,041.85	0.40	
		Base	60.110938	4,153,665.85	44.640000	3,084,624.00	-1,069,041.85	0.40	
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001								
	155,000.000	Local	12.359306	1,915,692.47	9.225000	1,429,875.00	-485,817.47	0.18	
		Base	12.359306	1,915,692.47	9.225000	1,429,875.00	-485,817.47	0.18	
20717E101	CONFORMIS INC COMMON STOCK USD.00001								
	325,000.000	Local	3.503439	1,138,617.80	1.500000	487,500.00	-651,117.80	0.06	
		Base	3.503439	1,138,617.80	1.500000	487,500.00	-651,117.80	0.06	
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
	129,708.000	Local	19.582547	2,540,013.05	12.100000	1,569,466.80	-970,546.25	0.20	
		Base	19.582547	2,540,013.05	12.100000	1,569,466.80	-970,546.25	0.20	
21871N101	CORECIVIC INC REIT USD.01								
	225,000.000	Local	20.057677	4,512,977.38	17.380000	3,910,500.00	-602,477.38	0.51	
		Base	20.057677	4,512,977.38	17.380000	3,910,500.00	-602,477.38	0.51	
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001								
	48,000.000	Local	55.778503	2,677,368.12	58.550000	2,810,400.00	133,031.88	0.36	
		Base	55.778503	2,677,368.12	58.550000	2,810,400.00	133,031.88	0.36	
223622606	COWEN INC A COMMON STOCK USD.01								
	55,400.000	Local	14.910335	826,032.56	15.750000	872,550.00	46,517.44	0.11	
		Base	14.910335	826,032.56	15.750000	872,550.00	46,517.44	0.11	
227046109	CROCS INC COMMON STOCK USD.001								
	115,499.000	Local	20.484307	2,365,917.00	41.890000	4,838,253.11	2,472,336.11	0.63	
		Base	20.484307	2,365,917.00	41.890000	4,838,253.11	2,472,336.11	0.63	
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	85,267.000	Local	29.659246	2,528,954.96	23.810000	2,030,207.27	-498,747.69	0.26	
		Base	29.659246	2,528,954.96	23.810000	2,030,207.27	-498,747.69	0.26	
23332B106	DSP GROUP INC COMMON STOCK USD.001								
	35,000.000	Local	13.999309	489,975.82	15.740000	550,900.00	60,924.18	0.07	
		Base	13.999309	489,975.82	15.740000	550,900.00	60,924.18	0.07	

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235825205	DANA INC COMMON STOCK USD.01								
	310,100.000	Local		22.228861	6,893,169.94	18.200000	5,643,820.00	-1,249,349.94	0.73
		Base		22.228861	6,893,169.94	18.200000	5,643,820.00	-1,249,349.94	0.73
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01								
	16,000.000	Local		25.713218	411,411.49	62.240000	995,840.00	584,428.51	0.13
		Base		25.713218	411,411.49	62.240000	995,840.00	584,428.51	0.13
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	29,341.000	Local		69.323496	2,034,020.71	168.860000	4,954,521.26	2,920,500.55	0.64
		Base		69.323496	2,034,020.71	168.860000	4,954,521.26	2,920,500.55	0.64
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01								
	110,000.000	Local		27.024239	2,972,666.29	33.530000	3,688,300.00	715,633.71	0.48
		Base		27.024239	2,972,666.29	33.530000	3,688,300.00	715,633.71	0.48
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
	365,759.000	Local		10.771902	3,939,920.13	11.080000	4,052,609.72	112,689.59	0.52
		Base		10.771902	3,939,920.13	11.080000	4,052,609.72	112,689.59	0.52
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	55,900.000	Local		33.701734	1,883,926.93	49.490000	2,766,491.00	882,564.07	0.36
		Base		33.701734	1,883,926.93	49.490000	2,766,491.00	882,564.07	0.36
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
	42,000.000	Local		84.780943	3,560,799.60	83.520000	3,507,840.00	-52,959.60	0.45
		Base		84.780943	3,560,799.60	83.520000	3,507,840.00	-52,959.60	0.45
254543101	DIODES INC COMMON STOCK USD.667								
	25,000.000	Local		31.153136	778,828.39	56.370000	1,409,250.00	630,421.61	0.18
		Base		31.153136	778,828.39	56.370000	1,409,250.00	630,421.61	0.18
257554105	DOMO INC CLASS B COMMON STOCK USD.001								
	55,000.000	Local		40.231715	2,212,744.33	21.720000	1,194,600.00	-1,018,144.33	0.15
		Base		40.231715	2,212,744.33	21.720000	1,194,600.00	-1,018,144.33	0.15
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	85,000.000	Local		63.873578	5,429,254.14	47.150000	4,007,750.00	-1,421,504.14	0.52
		Base		63.873578	5,429,254.14	47.150000	4,007,750.00	-1,421,504.14	0.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001		30,985.000	Local	62.285387	1,929,912.72	60.080000	1,861,578.80	-68,333.92	0.24
				Base	62.285387	1,929,912.72	60.080000	1,861,578.80	-68,333.92	0.24
28106W103	EDITAS MEDICINE INC COMMON STOCK USD.0001		72,000.000	Local	22.396593	1,612,554.70	29.610000	2,131,920.00	519,365.30	0.28
				Base	22.396593	1,612,554.70	29.610000	2,131,920.00	519,365.30	0.28
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01		9,700.000	Local	68.426446	663,736.53	86.300000	837,110.00	173,373.47	0.11
				Base	68.426446	663,736.53	86.300000	837,110.00	173,373.47	0.11
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		57,000.000	Local	40.877758	2,330,032.18	53.950000	3,075,150.00	745,117.82	0.40
				Base	40.877758	2,330,032.18	53.950000	3,075,150.00	745,117.82	0.40
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01		35,000.000	Local	46.242824	1,618,498.84	61.780000	2,162,300.00	543,801.16	0.28
				Base	46.242824	1,618,498.84	61.780000	2,162,300.00	543,801.16	0.28
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		56,600.000	Local	35.398811	2,003,572.71	35.360000	2,001,376.00	-2,196.71	0.26
				Base	35.398811	2,003,572.71	35.360000	2,001,376.00	-2,196.71	0.26
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		191,762.000	Local	18.260973	3,501,760.73	24.060000	4,613,793.72	1,112,032.99	0.60
				Base	18.260973	3,501,760.73	24.060000	4,613,793.72	1,112,032.99	0.60
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001		73,000.000	Local	28.252351	2,062,421.63	45.370000	3,312,010.00	1,249,588.37	0.43
				Base	28.252351	2,062,421.63	45.370000	3,312,010.00	1,249,588.37	0.43
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001		50,000.000	Local	40.630000	2,031,500.00	59.630000	2,981,500.00	950,000.00	0.39
				Base	40.630000	2,031,500.00	59.630000	2,981,500.00	950,000.00	0.39
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		95,000.000	Local	19.199981	1,823,998.21	19.060000	1,810,700.00	-13,298.21	0.23
				Base	19.199981	1,823,998.21	19.060000	1,810,700.00	-13,298.21	0.23

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29786A106	ETSY INC COMMON STOCK USD.001								
	84,483.000	Local		16.423778	1,387,530.05	44.300000	3,742,596.90	2,355,066.85	0.48
		Base		16.423778	1,387,530.05	44.300000	3,742,596.90	2,355,066.85	0.48
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	40,471.000	Local		78.558529	3,179,342.23	74.760000	3,025,611.96	-153,730.27	0.39
		Base		78.558529	3,179,342.23	74.760000	3,025,611.96	-153,730.27	0.39
30040P103	EVERTEC INC COMMON STOCK USD.01								
	69,192.000	Local		16.485744	1,140,681.57	34.040000	2,355,295.68	1,214,614.11	0.30
		Base		16.485744	1,140,681.57	34.040000	2,355,295.68	1,214,614.11	0.30
30214U102	EXPONENT INC COMMON STOCK USD.001								
	22,000.000	Local		69.782015	1,535,204.33	69.010000	1,518,220.00	-16,984.33	0.20
		Base		69.782015	1,535,204.33	69.010000	1,518,220.00	-16,984.33	0.20
302301106	EZCORP INC CL A COMMON STOCK USD.01								
	312,906.000	Local		9.201487	2,879,200.55	6.820000	2,134,018.92	-745,181.63	0.28
		Base		9.201487	2,879,200.55	6.820000	2,134,018.92	-745,181.63	0.28
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	27,600.000	Local		111.299373	3,071,862.69	110.660000	3,054,216.00	-17,646.69	0.39
		Base		111.299373	3,071,862.69	110.660000	3,054,216.00	-17,646.69	0.39
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	6,000.000	Local		139.121832	834,730.99	374.680000	2,248,080.00	1,413,349.01	0.29
		Base		139.121832	834,730.99	374.680000	2,248,080.00	1,413,349.01	0.29
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
	78,000.000	Local		24.788400	1,933,495.20	32.590000	2,542,020.00	608,524.80	0.33
		Base		24.788400	1,933,495.20	32.590000	2,542,020.00	608,524.80	0.33
31572Q808	FIBROGEN INC COMMON STOCK USD.01								
	27,100.000	Local		61.823059	1,675,404.91	42.890000	1,162,319.00	-513,085.91	0.15
		Base		61.823059	1,675,404.91	42.890000	1,162,319.00	-513,085.91	0.15
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
	370,684.000	Local		5.142196	1,906,129.79	10.590000	3,925,543.56	2,019,413.77	0.51
		Base		5.142196	1,906,129.79	10.590000	3,925,543.56	2,019,413.77	0.51

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319383204	FIRST BUSEY CORP COMMON STOCK USD.001							
		50,000.000	Local 25.993128	1,299,656.42	27.500000	1,375,000.00	75,343.58	0.18
			Base 25.993128	1,299,656.42	27.500000	1,375,000.00	75,343.58	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		121,601.000	Local 14.163884	1,722,342.42	14.510000	1,764,430.51	42,088.09	0.23
			Base 14.163884	1,722,342.42	14.510000	1,764,430.51	42,088.09	0.23
320218100	FIRST FINANCIAL CORP/INDIANA COMMON STOCK							
		41,600.000	Local 42.871314	1,783,446.68	45.720000	1,901,952.00	118,505.32	0.25
			Base 42.871314	1,783,446.68	45.720000	1,901,952.00	118,505.32	0.25
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		134,114.000	Local 23.143447	3,103,860.25	23.060000	3,092,668.84	-11,191.41	0.40
			Base 23.143447	3,103,860.25	23.060000	3,092,668.84	-11,191.41	0.40
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		104,000.000	Local 32.152148	3,343,823.37	38.250000	3,978,000.00	634,176.63	0.51
			Base 32.152148	3,343,823.37	38.250000	3,978,000.00	634,176.63	0.51
338307101	FIVE9 INC COMMON STOCK USD.001							
		25,000.000	Local 53.058260	1,326,456.50	65.580000	1,639,500.00	313,043.50	0.21
			Base 53.058260	1,326,456.50	65.580000	1,639,500.00	313,043.50	0.21
343412102	FLUOR CORP COMMON STOCK USD.01							
		81,700.000	Local 18.829700	1,538,386.49	18.880000	1,542,496.00	4,109.51	0.20
			Base 18.829700	1,538,386.49	18.880000	1,542,496.00	4,109.51	0.20
34385P108	FLUIDIGM CORP COMMON STOCK USD.001							
		129,700.000	Local 13.841336	1,795,221.25	3.480000	451,356.00	-1,343,865.25	0.06
			Base 13.841336	1,795,221.25	3.480000	451,356.00	-1,343,865.25	0.06
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0							
		642.000	Local 13.056106	8,382.02	20.850000	13,385.70	5,003.68	0.00
			Base 13.056106	8,382.02	20.850000	13,385.70	5,003.68	0.00
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
		35,000.000	Local 41.970000	1,468,950.00	47.420000	1,659,700.00	190,750.00	0.21
			Base 41.970000	1,468,950.00	47.420000	1,659,700.00	190,750.00	0.21

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359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
	52,003.000	Local		12.184453	633,628.11	12.900000	670,838.70	37,210.59	0.09
		Base		12.184453	633,628.11	12.900000	670,838.70	37,210.59	0.09
36162J106	GEO GROUP INC/THE REIT USD.01								
	137,000.000	Local		25.524581	3,496,867.55	16.610000	2,275,570.00	-1,221,297.55	0.29
		Base		25.524581	3,496,867.55	16.610000	2,275,570.00	-1,221,297.55	0.29
371532102	GENESCO INC COMMON STOCK USD1.0								
	91,064.000	Local		26.623388	2,424,432.24	47.920000	4,363,786.88	1,939,354.64	0.56
		Base		26.623388	2,424,432.24	47.920000	4,363,786.88	1,939,354.64	0.56
372309104	GENMARK DIAGNOSTICS INC COMMON STOCK USD.0001								
	220,000.000	Local		6.465000	1,422,300.00	4.810000	1,058,200.00	-364,100.00	0.14
		Base		6.465000	1,422,300.00	4.810000	1,058,200.00	-364,100.00	0.14
37954A204	GLOBAL MEDICAL REIT INC REIT								
	150,000.000	Local		11.197062	1,679,559.34	13.230000	1,984,500.00	304,940.66	0.26
		Base		11.197062	1,679,559.34	13.230000	1,984,500.00	304,940.66	0.26
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
	32,300.000	Local		52.378766	1,691,834.14	58.880000	1,901,824.00	209,989.86	0.25
		Base		52.378766	1,691,834.14	58.880000	1,901,824.00	209,989.86	0.25
379890106	GLU MOBILE INC COMMON STOCK USD.0001								
	389,598.000	Local		8.659069	3,373,555.80	6.050000	2,357,067.90	-1,016,487.90	0.30
		Base		8.659069	3,373,555.80	6.050000	2,357,067.90	-1,016,487.90	0.30
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
	49,800.000	Local		43.902032	2,186,321.18	27.670000	1,377,966.00	-808,355.18	0.18
		Base		43.902032	2,186,321.18	27.670000	1,377,966.00	-808,355.18	0.18
390607109	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001								
	91,500.000	Local		9.644887	882,507.18	11.330000	1,036,695.00	154,187.82	0.13
		Base		9.644887	882,507.18	11.330000	1,036,695.00	154,187.82	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
	67,300.000	Local		29.314452	1,972,862.62	32.430000	2,182,539.00	209,676.38	0.28
		Base		29.314452	1,972,862.62	32.430000	2,182,539.00	209,676.38	0.28

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397624107	GREIF INC CL A COMMON STOCK							
		57,037.000	Local 59.423411	3,389,333.10	44.200000	2,521,035.40	-868,297.70	0.33
			Base 59.423411	3,389,333.10	44.200000	2,521,035.40	-868,297.70	0.33
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		31,000.000	Local 39.501317	1,224,540.82	33.430000	1,036,330.00	-188,210.82	0.13
			Base 39.501317	1,224,540.82	33.430000	1,036,330.00	-188,210.82	0.13
40416E103	HCI GROUP INC COMMON STOCK							
		49,300.000	Local 45.990258	2,267,319.71	45.650000	2,250,545.00	-16,774.71	0.29
			Base 45.990258	2,267,319.71	45.650000	2,250,545.00	-16,774.71	0.29
404251100	HNI CORP COMMON STOCK USD1.0							
		110,000.000	Local 36.843054	4,052,735.99	37.460000	4,120,600.00	67,864.01	0.53
			Base 36.843054	4,052,735.99	37.460000	4,120,600.00	67,864.01	0.53
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		46,000.000	Local 98.704772	4,540,419.49	114.900000	5,285,400.00	744,980.51	0.68
			Base 98.704772	4,540,419.49	114.900000	5,285,400.00	744,980.51	0.68
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	17.730000	1,132,964.73	9,729.21	0.15
			Base 17.577746	1,123,235.52	17.730000	1,132,964.73	9,729.21	0.15
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		72,000.000	Local 45.719118	3,291,776.52	43.880000	3,159,360.00	-132,416.52	0.41
			Base 45.719118	3,291,776.52	43.880000	3,159,360.00	-132,416.52	0.41
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	19.995000	2,713,681.41	-1,330,154.61	0.35
			Base 29.795871	4,043,836.02	19.995000	2,713,681.41	-1,330,154.61	0.35
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		95,000.000	Local 33.694329	3,200,961.26	29.290000	2,782,550.00	-418,411.26	0.36
			Base 33.694329	3,200,961.26	29.290000	2,782,550.00	-418,411.26	0.36
42225K106	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001							
		46,000.000	Local 29.132085	1,340,075.92	19.290000	887,340.00	-452,735.92	0.11
			Base 29.132085	1,340,075.92	19.290000	887,340.00	-452,735.92	0.11

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42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0								
	47,823.000	Local		46.812734	2,238,725.40	49.740000	2,378,716.02	139,990.62	0.31
		Base		46.812734	2,238,725.40	49.740000	2,378,716.02	139,990.62	0.31
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
	58,600.000	Local		31.253633	1,831,462.88	32.500000	1,904,500.00	73,037.12	0.25
		Base		31.253633	1,831,462.88	32.500000	1,904,500.00	73,037.12	0.25
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01								
	70,000.000	Local		46.423318	3,249,632.26	48.940000	3,425,800.00	176,167.74	0.44
		Base		46.423318	3,249,632.26	48.940000	3,425,800.00	176,167.74	0.44
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
	138,529.000	Local		19.339347	2,679,060.44	14.550000	2,015,596.95	-663,463.49	0.26
		Base		19.339347	2,679,060.44	14.550000	2,015,596.95	-663,463.49	0.26
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
	123,645.000	Local		14.124371	1,746,407.84	28.040000	3,467,005.80	1,720,597.96	0.45
		Base		14.124371	1,746,407.84	28.040000	3,467,005.80	1,720,597.96	0.45
431571108	HILLENBRAND INC COMMON STOCK								
	97,236.000	Local		31.215691	3,035,288.97	33.310000	3,238,931.16	203,642.19	0.42
		Base		31.215691	3,035,288.97	33.310000	3,238,931.16	203,642.19	0.42
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
	108,550.000	Local		25.703487	2,790,113.50	24.930000	2,706,151.50	-83,962.00	0.35
		Base		25.703487	2,790,113.50	24.930000	2,706,151.50	-83,962.00	0.35
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
	137,000.000	Local		16.646688	2,280,596.19	14.860000	2,035,820.00	-244,776.19	0.26
		Base		16.646688	2,280,596.19	14.860000	2,035,820.00	-244,776.19	0.26
443573100	HUBSPOT INC COMMON STOCK USD.001								
	14,000.000	Local		152.601600	2,136,422.40	158.500000	2,219,000.00	82,577.60	0.29
		Base		152.601600	2,136,422.40	158.500000	2,219,000.00	82,577.60	0.29
449172105	HYSTER YALE MATERIALS COMMON STOCK USD.01								
	36,800.000	Local		46.037229	1,694,170.02	58.960000	2,169,728.00	475,557.98	0.28
		Base		46.037229	1,694,170.02	58.960000	2,169,728.00	475,557.98	0.28

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450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001								
	32,500.000	Local	94.397430	3,067,916.49	68.090000	2,212,925.00	-854,991.49	0.29	
		Base	94.397430	3,067,916.49	68.090000	2,212,925.00	-854,991.49	0.29	
450828108	IBERIABANK CORP COMMON STOCK USD1.0								
	65,344.000	Local	82.263609	5,375,433.28	74.830000	4,889,691.52	-485,741.76	0.63	
		Base	82.263609	5,375,433.28	74.830000	4,889,691.52	-485,741.76	0.63	
451107106	IDACORP INC COMMON STOCK								
	36,445.000	Local	94.823335	3,455,836.46	106.800000	3,892,326.00	436,489.54	0.50	
		Base	94.823335	3,455,836.46	106.800000	3,892,326.00	436,489.54	0.50	
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
	108,000.000	Local	20.247900	2,186,773.18	22.420000	2,421,360.00	234,586.82	0.31	
		Base	20.247900	2,186,773.18	22.420000	2,421,360.00	234,586.82	0.31	
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001								
	116,649.000	Local	2.613809	304,898.25	0.960000	111,983.04	-192,915.21	0.01	
		Base	2.613809	304,898.25	0.960000	111,983.04	-192,915.21	0.01	
457669307	INSMED INC COMMON STOCK USD.01								
	49,645.000	Local	30.315187	1,504,997.45	23.880000	1,185,522.60	-319,474.85	0.15	
		Base	30.315187	1,504,997.45	23.880000	1,185,522.60	-319,474.85	0.15	
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
	60,200.000	Local	20.102196	1,210,152.18	21.490000	1,293,698.00	83,545.82	0.17	
		Base	20.102196	1,210,152.18	21.490000	1,293,698.00	83,545.82	0.17	
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	52,500.000	Local	43.610279	2,289,539.64	86.040000	4,517,100.00	2,227,560.36	0.58	
		Base	43.610279	2,289,539.64	86.040000	4,517,100.00	2,227,560.36	0.58	
45780L104	INOGEN INC COMMON STOCK USD.001								
	19,000.000	Local	205.343243	3,901,521.62	68.330000	1,298,270.00	-2,603,251.62	0.17	
		Base	205.343243	3,901,521.62	68.330000	1,298,270.00	-2,603,251.62	0.17	
45781M101	INNOVIVA INC COMMON STOCK								
	100,425.000	Local	14.141230	1,420,133.03	14.160000	1,422,018.00	1,884.97	0.18	
		Base	14.141230	1,420,133.03	14.160000	1,422,018.00	1,884.97	0.18	

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45826H109	INTEGGER HOLDINGS CORP COMMON STOCK USD.001								
	24,300.000	Local		70.622227	1,716,120.12	80.430000	1,954,449.00	238,328.88	0.25
		Base		70.622227	1,716,120.12	80.430000	1,954,449.00	238,328.88	0.25
45845P108	INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001								
	10,000.000	Local		83.285300	832,853.00	123.920000	1,239,200.00	406,347.00	0.16
		Base		83.285300	832,853.00	123.920000	1,239,200.00	406,347.00	0.16
46071F103	INTERSECT ENT INC COMMON STOCK USD.001								
	46,498.000	Local		29.963469	1,393,241.36	24.900000	1,157,800.20	-235,441.16	0.15
		Base		29.963469	1,393,241.36	24.900000	1,157,800.20	-235,441.16	0.15
461148108	INTEVAC INC COMMON STOCK								
	47,627.000	Local		9.046147	430,840.83	7.060000	336,246.62	-94,594.21	0.04
		Base		9.046147	430,840.83	7.060000	336,246.62	-94,594.21	0.04
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
	29,700.000	Local		92.384050	2,743,806.28	78.030000	2,317,491.00	-426,315.28	0.30
		Base		92.384050	2,743,806.28	78.030000	2,317,491.00	-426,315.28	0.30
47973J102	JOINT CORP/THE COMMON STOCK USD.001								
	100,000.000	Local		17.416149	1,741,614.89	16.140000	1,614,000.00	-127,614.89	0.21
		Base		17.416149	1,741,614.89	16.140000	1,614,000.00	-127,614.89	0.21
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
	12,341.000	Local		141.985000	1,752,236.89	174.090000	2,148,444.69	396,207.80	0.28
		Base		141.985000	1,752,236.89	174.090000	2,148,444.69	396,207.80	0.28
481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001								
	80,000.000	Local		4.732992	378,639.34	8.730000	698,400.00	319,760.66	0.09
		Base		4.732992	378,639.34	8.730000	698,400.00	319,760.66	0.09
48273U102	K12 INC COMMON STOCK USD.0001								
	75,000.000	Local		33.765113	2,532,383.50	20.350000	1,526,250.00	-1,006,133.50	0.20
		Base		33.765113	2,532,383.50	20.350000	1,526,250.00	-1,006,133.50	0.20
48576U106	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001								
	115,500.000	Local		16.006127	1,848,707.72	19.170000	2,214,135.00	365,427.28	0.29
		Base		16.006127	1,848,707.72	19.170000	2,214,135.00	365,427.28	0.29

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48666K109	KB HOME COMMON STOCK USD1.0		117,785.000	23.869492	2,811,468.07	34.270000	4,036,491.95	1,225,023.88	0.52
		Local		23.869492	2,811,468.07	34.270000	4,036,491.95	1,225,023.88	0.52
493732101	KFORCE INC COMMON STOCK USD.01		72,900.000	36.655323	2,672,173.05	39.700000	2,894,130.00	221,956.95	0.37
		Local		36.655323	2,672,173.05	39.700000	2,894,130.00	221,956.95	0.37
500643200	KORN FERRY COMMON STOCK USD.01		34,000.000	44.030161	1,497,025.48	42.400000	1,441,600.00	-55,425.48	0.19
		Local		44.030161	1,497,025.48	42.400000	1,441,600.00	-55,425.48	0.19
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01		129,544.000	20.057022	2,598,266.84	20.510000	2,656,947.44	58,680.60	0.34
		Local		20.057022	2,598,266.84	20.510000	2,656,947.44	58,680.60	0.34
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01		201,261.000	6.598113	1,327,942.87	19.140000	3,852,135.54	2,524,192.67	0.50
		Local		6.598113	1,327,942.87	19.140000	3,852,135.54	2,524,192.67	0.50
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001		10,000.000	143.385900	1,433,859.00	104.290000	1,042,900.00	-390,959.00	0.13
		Local		143.385900	1,433,859.00	104.290000	1,042,900.00	-390,959.00	0.13
536797103	LITHIA MOTORS INC CL A COMMON STOCK		13,200.000	137.147800	1,810,350.96	147.000000	1,940,400.00	130,049.04	0.25
		Local		137.147800	1,810,350.96	147.000000	1,940,400.00	130,049.04	0.25
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0		120,000.000	29.375418	3,525,050.11	29.670000	3,560,400.00	35,349.89	0.46
		Local		29.375418	3,525,050.11	29.670000	3,560,400.00	35,349.89	0.46
55027E102	LUMINEX CORP COMMON STOCK USD.001		29,941.000	20.720589	620,395.16	23.160000	693,433.56	73,038.40	0.09
		Local		20.720589	620,395.16	23.160000	693,433.56	73,038.40	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01		84,545.000	28.591423	2,417,261.88	38.160000	3,226,237.20	808,975.32	0.42
		Local		28.591423	2,417,261.88	38.160000	3,226,237.20	808,975.32	0.42

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552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	280,000.000	Local		12.173776	3,408,657.26	14.170000	3,967,600.00	558,942.74	0.51
		Base		12.173776	3,408,657.26	14.170000	3,967,600.00	558,942.74	0.51
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	140,400.000	Local		14.726781	2,067,640.12	13.640000	1,915,056.00	-152,584.12	0.25
		Base		14.726781	2,067,640.12	13.640000	1,915,056.00	-152,584.12	0.25
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
	34,833.000	Local		29.568511	1,029,959.94	32.590000	1,135,207.47	105,247.53	0.15
		Base		29.568511	1,029,959.94	32.590000	1,135,207.47	105,247.53	0.15
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	44,605.000	Local		40.978575	1,827,849.35	79.750000	3,557,248.75	1,729,399.40	0.46
		Base		40.978575	1,827,849.35	79.750000	3,557,248.75	1,729,399.40	0.46
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01								
	150,000.000	Local		33.495320	5,024,297.98	17.500000	2,625,000.00	-2,399,297.98	0.34
		Base		33.495320	5,024,297.98	17.500000	2,625,000.00	-2,399,297.98	0.34
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
	53,208.000	Local		27.606107	1,468,865.76	37.250000	1,981,998.00	513,132.24	0.26
		Base		27.606107	1,468,865.76	37.250000	1,981,998.00	513,132.24	0.26
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
	52,300.000	Local		39.239169	2,052,208.54	31.770000	1,661,571.00	-390,637.54	0.21
		Base		39.239169	2,052,208.54	31.770000	1,661,571.00	-390,637.54	0.21
574795100	MASIMO CORP COMMON STOCK USD.001								
	17,000.000	Local		87.520738	1,487,852.54	158.060000	2,687,020.00	1,199,167.46	0.35
		Base		87.520738	1,487,852.54	158.060000	2,687,020.00	1,199,167.46	0.35
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK								
	52,000.000	Local		61.911118	3,219,378.12	72.210000	3,754,920.00	535,541.88	0.49
		Base		61.911118	3,219,378.12	72.210000	3,754,920.00	535,541.88	0.49
580589109	MCGRATH RENTCORP COMMON STOCK								
	20,600.000	Local		75.560742	1,556,551.29	76.540000	1,576,724.00	20,172.71	0.20
		Base		75.560742	1,556,551.29	76.540000	1,576,724.00	20,172.71	0.20

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584CVR997	MEDIA GEN INC CVR COMMON STOCK								
	69,824.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00	0.00
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
	36,000.000	Local	60.296549	2,170,675.75	84.060000	3,026,160.00	855,484.25	0.39	
		Base	60.296549	2,170,675.75	84.060000	3,026,160.00	855,484.25	0.39	
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
	37,000.000	Local	45.931417	1,699,462.42	61.110000	2,261,070.00	561,607.58	0.29	
		Base	45.931417	1,699,462.42	61.110000	2,261,070.00	561,607.58	0.29	
59001K100	MERITOR INC COMMON STOCK USD1.0								
	100,000.000	Local	23.070504	2,307,050.37	26.190000	2,619,000.00	311,949.63	0.34	
		Base	23.070504	2,307,050.37	26.190000	2,619,000.00	311,949.63	0.34	
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	81,436.000	Local	42.386063	3,451,751.44	39.350000	3,204,506.60	-247,244.84	0.41	
		Base	42.386063	3,451,751.44	39.350000	3,204,506.60	-247,244.84	0.41	
597742105	MIDLAND STATES BANCORP INC COMMON STOCK USD.01								
	64,700.000	Local	26.154643	1,692,205.37	28.960000	1,873,712.00	181,506.63	0.24	
		Base	26.154643	1,692,205.37	28.960000	1,873,712.00	181,506.63	0.24	
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
	85,007.000	Local	35.013857	2,976,422.91	41.650000	3,540,541.55	564,118.64	0.46	
		Base	35.013857	2,976,422.91	41.650000	3,540,541.55	564,118.64	0.46	
60739U204	MOBILEIRON INC COMMON STOCK USD.0001								
	275,000.000	Local	5.849753	1,608,682.06	4.860000	1,336,500.00	-272,182.06	0.17	
		Base	5.849753	1,608,682.06	4.860000	1,336,500.00	-272,182.06	0.17	
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
	128,633.000	Local	17.858098	2,297,140.68	19.730000	2,537,929.09	240,788.41	0.33	
		Base	17.858098	2,297,140.68	19.730000	2,537,929.09	240,788.41	0.33	
609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01								
	155,000.000	Local	13.159812	2,039,770.82	14.480000	2,244,400.00	204,629.18	0.29	
		Base	13.159812	2,039,770.82	14.480000	2,244,400.00	204,629.18	0.29	

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62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
	173,800.000	Local	10.448921	1,816,022.55	12.510000	2,174,238.00	358,215.45	0.28	
		Base	10.448921	1,816,022.55	12.510000	2,174,238.00	358,215.45	0.28	
62914B100	NIC INC COMMON STOCK								
	135,205.000	Local	17.249773	2,332,255.55	22.350000	3,021,831.75	689,576.20	0.39	
		Base	17.249773	2,332,255.55	22.350000	3,021,831.75	689,576.20	0.39	
629337106	NN INC COMMON STOCK USD.01								
	50,000.000	Local	8.069157	403,457.84	9.250000	462,500.00	59,042.16	0.06	
		Base	8.069157	403,457.84	9.250000	462,500.00	59,042.16	0.06	
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
	30,500.000	Local	54.236774	1,654,221.61	46.540000	1,419,470.00	-234,751.61	0.18	
		Base	54.236774	1,654,221.61	46.540000	1,419,470.00	-234,751.61	0.18	
636220303	NATIONAL GENERAL HLDGS COMMON STOCK USD.01								
	65,000.000	Local	24.187500	1,572,187.52	22.100000	1,436,500.00	-135,687.52	0.19	
		Base	24.187500	1,572,187.52	22.100000	1,436,500.00	-135,687.52	0.19	
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
	61,806.000	Local	36.564679	2,259,916.56	32.990000	2,038,979.94	-220,936.62	0.26	
		Base	36.564679	2,259,916.56	32.990000	2,038,979.94	-220,936.62	0.26	
640491106	NEOGEN CORP COMMON STOCK USD.16								
	20,100.000	Local	84.114061	1,690,692.63	65.260000	1,311,726.00	-378,966.63	0.17	
		Base	84.114061	1,690,692.63	65.260000	1,311,726.00	-378,966.63	0.17	
64111Q104	NETGEAR INC COMMON STOCK USD.001								
	48,765.000	Local	48.712426	2,375,461.45	24.510000	1,195,230.15	-1,180,231.30	0.15	
		Base	48.712426	2,375,461.45	24.510000	1,195,230.15	-1,180,231.30	0.15	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
	63,000.000	Local	27.433849	1,728,332.51	24.070000	1,516,410.00	-211,922.51	0.20	
		Base	27.433849	1,728,332.51	24.070000	1,516,410.00	-211,922.51	0.20	
64157F103	NEVRO CORP COMMON STOCK USD.001								
	21,600.000	Local	60.272047	1,301,876.22	117.540000	2,538,864.00	1,236,987.78	0.33	
		Base	60.272047	1,301,876.22	117.540000	2,538,864.00	1,236,987.78	0.33	

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		60,000.000	Local 49.169079	2,950,144.75	44.570000	2,674,200.00	-275,944.75	0.35
			Base 49.169079	2,950,144.75	44.570000	2,674,200.00	-275,944.75	0.35
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01							
		92,114.000	Local 10.432681	960,995.96	2.530000	233,048.42	-727,947.54	0.03
			Base 10.432681	960,995.96	2.530000	233,048.42	-727,947.54	0.03
65158N102	NEWMARK GROUP INC CLASS A COMMON STOCK USD.01							
		168,600.000	Local 13.415065	2,261,780.00	13.455000	2,268,513.00	6,733.00	0.29
			Base 13.415065	2,261,780.00	13.455000	2,268,513.00	6,733.00	0.29
67011P100	NOW INC COMMON STOCK USD.01							
		161,000.000	Local 12.276546	1,976,523.93	11.240000	1,809,640.00	-166,883.93	0.23
			Base 12.276546	1,976,523.93	11.240000	1,809,640.00	-166,883.93	0.23
67098H104	O I GLASS INC COMMON STOCK							
		111,700.000	Local 10.548397	1,178,255.96	11.930000	1,332,581.00	154,325.04	0.17
			Base 10.548397	1,178,255.96	11.930000	1,332,581.00	154,325.04	0.17
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		142,000.000	Local 12.437378	1,766,107.65	23.610000	3,352,620.00	1,586,512.35	0.43
			Base 12.437378	1,766,107.65	23.610000	3,352,620.00	1,586,512.35	0.43
68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	93.570000	4,225,246.92	932,158.02	0.55
			Base 72.926940	3,293,088.90	93.570000	4,225,246.92	932,158.02	0.55
683344105	ONTO INNOVATION INC COMMON STOCK							
		53,116.000	Local 32.006608	1,700,062.99	36.540000	1,940,858.64	240,795.65	0.25
			Base 32.006608	1,700,062.99	36.540000	1,940,858.64	240,795.65	0.25
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	5.190000	150,089.61	-45,692.02	0.02
			Base 6.770000	195,781.63	5.190000	150,089.61	-45,692.02	0.02
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		31,979.000	Local 50.916575	1,628,261.15	46.180000	1,476,790.22	-151,470.93	0.19
			Base 50.916575	1,628,261.15	46.180000	1,476,790.22	-151,470.93	0.19

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		64,000.000	Local 49.923140	3,195,080.95	51.290000	3,282,560.00	87,479.05	0.42
			Base 49.923140	3,195,080.95	51.290000	3,282,560.00	87,479.05	0.42
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		89,100.000	Local 27.859589	2,482,289.41	26.170000	2,331,747.00	-150,542.41	0.30
			Base 27.859589	2,482,289.41	26.170000	2,331,747.00	-150,542.41	0.30
69349H107	PNM RESOURCES INC COMMON STOCK							
		80,000.000	Local 39.670782	3,173,662.54	50.710000	4,056,800.00	883,137.46	0.52
			Base 39.670782	3,173,662.54	50.710000	4,056,800.00	883,137.46	0.52
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		44,000.000	Local 20.198787	888,746.64	48.030000	2,113,320.00	1,224,573.36	0.27
			Base 20.198787	888,746.64	48.030000	2,113,320.00	1,224,573.36	0.27
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	45.300000	2,480,718.60	344,134.28	0.32
			Base 39.015820	2,136,584.32	45.300000	2,480,718.60	344,134.28	0.32
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		50,868.000	Local 25.910000	1,317,989.88	25.870000	1,315,955.16	-2,034.72	0.17
			Base 25.910000	1,317,989.88	25.870000	1,315,955.16	-2,034.72	0.17
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		100,000.000	Local 44.973804	4,497,380.40	52.430000	5,243,000.00	745,619.60	0.68
			Base 44.973804	4,497,380.40	52.430000	5,243,000.00	745,619.60	0.68
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		29,341.000	Local 84.502368	2,479,383.97	120.820000	3,544,979.62	1,065,595.65	0.46
			Base 84.502368	2,479,383.97	120.820000	3,544,979.62	1,065,595.65	0.46
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	26.810000	2,887,490.62	-867,468.71	0.37
			Base 34.864342	3,754,959.33	26.810000	2,887,490.62	-867,468.71	0.37
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		50,000.000	Local 23.089130	1,154,456.49	25.560000	1,278,000.00	123,543.51	0.17
			Base 23.089130	1,154,456.49	25.560000	1,278,000.00	123,543.51	0.17

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70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		36,500.000	Local 0.000000	0.00	33.070000	1,207,055.00	1,207,055.00	0.16
			Base 0.000000	0.00	33.070000	1,207,055.00	1,207,055.00	0.16
70932M107	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	34.040000	1,574,111.72	745,422.77	0.20
			Base 17.920311	828,688.95	34.040000	1,574,111.72	745,422.77	0.20
709789101	PEOPLES BANCORP INC COMMON STOCK							
		43,000.000	Local 32.885579	1,414,079.89	34.660000	1,490,380.00	76,300.11	0.19
			Base 32.885579	1,414,079.89	34.660000	1,490,380.00	76,300.11	0.19
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	24.830000	1,328,405.00	-434,726.32	0.17
			Base 32.955726	1,763,131.32	24.830000	1,328,405.00	-434,726.32	0.17
729132100	PLEXUS CORP COMMON STOCK USD.01							
		30,000.000	Local 54.715142	1,641,454.26	76.940000	2,308,200.00	666,745.74	0.30
			Base 54.715142	1,641,454.26	76.940000	2,308,200.00	666,745.74	0.30
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		64,000.000	Local 28.356504	1,814,816.26	36.790000	2,354,560.00	539,743.74	0.30
			Base 28.356504	1,814,816.26	36.790000	2,354,560.00	539,743.74	0.30
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	55.790000	3,426,175.48	592,426.66	0.44
			Base 46.143243	2,833,748.82	55.790000	3,426,175.48	592,426.66	0.44
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		119,800.000	Local 24.927614	2,986,328.11	22.240000	2,664,352.00	-321,976.11	0.34
			Base 24.927614	2,986,328.11	22.240000	2,664,352.00	-321,976.11	0.34
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	130.560000	2,079,690.24	827,361.79	0.27
			Base 78.619402	1,252,328.45	130.560000	2,079,690.24	827,361.79	0.27
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		45,000.000	Local 36.561154	1,645,251.94	41.550000	1,869,750.00	224,498.06	0.24
			Base 36.561154	1,645,251.94	41.550000	1,869,750.00	224,498.06	0.24

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74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001							
		44,500.000	Local 48.094884	2,140,222.33	8.750000	389,375.00	-1,750,847.33	0.05
			Base 48.094884	2,140,222.33	8.750000	389,375.00	-1,750,847.33	0.05
74758T303	QUALYS INC COMMON STOCK USD.001							
		31,300.000	Local 82.892051	2,594,521.21	83.370000	2,609,481.00	14,959.79	0.34
			Base 82.892051	2,594,521.21	83.370000	2,609,481.00	14,959.79	0.34
74965L101	RLJ LODGING TRUST REIT							
		235,000.000	Local 21.934033	5,154,497.73	17.720000	4,164,200.00	-990,297.73	0.54
			Base 21.934033	5,154,497.73	17.720000	4,164,200.00	-990,297.73	0.54
74971D101	RPT REALTY REIT USD.01							
		99,351.000	Local 13.407240	1,332,022.74	15.040000	1,494,239.04	162,216.30	0.19
			Base 13.407240	1,332,022.74	15.040000	1,494,239.04	162,216.30	0.19
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		196,169.000	Local 18.489522	3,627,070.99	25.160000	4,935,612.04	1,308,541.05	0.64
			Base 18.489522	3,627,070.99	25.160000	4,935,612.04	1,308,541.05	0.64
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		180,000.000	Local 13.008455	2,341,521.83	3.840000	691,200.00	-1,650,321.83	0.09
			Base 13.008455	2,341,521.83	3.840000	691,200.00	-1,650,321.83	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		52,900.000	Local 44.786743	2,369,218.72	38.490000	2,036,121.00	-333,097.72	0.26
			Base 44.786743	2,369,218.72	38.490000	2,036,121.00	-333,097.72	0.26
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		221,300.000	Local 9.351048	2,069,386.97	9.680000	2,142,184.00	72,797.03	0.28
			Base 9.351048	2,069,386.97	9.680000	2,142,184.00	72,797.03	0.28
75615P103	REATA PHARMACEUTICALS INC A COMMON STOCK USD.001							
		3,746.000	Local 186.424600	698,346.55	204.430000	765,794.78	67,448.23	0.10
			Base 186.424600	698,346.55	204.430000	765,794.78	67,448.23	0.10
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	40.970000	1,311,040.00	-883,665.54	0.17
			Base 68.584548	2,194,705.54	40.970000	1,311,040.00	-883,665.54	0.17

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75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1							
		13,000.000	Local 26.946057	350,298.74	30.030000	390,390.00	40,091.26	0.05
			Base 26.946057	350,298.74	30.030000	390,390.00	40,091.26	0.05
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		82,000.000	Local 25.827839	2,117,882.82	28.840000	2,364,880.00	246,997.18	0.31
			Base 25.827839	2,117,882.82	28.840000	2,364,880.00	246,997.18	0.31
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	16.230000	761,544.06	-551,878.05	0.10
			Base 27.991605	1,313,422.11	16.230000	761,544.06	-551,878.05	0.10
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		25,463.000	Local 84.081409	2,140,964.92	81.960000	2,086,947.48	-54,017.44	0.27
			Base 84.081409	2,140,964.92	81.960000	2,086,947.48	-54,017.44	0.27
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	8.160000	786,550.56	397,055.67	0.10
			Base 4.040781	389,494.89	8.160000	786,550.56	397,055.67	0.10
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	86.660000	3,259,975.88	945,862.90	0.42
			Base 61.516109	2,314,112.98	86.660000	3,259,975.88	945,862.90	0.42
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	11.240000	1,146,480.00	-1,061,562.17	0.15
			Base 21.647472	2,208,042.17	11.240000	1,146,480.00	-1,061,562.17	0.15
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		66,000.000	Local 44.980066	2,968,684.38	55.420000	3,657,720.00	689,035.62	0.47
			Base 44.980066	2,968,684.38	55.420000	3,657,720.00	689,035.62	0.47
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	21.340000	2,902,240.00	307,722.40	0.38
			Base 19.077335	2,594,517.60	21.340000	2,902,240.00	307,722.40	0.38
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		12,000.000	Local 96.789990	1,161,479.88	92.530000	1,110,360.00	-51,119.88	0.14
			Base 96.789990	1,161,479.88	92.530000	1,110,360.00	-51,119.88	0.14

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78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		65,000.000	Local 31.929038	2,075,387.44	23.600000	1,534,000.00	-541,387.44	0.20
			Base 31.929038	2,075,387.44	23.600000	1,534,000.00	-541,387.44	0.20
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		35,000.000	Local 154.501977	5,407,569.19	176.220000	6,167,700.00	760,130.81	0.80
			Base 154.501977	5,407,569.19	176.220000	6,167,700.00	760,130.81	0.80
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		62,000.000	Local 36.743586	2,278,102.32	37.880000	2,348,560.00	70,457.68	0.30
			Base 36.743586	2,278,102.32	37.880000	2,348,560.00	70,457.68	0.30
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		12,200.000	Local 97.369579	1,187,908.86	91.280000	1,113,616.00	-74,292.86	0.14
			Base 97.369579	1,187,908.86	91.280000	1,113,616.00	-74,292.86	0.14
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	8.370000	815,078.97	-756,944.89	0.11
			Base 16.143024	1,572,023.86	8.370000	815,078.97	-756,944.89	0.11
801056102	SANMINA CORP COMMON STOCK USD.01							
		110,000.000	Local 36.383072	4,002,137.89	34.240000	3,766,400.00	-235,737.89	0.49
			Base 36.383072	4,002,137.89	34.240000	3,766,400.00	-235,737.89	0.49
806037107	SCANSOURCE INC COMMON STOCK							
		26,966.000	Local 44.282408	1,194,119.41	36.950000	996,393.70	-197,725.71	0.13
			Base 44.282408	1,194,119.41	36.950000	996,393.70	-197,725.71	0.13
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0							
		50,000.000	Local 23.814447	1,190,722.35	21.680000	1,084,000.00	-106,722.35	0.14
			Base 23.814447	1,190,722.35	21.680000	1,084,000.00	-106,722.35	0.14
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK							
		71,815.000	Local 0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00
			Base 0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01							
		76,100.000	Local 29.491500	2,244,303.15	31.710000	2,413,131.00	168,827.85	0.31
			Base 29.491500	2,244,303.15	31.710000	2,413,131.00	168,827.85	0.31

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824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
	24,000.000	Local		33.493924	803,854.18	37.280000	894,720.00	90,865.82	0.12
		Base		33.493924	803,854.18	37.280000	894,720.00	90,865.82	0.12
82710M100	SILK ROAD MEDICAL INC COMMON STOCK USD.001								
	28,000.000	Local		45.598945	1,276,770.47	40.380000	1,130,640.00	-146,130.47	0.15
		Base		45.598945	1,276,770.47	40.380000	1,130,640.00	-146,130.47	0.15
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
	101,700.000	Local		23.625647	2,402,728.26	26.790000	2,724,543.00	321,814.74	0.35
		Base		23.625647	2,402,728.26	26.790000	2,724,543.00	321,814.74	0.35
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01								
	95,416.000	Local		30.499198	2,910,111.48	33.340000	3,181,169.44	271,057.96	0.41
		Base		30.499198	2,910,111.48	33.340000	3,181,169.44	271,057.96	0.41
830879102	SKYWEST INC COMMON STOCK								
	13,600.000	Local		58.373181	793,875.26	64.630000	878,968.00	85,092.74	0.11
		Base		58.373181	793,875.26	64.630000	878,968.00	85,092.74	0.11
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
	35,000.000	Local		47.896750	1,676,386.25	49.240000	1,723,400.00	47,013.75	0.22
		Base		47.896750	1,676,386.25	49.240000	1,723,400.00	47,013.75	0.22
83570H108	SONOS INC COMMON STOCK USD.001								
	142,700.000	Local		13.432780	1,916,857.77	15.620000	2,228,974.00	312,116.23	0.29
		Base		13.432780	1,916,857.77	15.620000	2,228,974.00	312,116.23	0.29
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	498,600.000	Local		4.235477	2,111,808.83	2.420000	1,206,612.00	-905,196.83	0.16
		Base		4.235477	2,111,808.83	2.420000	1,206,612.00	-905,196.83	0.16
847215100	SPARTANNASH CO COMMON STOCK								
	154,923.000	Local		15.464226	2,395,764.22	14.240000	2,206,103.52	-189,660.70	0.29
		Base		15.464226	2,395,764.22	14.240000	2,206,103.52	-189,660.70	0.29
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	200,000.000	Local		15.370805	3,074,160.95	3.640000	728,000.00	-2,346,160.95	0.09
		Base		15.370805	3,074,160.95	3.640000	728,000.00	-2,346,160.95	0.09

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84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
	28,100.000	Local	56.477914	1,587,029.39	64.290000	1,806,549.00	219,519.61	0.23	
		Base	56.477914	1,587,029.39	64.290000	1,806,549.00	219,519.61	0.23	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	26,000.000	Local	74.843713	1,945,936.53	83.310000	2,166,060.00	220,123.47	0.28	
		Base	74.843713	1,945,936.53	83.310000	2,166,060.00	220,123.47	0.28	
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	65,800.000	Local	39.837675	2,621,319.02	35.170000	2,314,186.00	-307,133.02	0.30	
		Base	39.837675	2,621,319.02	35.170000	2,314,186.00	-307,133.02	0.30	
858155203	STEELCASE INC CL A COMMON STOCK								
	247,570.000	Local	15.584792	3,858,327.02	20.460000	5,065,282.20	1,206,955.18	0.66	
		Base	15.584792	3,858,327.02	20.460000	5,065,282.20	1,206,955.18	0.66	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	55,000.000	Local	52.484701	2,886,658.53	60.650000	3,335,750.00	449,091.47	0.43	
		Base	52.484701	2,886,658.53	60.650000	3,335,750.00	449,091.47	0.43	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	184,131.000	Local	15.646441	2,880,994.89	12.340000	2,272,176.54	-608,818.35	0.29	
		Base	15.646441	2,880,994.89	12.340000	2,272,176.54	-608,818.35	0.29	
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	275,200.000	Local	8.313131	2,287,773.62	6.230000	1,714,496.00	-573,277.62	0.22	
		Base	8.313131	2,287,773.62	6.230000	1,714,496.00	-573,277.62	0.22	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	292,861.000	Local	15.624838	4,575,905.60	13.920000	4,076,625.12	-499,280.48	0.53	
		Base	15.624838	4,575,905.60	13.920000	4,076,625.12	-499,280.48	0.53	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	17,958.000	Local	40.900000	734,482.20	23.720000	425,963.76	-308,518.44	0.06	
		Base	40.900000	734,482.20	23.720000	425,963.76	-308,518.44	0.06	
868873100	SURMODICS INC COMMON STOCK USD.05								
	40,500.000	Local	58.045320	2,350,835.45	41.430000	1,677,915.00	-672,920.45	0.22	
		Base	58.045320	2,350,835.45	41.430000	1,677,915.00	-672,920.45	0.22	

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87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01	34,000.000	Local 52.145272	1,772,939.26	59.475000	2,022,150.00	249,210.74	0.26
			Base 52.145272	1,772,939.26	59.475000	2,022,150.00	249,210.74	0.26
871851101	SYSTEMAX INC COMMON STOCK USD.01	50,000.000	Local 20.897716	1,044,885.81	25.160000	1,258,000.00	213,114.19	0.16
			Base 20.897716	1,044,885.81	25.160000	1,258,000.00	213,114.19	0.16
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	18,000.000	Local 54.940239	988,924.31	67.510000	1,215,180.00	226,255.69	0.16
			Base 54.940239	988,924.31	67.510000	1,215,180.00	226,255.69	0.16
87484T108	TALOS ENERGY INC COMMON STOCK	65,000.000	Local 25.497338	1,657,326.99	30.150000	1,959,750.00	302,423.01	0.25
			Base 25.497338	1,657,326.99	30.150000	1,959,750.00	302,423.01	0.25
878237106	TECH DATA CORP COMMON STOCK USD.0015	14,617.000	Local 87.976003	1,285,945.23	143.600000	2,099,001.20	813,055.97	0.27
			Base 87.976003	1,285,945.23	143.600000	2,099,001.20	813,055.97	0.27
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	49,300.000	Local 32.609900	1,607,668.07	25.430000	1,253,699.00	-353,969.07	0.16
			Base 32.609900	1,607,668.07	25.430000	1,253,699.00	-353,969.07	0.16
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01	76,000.000	Local 31.995143	2,431,630.90	23.960000	1,820,960.00	-610,670.90	0.24
			Base 31.995143	2,431,630.90	23.960000	1,820,960.00	-610,670.90	0.24
880349105	TENNECO INC CLASS A COMMON STOCK USD.01	67,000.000	Local 57.339850	3,841,769.93	13.100000	877,700.00	-2,964,069.93	0.11
			Base 57.339850	3,841,769.93	13.100000	877,700.00	-2,964,069.93	0.11
880779103	TEREX CORP COMMON STOCK USD.01	72,500.000	Local 28.375605	2,057,231.36	29.780000	2,159,050.00	101,818.64	0.28
			Base 28.375605	2,057,231.36	29.780000	2,159,050.00	101,818.64	0.28
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK	10,737.000	Local 157.113841	1,686,931.31	259.780000	2,789,257.86	1,102,326.55	0.36
			Base 157.113841	1,686,931.31	259.780000	2,789,257.86	1,102,326.55	0.36

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88830R101	TITAN MACHINERY INC COMMON STOCK USD.00001								
	55,600.000	Local	17.139539	952,958.38	14.780000	821,768.00	-131,190.38	0.11	
		Base	17.139539	952,958.38	14.780000	821,768.00	-131,190.38	0.11	
89532E109	TREVENA INC COMMON STOCK USD.001								
	116,476.000	Local	3.288337	383,012.35	0.840900	97,944.67	-285,067.68	0.01	
		Base	3.288337	383,012.35	0.840900	97,944.67	-285,067.68	0.01	
896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0								
	84,088.000	Local	22.250402	1,870,991.79	18.490000	1,554,787.12	-316,204.67	0.20	
		Base	22.250402	1,870,991.79	18.490000	1,554,787.12	-316,204.67	0.20	
89785X101	TRUEBLUE INC COMMON STOCK								
	74,399.000	Local	23.138994	1,721,518.04	24.060000	1,790,039.94	68,521.90	0.23	
		Base	23.138994	1,721,518.04	24.060000	1,790,039.94	68,521.90	0.23	
90041T108	TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001								
	10,000.000	Local	43.502956	435,029.56	62.290000	622,900.00	187,870.44	0.08	
		Base	43.502956	435,029.56	62.290000	622,900.00	187,870.44	0.08	
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
	20,000.000	Local	108.931977	2,178,639.53	78.550000	1,571,000.00	-607,639.53	0.20	
		Base	108.931977	2,178,639.53	78.550000	1,571,000.00	-607,639.53	0.20	
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
	12,000.000	Local	62.133082	745,596.98	42.710000	512,520.00	-233,076.98	0.07	
		Base	62.133082	745,596.98	42.710000	512,520.00	-233,076.98	0.07	
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
	99,300.000	Local	16.393499	1,627,874.44	17.700000	1,757,610.00	129,735.56	0.23	
		Base	16.393499	1,627,874.44	17.700000	1,757,610.00	129,735.56	0.23	
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	75,000.000	Local	23.627702	1,772,077.63	8.760000	657,000.00	-1,115,077.63	0.08	
		Base	23.627702	1,772,077.63	8.760000	657,000.00	-1,115,077.63	0.08	
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
	18,800.000	Local	50.073104	941,374.36	52.260000	982,488.00	41,113.64	0.13	
		Base	50.073104	941,374.36	52.260000	982,488.00	41,113.64	0.13	

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91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
	96,537.000	Local		24.078244	2,324,441.40	27.990000	2,702,070.63	377,629.23	0.35
		Base		24.078244	2,324,441.40	27.990000	2,702,070.63	377,629.23	0.35
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
	118,000.000	Local		17.473693	2,061,895.78	16.410000	1,936,380.00	-125,515.78	0.25
		Base		17.473693	2,061,895.78	16.410000	1,936,380.00	-125,515.78	0.25
92337F107	VERACYTE INC COMMON STOCK USD.001								
	89,300.000	Local		24.149165	2,156,520.42	27.920000	2,493,256.00	336,735.58	0.32
		Base		24.149165	2,156,520.42	27.920000	2,493,256.00	336,735.58	0.32
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001								
	40,000.000	Local		41.608946	1,664,357.85	55.360000	2,214,400.00	550,042.15	0.29
		Base		41.608946	1,664,357.85	55.360000	2,214,400.00	550,042.15	0.29
923454102	VERITIV CORP COMMON STOCK USD.01								
	97,100.000	Local		27.680914	2,687,816.71	19.670000	1,909,957.00	-777,859.71	0.25
		Base		27.680914	2,687,816.71	19.670000	1,909,957.00	-777,859.71	0.25
92531L207	VERSO CORP A COMMON STOCK								
	185,000.000	Local		25.929223	4,796,906.20	18.030000	3,335,550.00	-1,461,356.20	0.43
		Base		25.929223	4,796,906.20	18.030000	3,335,550.00	-1,461,356.20	0.43
92915B106	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001								
	56,400.000	Local		22.081960	1,245,422.57	13.950000	786,780.00	-458,642.57	0.10
		Base		22.081960	1,245,422.57	13.950000	786,780.00	-458,642.57	0.10
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
	107,000.000	Local		24.067463	2,575,218.59	21.130000	2,260,910.00	-314,308.59	0.29
		Base		24.067463	2,575,218.59	21.130000	2,260,910.00	-314,308.59	0.29
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
	114,403.000	Local		35.720485	4,086,530.69	36.390000	4,163,125.17	76,594.48	0.54
		Base		35.720485	4,086,530.69	36.390000	4,163,125.17	76,594.48	0.54
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
	33,500.000	Local		49.115968	1,645,384.93	59.390000	1,989,565.00	344,180.07	0.26
		Base		49.115968	1,645,384.93	59.390000	1,989,565.00	344,180.07	0.26

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974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		48,000.000	Local 47.616978	2,285,614.94	52.980000	2,543,040.00	257,425.06	0.33
			Base 47.616978	2,285,614.94	52.980000	2,543,040.00	257,425.06	0.33
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		50,000.000	Local 76.379016	3,818,950.82	70.900000	3,545,000.00	-273,950.82	0.46
			Base 76.379016	3,818,950.82	70.900000	3,545,000.00	-273,950.82	0.46
98139A105	WORKIVA INC COMMON STOCK USD.001							
		54,000.000	Local 54.108956	2,921,883.61	42.050000	2,270,700.00	-651,183.61	0.29
			Base 54.108956	2,921,883.61	42.050000	2,270,700.00	-651,183.61	0.29
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		124,000.000	Local 28.452950	3,528,165.85	43.420000	5,384,080.00	1,855,914.15	0.70
			Base 28.452950	3,528,165.85	43.420000	5,384,080.00	1,855,914.15	0.70
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		90,000.000	Local 47.106169	4,239,555.23	38.210000	3,438,900.00	-800,655.23	0.44
			Base 47.106169	4,239,555.23	38.210000	3,438,900.00	-800,655.23	0.44
98421B100	XPERI CORP COMMON STOCK USD.001							
		159,200.000	Local 23.879535	3,801,621.99	18.500000	2,945,200.00	-856,421.99	0.38
			Base 23.879535	3,801,621.99	18.500000	2,945,200.00	-856,421.99	0.38
985817105	YELP INC COMMON STOCK USD.000001							
		103,000.000	Local 41.908269	4,316,551.68	34.830000	3,587,490.00	-729,061.68	0.46
			Base 41.908269	4,316,551.68	34.830000	3,587,490.00	-729,061.68	0.46
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		38,000.000	Local 41.622300	1,581,647.40	49.020000	1,862,760.00	281,112.60	0.24
			Base 41.622300	1,581,647.40	49.020000	1,862,760.00	281,112.60	0.24
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0							
		78,000.000	Local 38.179195	2,977,977.19	37.020000	2,887,560.00	-90,417.19	0.37
			Base 38.179195	2,977,977.19	37.020000	2,887,560.00	-90,417.19	0.37
G11196105	BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK							
		15,000.000	Local 43.833900	657,508.50	54.440000	816,600.00	159,091.50	0.11
			Base 43.833900	657,508.50	54.440000	816,600.00	159,091.50	0.11

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G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		210,759.000	Local 14.136109	2,979,312.19	4.690000	988,459.71	-1,990,852.48	0.13
			Base 14.136109	2,979,312.19	4.690000	988,459.71	-1,990,852.48	0.13
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		135,539.000	Local 38.582027	5,229,369.34	51.990000	7,046,672.61	1,817,303.27	0.91
			Base 38.582027	5,229,369.34	51.990000	7,046,672.61	1,817,303.27	0.91
G3323L100	FABRINET COMMON STOCK USD.01							
		47,400.000	Local 53.200614	2,521,709.09	64.840000	3,073,416.00	551,706.91	0.40
			Base 53.200614	2,521,709.09	64.840000	3,073,416.00	551,706.91	0.40
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
		259,000.000	Local 8.255586	2,138,196.65	10.650000	2,758,350.00	620,153.35	0.36
			Base 8.255586	2,138,196.65	10.650000	2,758,350.00	620,153.35	0.36
G37585109	GASLOG LTD COMMON STOCK USD.01							
		72,600.000	Local 14.692211	1,066,654.54	9.790000	710,754.00	-355,900.54	0.09
			Base 14.692211	1,066,654.54	9.790000	710,754.00	-355,900.54	0.09
G46188101	HORIZON THERAPEUTICS PLC COMMON STOCK USD.0001							
		100,000.000	Local 13.952209	1,395,220.91	36.200000	3,620,000.00	2,224,779.09	0.47
			Base 13.952209	1,395,220.91	36.200000	3,620,000.00	2,224,779.09	0.47
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		11,000.000	Local 125.794803	1,383,742.83	75.430000	829,730.00	-554,012.83	0.11
			Base 125.794803	1,383,742.83	75.430000	829,730.00	-554,012.83	0.11
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2							
		90,793.000	Local 20.420238	1,854,014.68	3.490000	316,867.57	-1,537,147.11	0.04
			Base 20.420238	1,854,014.68	3.490000	316,867.57	-1,537,147.11	0.04
G65773106	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01							
		500,000.000	Local 2.245722	1,122,861.00	4.920000	2,460,000.00	1,337,139.00	0.32
			Base 2.245722	1,122,861.00	4.920000	2,460,000.00	1,337,139.00	0.32
G6674U108	NOVOCURE LTD COMMON STOCK							
		43,000.000	Local 47.195900	2,029,423.72	84.270000	3,623,610.00	1,594,186.28	0.47
			Base 47.195900	2,029,423.72	84.270000	3,623,610.00	1,594,186.28	0.47

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G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
	42,000.000	Local		47.265019	1,985,130.80	21.740000	913,080.00	-1,072,050.80	0.12
		Base		47.265019	1,985,130.80	21.740000	913,080.00	-1,072,050.80	0.12
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	46,700.000	Local		31.454107	1,468,906.82	40.200000	1,877,340.00	408,433.18	0.24
		Base		31.454107	1,468,906.82	40.200000	1,877,340.00	408,433.18	0.24
G9087Q102	TRONOX HOLDINGS PLC A COMMON STOCK USD.01								
	200,000.000	Local		16.466260	3,293,252.05	11.420000	2,284,000.00	-1,009,252.05	0.30
		Base		16.466260	3,293,252.05	11.420000	2,284,000.00	-1,009,252.05	0.30
L5140P101	INTELSAT SA COMMON STOCK USD.01								
	33,000.000	Local		32.362600	1,067,965.80	7.030000	231,990.00	-835,975.80	0.03
		Base		32.362600	1,067,965.80	7.030000	231,990.00	-835,975.80	0.03
L9340P101	TRINSEO SA COMMON STOCK USD.01								
	73,000.000	Local		61.487985	4,488,622.94	37.210000	2,716,330.00	-1,772,292.94	0.35
		Base		61.487985	4,488,622.94	37.210000	2,716,330.00	-1,772,292.94	0.35
M20598104	CAESARSTONE LTD COMMON STOCK								
	88,000.000	Local		14.740000	1,297,120.00	15.070000	1,326,160.00	29,040.00	0.17
		Base		14.740000	1,297,120.00	15.070000	1,326,160.00	29,040.00	0.17
Y2065G121	DHT HOLDINGS INC COMMON STOCK USD.01								
	315,900.000	Local		5.662664	1,788,835.57	8.280000	2,615,652.00	826,816.43	0.34
		Base		5.662664	1,788,835.57	8.280000	2,615,652.00	826,816.43	0.34
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK								
	38,400.000	Local		27.807106	1,067,792.87	29.760000	1,142,784.00	74,991.13	0.15
		Base		27.807106	1,067,792.87	29.760000	1,142,784.00	74,991.13	0.15
US DOLLAR Total									
	31,435,923.000	Local			748,234,134.52		771,194,610.57	22,960,476.05	99.73
		Base			748,234,134.52		771,194,610.57	22,960,476.05	99.73
EQUITY Total									
	31,435,923.000	Base			748,234,134.52		771,194,610.57	22,960,476.05	99.73

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

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		33,524,323.700	Base	750,322,535.22		773,283,011.27	22,960,476.05	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
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
0.000 DELAWARE EXTND DRTN BND-INST	0.0000	0.00	214.63	0.00		0.00
245908793 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	214.63	0.00	0.00	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
3,552,034.712 HAND COMPOSITE EMPLOYEE	13.6400	46,000,908.00	0.00	48,449,753.47		2,448,845.47
41026E269 BENEFIT TR HB5F20000002: RIVER & MER LONG CR	13.6400	46,000,908.00	0.00	48,449,753.47	23.40	2,448,845.47
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
145,113.000 ISHARES LONG-TERM CORPORATE	66.6700	9,210,544.11	0.00	9,674,683.71		464,139.60
464289511 HB5F20000002: RIVER & MER LONG CR	66.6700	9,210,544.11	0.00	9,674,683.71	4.67	464,139.60
3,727,510.859 PIMCO LNG-TRM CRDT BND-INS	12.9200	45,935,617.99	196,055.11	48,159,440.30		2,223,822.31
72201P647 HB5F20000002: RIVER & MER LONG CR	12.9200	45,935,617.99	196,055.11	48,159,440.30	23.26	2,223,822.31
7,486,000.000 U S TREASURY BD PRIN STRIP	49.6152	3,912,075.90	0.00	3,714,194.02		-197,881.88
912803FG3 0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	49.6152	3,912,075.90	0.00	3,714,194.02	1.79	-197,881.88
3,706,908.721 VANGUARD L/T INV GR-ADM	10.9500	39,340,957.39	124,984.92	40,590,650.49		1,249,693.10
922031778 HB5F20000002: RIVER & MER LONG CR	10.9500	39,340,957.39	124,984.92	40,590,650.49	19.60	1,249,693.10

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		98,399,195.39	321,040.03	102,138,968.52		3,739,773.13
		98,399,195.39	321,040.03	102,138,968.52	49.32	3,739,773.13
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR						
		98,399,195.39	321,040.03	102,138,968.52		3,739,773.13
		98,399,195.39	321,040.03	102,138,968.52	49.32	3,739,773.13
TOTAL FIXED INCOME SECURITIES						
		98,399,195.39	321,040.03	102,138,968.52	49.32	3,739,773.13
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-11,427.70	0.00	-11,427.70		0.00
HB5F20000002: RIVER & MER LONG CR		-11,427.70	0.00	-11,427.70	-0.01	0.00
4,101,966.160 BLACKROCK LIQ TREAS TR INSTL	100.0000	4,101,966.16	4,737.77	4,101,966.16		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	4,101,966.16	4,737.77	4,101,966.16	1.98	0.00
HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES						
		4,090,538.46	4,737.77	4,090,538.46		0.00
		4,090,538.46	4,737.77	4,090,538.46	1.97	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		4,090,538.46	4,737.77	4,090,538.46		0.00
		4,090,538.46	4,737.77	4,090,538.46	1.97	0.00
TOTAL CASH & CASH EQUIVALENTS						
		4,090,538.46	4,737.77	4,090,538.46	1.97	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
4,284,001.620 SLC MANAGEMENT U.S. LONG	9.9600	42,840,016.15	0.00	42,668,656.14		-171,360.01
99VVB2KM4 CREDIT FUND CIT	9.9600	42,840,016.15	0.00	42,668,656.14	20.61	-171,360.01
HB5F20000002: RIVER & MER LONG CR						
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						



HBT RIVER & MER LC - HB5G2000000

Asset and Accrual Detail - By Asset type

12/31/2019

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
65,772.820 BLACKROCK LIQ TREAS TR INSTL	100.0000	65,772.82	180.99	65,772.82		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	65,772.82	180.99	65,772.82	0.03	0.00
HB5F20000302: RIVER & MER LC SMA						
PAYABLE FOR CUSTODIAN FEES		-1,922.00	0.00	-1,922.00		0.00
HB5F20000302: RIVER & MER LC SMA		-1,922.00	0.00	-1,922.00	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-14,227.75	0.00	-14,227.75		0.00
HB5F20000302: RIVER & MER LC SMA		-14,227.75	0.00	-14,227.75	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-2,689.02	0.00	-2,689.02		0.00
HB5F20000002: RIVER & MER LONG CR		-2,689.02	0.00	-2,689.02	0.00	0.00
SUBTOTAL U.S. DOLLAR						
		46,934.05	180.99	46,934.05		0.00
		46,934.05	180.99	46,934.05	0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		46,934.05	180.99	46,934.05		0.00
		46,934.05	180.99	46,934.05	0.02	0.00
TOTAL CASH & CASH EQUIVALENTS						
		46,934.05	180.99	46,934.05	0.02	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
95,538.000 VANGUARD LONG-TERM CORP BOND	101.3600	9,204,483.62	0.00	9,683,731.68		479,248.06
92206C813 HB5F20000002: RIVER & MER LONG CR	101.3600	9,204,483.62	0.00	9,683,731.68	4.68	479,248.06
TOTAL ASSETS - BASE:						
		200,582,075.67	326,173.42	207,078,582.32	100.00	6,496,506.65
NET ASSETS - BASE:						
				207,404,755.74		



RIVER & MER RET SEEK - HB5F1000002



Asset and Accrual Detail - By Asset type

12/31/2019

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
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
CASH		-0.33	0.00	-0.33		0.00
		-0.33	0.00	-0.33	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-216.11	0.00	-216.11		0.00
		-216.11	0.00	-216.11	-7.46	0.00
3,111.570 BLACKROCK LIQ TREAS TR INSTL	100.0000	3,111.57	4.85	3,111.57		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	3,111.57	4.85	3,111.57	107.48	0.00
SUBTOTAL UNITED STATES		2,895.13	4.85	2,895.13		0.00
		2,895.13	4.85	2,895.13	100.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,895.13	4.85	2,895.13		0.00
		2,895.13	4.85	2,895.13	100.01	0.00
TOTAL CASH & CASH EQUIVALENTS		2,895.13	4.85	2,895.13	100.01	0.00
TOTAL ASSETS - BASE:		2,895.13	4.85	2,895.13	100.01	0.00
NET ASSETS - BASE:				2,899.98		

Shares/Par Security ID Description Link Ref	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		-7,429.11	0.00	-7,429.11		0.00
		-7,429.11	0.00	-7,429.11	0.00	0.00
REBATE RECEIVABLE		3,164.92	0.00	3,164.92		0.00
		3,164.92	0.00	3,164.92	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-794,838.40	0.00	-794,838.40		0.00
		-794,838.40	0.00	-794,838.40	-0.29	0.00
PAYABLE FOR TRUSTEE FEES		-13,686.31	0.00	-13,686.31		0.00
		-13,686.31	0.00	-13,686.31	-0.01	0.00
MSC PAYABLE - CLASS C2		-185,597.18	0.00	-185,597.18		0.00
		-185,597.18	0.00	-185,597.18	-0.07	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
RECEIVABLE FOR INVESTMENTS SOLD		1,348,416.32	0.00	1,348,416.32		0.00
		1,348,416.32	0.00	1,348,416.32	0.50	0.00
9,972,699.980 DREYFUS TREAS & AGY CSH CSH MG	100.0000	9,972,699.98	17,674.91	9,972,699.98		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	9,972,699.98	17,674.91	9,972,699.98	3.69	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 UNITED STATES						
		10,317,770.22	17,674.91	10,317,770.22		0.00
		10,317,770.22	17,674.91	10,317,770.22	3.82	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		10,317,770.22	17,674.91	10,317,770.22		0.00
		10,317,770.22	17,674.91	10,317,770.22	3.82	0.00
TOTAL CASH & CASH EQUIVALENTS						
		10,317,770.22	17,674.91	10,317,770.22	3.82	0.00
EQUITY						
U.S. DOLLAR						
BERMUDA						
61,796.000 GASLOG LTD G37585109	9.7900 9.7900	1,070,198.49 1,070,198.49	0.00 0.00	604,982.84 604,982.84		-465,215.65 -465,215.65
227,964.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	13.6200 13.6200	2,263,643.71 2,263,643.71	0.00 0.00	3,104,869.68 3,104,869.68		841,225.97 841,225.97
112,700.000 NABORS INDUSTRIES LTD G6359F103	2.8800 2.8800	307,888.47 307,888.47	275.00 275.00	324,576.00 324,576.00		16,687.53 16,687.53
SUBTOTAL BERMUDA						
		3,641,730.67	275.00	4,034,428.52		392,697.85
		3,641,730.67	275.00	4,034,428.52	1.49	392,697.85
CANADA						
275,600.000 BAYTEX ENERGY CORP 07317Q105	1.4500 1.4500	448,974.36 448,974.36	0.00 0.00	399,620.00 399,620.00		-49,354.36 -49,354.36
135,988.000 SUNOPTA INC 8676EP108	2.5000 2.5000	688,708.56 688,708.56	0.00 0.00	339,970.00 339,970.00		-348,738.56 -348,738.56

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
688,050.000 WESTPORT FUEL SYSTEMS INC 960908309	2.3700 2.3700	1,192,513.05 1,192,513.05	0.00 0.00	1,630,678.50 1,630,678.50	 0.60	438,165.45 438,165.45
SUBTOTAL CANADA		2,330,195.97	0.00	2,370,268.50		40,072.53
		2,330,195.97	0.00	2,370,268.50	0.88	40,072.53
CAYMAN ISLANDS						
23,730.000 FABRINET G3323L100	64.8400 64.8400	1,156,109.53 1,156,109.53	0.00 0.00	1,538,653.20 1,538,653.20	 0.57	382,543.67 382,543.67
28,748.000 ICHOR HOLDINGS LTD G4740B105	33.2700 33.2700	580,167.81 580,167.81	0.00 0.00	956,445.96 956,445.96	 0.35	376,278.15 376,278.15
SUBTOTAL CAYMAN ISLANDS		1,736,277.34	0.00	2,495,099.16		758,821.82
		1,736,277.34	0.00	2,495,099.16	0.92	758,821.82
ISRAEL						
14,436.000 STRATASYS LTD M85548101	20.2250 20.2250	282,899.37 282,899.37	0.00 0.00	291,968.10 291,968.10	 0.11	9,068.73 9,068.73
MARSHALL ISLANDS						
116,710.000 ARDMORE SHIPPING CORP Y0207T100	9.0500 9.0500	859,003.16 859,003.16	0.00 0.00	1,056,225.50 1,056,225.50	 0.39	197,222.34 197,222.34
184,798.000 DORIAN LPG LTD Y2106R110	15.4800 15.4800	1,213,981.27 1,213,981.27	0.00 0.00	2,860,673.04 2,860,673.04	 1.06	1,646,691.77 1,646,691.77
104,433.000 EAGLE BULK SHIPPING INC Y2187A143	4.6000 4.6000	497,894.41 497,894.41	0.00 0.00	480,391.80 480,391.80	 0.18	-17,502.61 -17,502.61

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,696.000 GASLOG PARTNERS LP Y2687W108	15.6400 15.6400	857,402.00 857,402.00	0.00 0.00	699,045.44 699,045.44	0.26	-158,356.56 -158,356.56
135,139.000 NAVIGATOR HOLDINGS LTD Y62132108	13.4700 13.4700	1,572,187.67 1,572,187.67	0.00 0.00	1,820,322.33 1,820,322.33	0.67	248,134.66 248,134.66
8,081.000 SCORPIO TANKERS INC Y7542C130	39.3400 39.3400	294,340.83 294,340.83	138.15 138.15	317,906.54 317,906.54	0.12	23,565.71 23,565.71
100,107.000 SCORPIO BULKERS INC Y7546A122	6.3700 6.3700	384,580.97 384,580.97	0.00 0.00	637,681.59 637,681.59	0.24	253,100.62 253,100.62
87,641.000 TEEKAY LNG PARTNERS LP Y8564M105	15.5600 15.5600	1,325,571.68 1,325,571.68	0.00 0.00	1,363,693.96 1,363,693.96	0.50	38,122.28 38,122.28
SUBTOTAL MARSHALL ISLANDS		7,004,961.99	138.15	9,235,940.20		2,230,978.21
		7,004,961.99	138.15	9,235,940.20	3.42	2,230,978.21
NETHERLANDS						
91,496.000 PLAYA HOTELS & RESORTS NV N70544106	8.4000 8.4000	724,410.38 724,410.38	0.00 0.00	768,566.40 768,566.40	0.28	44,156.02 44,156.02
UNITED KINGDOM						
350,100.000 FERROGLOBE PLC G33856108	0.9400 0.9400	599,903.35 599,903.35	0.00 0.00	329,094.00 329,094.00	0.12	-270,809.35 -270,809.35
UNITED STATES						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
214,559.000 AAC HOLDINGS INC 000307108	0.5399 0.5399	1,028,481.68 1,028,481.68	0.00 0.00	115,840.40 115,840.40	0.04	-912,641.28 -912,641.28
21,600.000 AMAG PHARMACEUTICALS INC 00163U106	12.1700 12.1700	279,562.63 279,562.63	0.00 0.00	262,872.00 262,872.00	0.10	-16,690.63 -16,690.63
219,470.000 A10 NETWORKS INC 002121101	6.8700 6.8700	1,236,921.47 1,236,921.47	0.00 0.00	1,507,758.90 1,507,758.90	0.56	270,837.43 270,837.43
121,402.000 AXT INC 00246W103	4.3500 4.3500	582,939.91 582,939.91	0.00 0.00	528,098.70 528,098.70	0.20	-54,841.21 -54,841.21
61,021.000 ACADIA HEALTHCARE CO INC 00404A109	33.2200 33.2200	1,928,978.27 1,928,978.27	0.00 0.00	2,027,117.62 2,027,117.62	0.75	98,139.35 98,139.35
263,998.000 ACCURAY INC 004397105	2.8200 2.8200	997,143.87 997,143.87	0.00 0.00	744,474.36 744,474.36	0.28	-252,669.51 -252,669.51
1,100.000 ADDUS HOMECARE CORP 006739106	97.2200 97.2200	87,450.00 87,450.00	0.00 0.00	106,942.00 106,942.00	0.04	19,492.00 19,492.00
48,440.000 AEGION CORP 00770F104	22.3700 22.3700	699,836.95 699,836.95	0.00 0.00	1,083,602.80 1,083,602.80	0.40	383,765.85 383,765.85
26,800.000 ADVANCED ENERGY INDUSTRIES INC 007973100	71.2000 71.2000	1,425,387.58 1,425,387.58	0.00 0.00	1,908,160.00 1,908,160.00	0.71	482,772.42 482,772.42

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,800.000 AIR LEASE CORP 00912X302	47.5200 47.5200	2,104,307.56 2,104,307.56	8,370.00 8,370.00	2,651,616.00 2,651,616.00	0.98	547,308.44 547,308.44
23,783.000 ALLEGHENY TECHNOLOGIES INC 01741R102	20.6600 20.6600	551,153.30 551,153.30	0.00 0.00	491,356.78 491,356.78	0.18	-59,796.52 -59,796.52
16,000.000 ALLEGIANCE BANCSHARES INC 01748H107	37.6000 37.6000	580,968.64 580,968.64	0.00 0.00	601,600.00 601,600.00	0.22	20,631.36 20,631.36
71,432.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	9.8150 9.8150	824,959.96 824,959.96	0.00 0.00	701,105.08 701,105.08	0.26	-123,854.88 -123,854.88
80,200.000 ALPHATEC HOLDINGS INC 02081G201	7.0950 7.0950	277,460.28 277,460.28	0.00 0.00	569,019.00 569,019.00	0.21	291,558.72 291,558.72
117,300.000 AMERESCO INC 02361E108	17.5000 17.5000	1,735,879.28 1,735,879.28	0.00 0.00	2,052,750.00 2,052,750.00	0.76	316,870.72 316,870.72
30,200.000 AMERICAN VANGUARD CORP 030371108	19.4700 19.4700	458,571.78 458,571.78	576.00 576.00	587,994.00 587,994.00	0.22	129,422.22 129,422.22
11,849.000 AMERICAN WOODMARK CORP 030506109	104.5100 104.5100	922,347.97 922,347.97	0.00 0.00	1,238,338.99 1,238,338.99	0.46	315,991.02 315,991.02
109,103.000 AMKOR TECHNOLOGY INC 031652100	13.0000 13.0000	918,885.61 918,885.61	0.00 0.00	1,418,339.00 1,418,339.00	0.52	499,453.39 499,453.39

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
77,282.000 AMTECH SYSTEMS INC 032332504	7.1600 7.1600	515,565.89 515,565.89	0.00 0.00	553,339.12 553,339.12	 0.20	37,773.23 37,773.23
67,120.000 ANGIODYNAMICS INC 03475V101	16.0100 16.0100	832,846.53 832,846.53	0.00 0.00	1,074,591.20 1,074,591.20	 0.40	241,744.67 241,744.67
28,800.000 APPLIED OPTOELECTRONICS INC 03823U102	11.8800 11.8800	339,386.02 339,386.02	0.00 0.00	342,144.00 342,144.00	 0.13	2,757.98 2,757.98
117,800.000 ARCHROCK INC 03957W106	10.0400 10.0400	1,146,140.10 1,146,140.10	0.00 0.00	1,182,712.00 1,182,712.00	 0.44	36,571.90 36,571.90
47,866.000 ARCOSA INC 039653100	44.5500 44.5500	1,480,836.67 1,480,836.67	0.00 0.00	2,132,430.30 2,132,430.30	 0.79	651,593.63 651,593.63
66,985.000 ARMADA HOFFLER PROPERTIES INC 04208T108	18.3500 18.3500	1,153,052.31 1,153,052.31	14,066.85 14,066.85	1,229,174.75 1,229,174.75	 0.45	76,122.44 76,122.44
104,137.000 ASPEN AEROGELS INC 04523Y105	7.7600 7.7600	456,341.09 456,341.09	0.00 0.00	808,103.12 808,103.12	 0.30	351,762.03 351,762.03
35,556.000 ASTEC INDUSTRIES INC 046224101	42.0000 42.0000	1,458,536.90 1,458,536.90	0.00 0.00	1,493,352.00 1,493,352.00	 0.55	34,815.10 34,815.10
52,500.000 ASTRONICS CORP 046433108	27.9500 27.9500	1,579,485.31 1,579,485.31	0.00 0.00	1,467,375.00 1,467,375.00	 0.54	-112,110.31 -112,110.31

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
85,808.000 ASURE SOFTWARE INC 04649U102	8.1800 8.1800	584,507.49 584,507.49	0.00 0.00	701,909.44 701,909.44	 0.26	117,401.95 117,401.95
21,614.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	27.5700 27.5700	643,761.30 643,761.30	0.00 0.00	595,897.98 595,897.98	 0.22	-47,863.32 -47,863.32
158,383.000 AVAYA HOLDINGS CORP 05351X101	13.5000 13.5000	2,604,544.22 2,604,544.22	0.00 0.00	2,138,170.50 2,138,170.50	 0.79	-466,373.72 -466,373.72
12,744.000 AVIAT NETWORKS INC 05366Y201	14.0500 14.0500	99,346.89 99,346.89	0.00 0.00	179,053.20 179,053.20	 0.07	79,706.31 79,706.31
240,960.000 AVID TECHNOLOGY INC 05367P100	8.5800 8.5800	1,346,812.69 1,346,812.69	0.00 0.00	2,067,436.80 2,067,436.80	 0.76	720,624.11 720,624.11
12,323.000 AXCELIS TECHNOLOGIES INC 054540208	24.0950 24.0950	231,036.54 231,036.54	0.00 0.00	296,922.69 296,922.69	 0.11	65,886.15 65,886.15
14,348.000 AXOS FINANCIAL INC 05465C100	30.2800 30.2800	400,629.55 400,629.55	0.00 0.00	434,457.44 434,457.44	 0.16	33,827.89 33,827.89
62,738.000 B. RILEY FINANCIAL INC 05580M108	25.1800 25.1800	1,133,085.15 1,133,085.15	0.00 0.00	1,579,742.84 1,579,742.84	 0.58	446,657.69 446,657.69
122,491.000 BEAZER HOMES USA INC 07556Q881	14.1300 14.1300	1,395,129.53 1,395,129.53	0.00 0.00	1,730,797.83 1,730,797.83	 0.64	335,668.30 335,668.30

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,600.000 BIOTELEMETRY INC 090672106	46.3000 46.3000	1,767,104.69 1,767,104.69	0.00 0.00	1,879,780.00 1,879,780.00	 0.70	112,675.31 112,675.31
106,672.000 BLOOM ENERGY CORP 093712107	7.4700 7.4700	978,418.88 978,418.88	0.00 0.00	796,839.84 796,839.84	 0.29	-181,579.04 -181,579.04
33,034.000 BONANZA CREEK ENERGY INC 097793400	23.3400 23.3400	924,703.37 924,703.37	0.00 0.00	771,013.56 771,013.56	 0.29	-153,689.81 -153,689.81
9,525.000 BROOKDALE SENIOR LIVING INC 112463104	7.2700 7.2700	86,222.82 86,222.82	0.00 0.00	69,246.75 69,246.75	 0.03	-16,976.07 -16,976.07
21,844.000 BROOKS AUTOMATION INC 114340102	41.9600 41.9600	719,048.43 719,048.43	0.00 0.00	916,574.24 916,574.24	 0.34	197,525.81 197,525.81
15,399.000 BUILDERS FIRSTSOURCE INC 12008R107	25.4100 25.4100	229,212.72 229,212.72	0.00 0.00	391,288.59 391,288.59	 0.14	162,075.87 162,075.87
132,308.000 CALAMP CORP 128126109	9.5800 9.5800	1,412,651.52 1,412,651.52	0.00 0.00	1,267,510.64 1,267,510.64	 0.47	-145,140.88 -145,140.88
60,509.000 CAREDX INC 14167L103	21.5700 21.5700	1,436,314.16 1,436,314.16	0.00 0.00	1,305,179.13 1,305,179.13	 0.48	-131,135.03 -131,135.03
11,826.000 CARPENTER TECHNOLOGY CORP 144285103	49.7800 49.7800	508,998.34 508,998.34	0.00 0.00	588,698.28 588,698.28	 0.22	79,699.94 79,699.94

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
237,220.000 CARROLS RESTAURANT GROUP INC 14574X104	7.0500 7.0500	1,809,781.78 1,809,781.78	0.00 0.00	1,672,401.00 1,672,401.00	 0.62	-137,380.78 -137,380.78
276,255.000 CASTLIGHT HEALTH INC 14862Q100	1.3300 1.3300	826,773.69 826,773.69	0.00 0.00	367,419.15 367,419.15	 0.14	-459,354.54 -459,354.54
56,600.000 CATCHMARK TIMBER TRUST INC 14912Y202	11.4700 11.4700	527,469.05 527,469.05	0.00 0.00	649,202.00 649,202.00	 0.24	121,732.95 121,732.95
20,654.000 CENTENNIAL RESOURCE DEVELOPMEN 15136A102	4.6200 4.6200	91,890.50 91,890.50	0.00 0.00	95,421.48 95,421.48	 0.04	3,530.98 3,530.98
67,487.000 CENTERSTATE BANK CORP 15201P109	24.9800 24.9800	1,078,573.87 1,078,573.87	0.00 0.00	1,685,825.26 1,685,825.26	 0.62	607,251.39 607,251.39
178,200.000 CENTURY ALUMINUM CO 156431108	7.5150 7.5150	1,329,189.64 1,329,189.64	0.00 0.00	1,339,173.00 1,339,173.00	 0.50	9,983.36 9,983.36
72,700.000 CENTURY CASINOS INC 156492100	7.9200 7.9200	584,137.90 584,137.90	0.00 0.00	575,784.00 575,784.00	 0.21	-8,353.90 -8,353.90
10,017.000 CENTURY COMMUNITIES INC 156504300	27.3500 27.3500	276,309.62 276,309.62	0.00 0.00	273,964.95 273,964.95	 0.10	-2,344.67 -2,344.67
44,698.000 CHEMBIO DIAGNOSTICS INC 163572209	4.5600 4.5600	243,142.20 243,142.20	0.00 0.00	203,822.88 203,822.88	 0.08	-39,319.32 -39,319.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,544.000 CIENA CORP 171779309	42.6900 42.6900	656,273.06 656,273.06	0.00 0.00	834,333.36 834,333.36	0.31	178,060.30 178,060.30
207,548.000 CLEVELAND-CLIFFS INC 185899101	8.4000 8.4000	1,555,122.64 1,555,122.64	0.00 0.00	1,743,403.20 1,743,403.20	0.64	188,280.56 188,280.56
69,100.000 CLOUDERA INC 18914U100	11.6300 11.6300	513,674.31 513,674.31	0.00 0.00	803,633.00 803,633.00	0.30	289,958.69 289,958.69
68,225.000 COHU INC 192576106	22.8500 22.8500	968,030.56 968,030.56	4,093.50 4,093.50	1,558,941.25 1,558,941.25	0.58	590,910.69 590,910.69
56,452.000 COMMERCIAL METALS CO 201723103	22.2700 22.2700	941,326.38 941,326.38	0.00 0.00	1,257,186.04 1,257,186.04	0.46	315,859.66 315,859.66
103,689.000 COMMERCIAL VEHICLE GROUP INC 202608105	6.3500 6.3500	656,438.02 656,438.02	0.00 0.00	658,425.15 658,425.15	0.24	1,987.13 1,987.13
20,800.000 COMMSCOPE HOLDING CO INC 20337X109	14.1900 14.1900	265,253.86 265,253.86	0.00 0.00	295,152.00 295,152.00	0.11	29,898.14 29,898.14
423,986.000 COMMUNITY HEALTH SYSTEMS INC 203668108	2.9000 2.9000	1,372,561.26 1,372,561.26	0.00 0.00	1,229,559.40 1,229,559.40	0.45	-143,001.86 -143,001.86
91,266.000 COMSCORE INC 20564W105	4.9400 4.9400	479,524.41 479,524.41	0.00 0.00	450,854.04 450,854.04	0.17	-28,670.37 -28,670.37

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
55,289.000	COMTECH TELECOMMUNICATIONS COR	35.4900	816,854.51	0.00	1,962,206.61		1,145,352.10
	205826209	35.4900	816,854.51	0.00	1,962,206.61	0.73	1,145,352.10
16,867.000	CONCRETE PUMPING HOLDINGS INC	5.4700	82,798.23	0.00	92,262.49		9,464.26
	206704108	5.4700	82,798.23	0.00	92,262.49	0.03	9,464.26
6,600.000	CONFORMIS INC	1.5000	13,274.00	0.00	9,900.00		-3,374.00
	20717E101	1.5000	13,274.00	0.00	9,900.00	0.00	-3,374.00
83,131.000	CONN'S INC	12.3900	1,532,728.66	0.00	1,029,993.09		-502,735.57
	208242107	12.3900	1,532,728.66	0.00	1,029,993.09	0.38	-502,735.57
54,822.000	CONSTRUCTION PARTNERS INC	16.8700	743,635.74	0.00	924,847.14		181,211.40
	21044C107	16.8700	743,635.74	0.00	924,847.14	0.34	181,211.40
22,537.000	COOPER TIRE & RUBBER CO	28.7500	652,205.51	0.00	647,938.75		-4,266.76
	216831107	28.7500	652,205.51	0.00	647,938.75	0.24	-4,266.76
33,700.000	CORELOGIC INC/UNITED STATES	43.7100	1,284,085.00	0.00	1,473,027.00		188,942.00
	21871D103	43.7100	1,284,085.00	0.00	1,473,027.00	0.54	188,942.00
201,965.000	CROSS COUNTRY HEALTHCARE INC	11.6200	1,982,965.47	0.00	2,346,833.30		363,867.83
	227483104	11.6200	1,982,965.47	0.00	2,346,833.30	0.87	363,867.83
25,800.000	DMC GLOBAL INC	44.9400	1,061,498.73	3,200.00	1,159,452.00		97,953.27
	23291C103	44.9400	1,061,498.73	3,200.00	1,159,452.00	0.43	97,953.27

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,700.000 DASAN ZHONG SOLUTIONS INC 23305L206	8.8600 8.8600	233,568.46 233,568.46	0.00 0.00	254,282.00 254,282.00	0.09	20,713.54 20,713.54
90,841.000 DIGI INTERNATIONAL INC 253798102	17.7200 17.7200	1,227,981.16 1,227,981.16	0.00 0.00	1,609,702.52 1,609,702.52	0.60	381,721.36 381,721.36
52,046.000 EL POLLO LOCO HOLDINGS INC 268603107	15.1400 15.1400	587,625.35 587,625.35	0.00 0.00	787,976.44 787,976.44	0.29	200,351.09 200,351.09
17,400.000 EARTHSTONE ENERGY INC 27032D304	6.3300 6.3300	102,651.58 102,651.58	0.00 0.00	110,142.00 110,142.00	0.04	7,490.42 7,490.42
15,700.000 EASTSIDE DISTILLING INC 277802302	2.9500 2.9500	67,724.55 67,724.55	0.00 0.00	46,315.00 46,315.00	0.02	-21,409.55 -21,409.55
45,100.000 EBIX INC 278715206	33.4100 33.4100	1,640,185.25 1,640,185.25	0.00 0.00	1,506,791.00 1,506,791.00	0.56	-133,394.25 -133,394.25
29,935.000 EMCORE CORP 290846203	3.0400 3.0400	147,883.20 147,883.20	0.00 0.00	91,002.40 91,002.40	0.03	-56,880.80 -56,880.80
42,418.000 EMERGENT BIOSOLUTIONS INC 29089Q105	53.9500 53.9500	1,968,455.59 1,968,455.59	0.00 0.00	2,288,451.10 2,288,451.10	0.85	319,995.51 319,995.51
45,221.000 EVENTBRITE INC 29975E109	20.1700 20.1700	752,712.88 752,712.88	0.00 0.00	912,107.57 912,107.57	0.34	159,394.69 159,394.69

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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
19,500.000 EVERCORE INC 29977A105	74.7600 74.7600	1,522,650.25 1,522,650.25	0.00 0.00	1,457,820.00 1,457,820.00	 0.54	 -64,830.25
24,238.000 EVERQUOTE INC 30041R108	34.3500 34.3500	141,464.12 141,464.12	0.00 0.00	832,575.30 832,575.30	 0.31	 691,111.18
67,400.000 EVOLENT HEALTH INC 30050B101	9.0500 9.0500	517,271.78 517,271.78	0.00 0.00	609,970.00 609,970.00	 0.23	 92,698.22
62,100.000 EXTREME NETWORKS INC 30226D106	7.3700 7.3700	436,305.18 436,305.18	0.00 0.00	457,677.00 457,677.00	 0.17	 21,371.82
66,627.000 FERRO CORP 315405100	14.8300 14.8300	571,594.79 571,594.79	0.00 0.00	988,078.41 988,078.41	 0.37	 416,483.62
52,700.000 FIRST FOUNDATION INC 32026V104	17.4000 17.4000	930,077.23 930,077.23	0.00 0.00	916,980.00 916,980.00	 0.34	 -13,097.23
45,900.000 FLEXION THERAPEUTICS INC 33938J106	20.7000 20.7000	534,703.90 534,703.90	0.00 0.00	950,130.00 950,130.00	 0.35	 415,426.10
81,995.000 FORMFACTOR INC 346375108	25.9700 25.9700	818,347.51 818,347.51	0.00 0.00	2,129,410.15 2,129,410.15	 0.79	 1,311,062.64
14,857.000 FORTRESS TRANSPORTATION & INFR 34960P101	19.5400 19.5400	283,182.85 283,182.85	0.00 0.00	290,305.78 290,305.78	 0.11	 7,122.93

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
242,082.000 FORTERRA INC 34960W106	11.5600 11.5600	1,261,765.59 1,261,765.59	0.00 0.00	2,798,467.92 2,798,467.92	 1.03	1,536,702.33 1,536,702.33
41,165.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	34.3300 34.3300	1,379,697.23 1,379,697.23	0.00 0.00	1,413,194.45 1,413,194.45	 0.52	33,497.22 33,497.22
41,921.000 FREIGHTCAR AMERICA INC 357023100	2.0700 2.0700	472,791.92 472,791.92	0.00 0.00	86,776.47 86,776.47	 0.03	-386,015.45 -386,015.45
95,042.000 FREQUENCY ELECTRONICS INC 358010106	10.2100 10.2100	948,082.40 948,082.40	0.00 0.00	970,378.82 970,378.82	 0.36	22,296.42 22,296.42
33,800.000 FRONTDOOR INC 35905A109	47.4200 47.4200	1,006,261.95 1,006,261.95	0.00 0.00	1,602,796.00 1,602,796.00	 0.59	596,534.05 596,534.05
3,980.000 FULGENT GENETICS INC 359664109	12.9000 12.9000	24,716.17 24,716.17	0.00 0.00	51,342.00 51,342.00	 0.02	26,625.83 26,625.83
59,624.000 GP STRATEGIES CORP 36225V104	13.2300 13.2300	833,666.19 833,666.19	0.00 0.00	788,825.52 788,825.52	 0.29	-44,840.67 -44,840.67
20,300.000 GAIN CAPITAL HOLDINGS INC 36268W100	3.9500 3.9500	99,203.07 99,203.07	0.00 0.00	80,185.00 80,185.00	 0.03	-19,018.07 -19,018.07
24,688.000 GENERAC HOLDINGS INC 368736104	100.5900 100.5900	1,496,733.12 1,496,733.12	0.00 0.00	2,483,365.92 2,483,365.92	 0.92	986,632.80 986,632.80

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,367.000 GENERAL FINANCE CORP 369822101	11.0700 11.0700	424,593.06 424,593.06	0.00 0.00	557,562.69 557,562.69	 0.21	132,969.63 132,969.63
52,891.000 PH GLATFELTER CO 377316104	18.3000 18.3000	740,446.39 740,446.39	0.00 0.00	967,905.30 967,905.30	 0.36	227,458.91 227,458.91
19,984.000 GREAT LAKES DREDGE & DOCK CORP 390607109	11.3300 11.3300	67,832.57 67,832.57	0.00 0.00	226,418.72 226,418.72	 0.08	158,586.15 158,586.15
67,038.000 GRIFFON CORP 398433102	20.3300 20.3300	955,136.64 955,136.64	0.00 0.00	1,362,882.54 1,362,882.54	 0.50	407,745.90 407,745.90
28,354.000 HCI GROUP INC 40416E103	45.6500 45.6500	1,061,273.39 1,061,273.39	0.00 0.00	1,294,360.10 1,294,360.10	 0.48	233,086.71 233,086.71
24,409.000 HAWAIIAN HOLDINGS INC 419879101	29.2900 29.2900	721,602.15 721,602.15	0.00 0.00	714,939.61 714,939.61	 0.26	-6,662.54 -6,662.54
34,639.000 HAYNES INTERNATIONAL INC 420877201	35.7800 35.7800	731,034.22 731,034.22	0.00 0.00	1,239,383.42 1,239,383.42	 0.46	508,349.20 508,349.20
51,286.000 HERC HOLDINGS INC 42704L104	48.9400 48.9400	2,162,494.61 2,162,494.61	0.00 0.00	2,509,936.84 2,509,936.84	 0.93	347,442.23 347,442.23
128,111.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	13.2500 13.2500	1,732,607.08 1,732,607.08	7,344.66 7,344.66	1,697,470.75 1,697,470.75	 0.63	-35,136.33 -35,136.33

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
143,735.000 HERTZ GLOBAL HOLDINGS INC 42806J106	15.7500 15.7500	1,921,512.57 1,921,512.57	0.00 0.00	2,263,826.25 2,263,826.25	 0.84	342,313.68 342,313.68
20,200.000 HIGHPOINT RESOURCES CORP 43114K108	1.6900 1.6900	35,668.67 35,668.67	0.00 0.00	34,138.00 34,138.00	 0.01	-1,530.67 -1,530.67
89,601.000 HILLTOP HOLDINGS INC 432748101	24.9300 24.9300	2,051,710.49 2,051,710.49	0.00 0.00	2,233,752.93 2,233,752.93	 0.83	182,042.44 182,042.44
243,337.000 HORIZON GLOBAL CORP 44052W104	3.4900 3.4900	644,653.37 644,653.37	0.00 0.00	849,246.13 849,246.13	 0.31	204,592.76 204,592.76
53,365.000 HUNTSMAN CORP 447011107	24.1600 24.1600	1,162,352.77 1,162,352.77	0.00 0.00	1,289,298.40 1,289,298.40	 0.48	126,945.63 126,945.63
20,536.000 HURCO COS INC 447324104	38.3600 38.3600	298,762.72 298,762.72	2,464.32 2,464.32	787,760.96 787,760.96	 0.29	488,998.24 488,998.24
28,059.000 HYSTER-YALE MATERIALS HANDLING 449172105	58.9600 58.9600	1,523,619.14 1,523,619.14	0.00 0.00	1,654,358.64 1,654,358.64	 0.61	130,739.50 130,739.50
121,003.000 IDENTIV INC 45170X205	5.6400 5.6400	301,768.16 301,768.16	0.00 0.00	682,456.92 682,456.92	 0.25	380,688.76 380,688.76
225,643.000 INDEPENDENCE CONTRACT DRILLING 453415309	0.9968 0.9968	691,710.10 691,710.10	0.00 0.00	224,920.94 224,920.94	 0.08	-466,789.16 -466,789.16

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,866.000 INDEPENDENT BANK GROUP INC 45384B106	55.4400 55.4400	1,523,073.62 1,523,073.62	0.00 0.00	1,600,331.04 1,600,331.04	 0.59	77,257.42 77,257.42
176,600.000 INFINERA CORP 45667G103	7.9400 7.9400	826,273.59 826,273.59	0.00 0.00	1,402,204.00 1,402,204.00	 0.52	575,930.41 575,930.41
43,073.000 INSTEEL INDUSTRIES INC 45774W108	21.4900 21.4900	809,263.24 809,263.24	1,292.19 1,292.19	925,638.77 925,638.77	 0.34	116,375.53 116,375.53
28,541.000 INTERFACE INC 458665304	16.5900 16.5900	396,256.85 396,256.85	0.00 0.00	473,495.19 473,495.19	 0.18	77,238.34 77,238.34
173,347.000 INTEVAC INC 461148108	7.0600 7.0600	884,936.11 884,936.11	0.00 0.00	1,223,829.82 1,223,829.82	 0.45	338,893.71 338,893.71
275,289.000 INVACARE CORP 461203101	9.0200 9.0200	2,745,851.53 2,745,851.53	0.00 0.00	2,483,106.78 2,483,106.78	 0.92	-262,744.75 -262,744.75
82,884.000 INTRICON CORP 46121H109	18.0000 18.0000	1,617,152.68 1,617,152.68	0.00 0.00	1,491,912.00 1,491,912.00	 0.55	-125,240.68 -125,240.68
264,500.000 INTREPID POTASH INC 46121Y102	2.7100 2.7100	993,924.77 993,924.77	0.00 0.00	716,795.00 716,795.00	 0.27	-277,129.77 -277,129.77
28,045.000 IRIDIUM COMMUNICATIONS INC 46269C102	24.6400 24.6400	271,183.58 271,183.58	0.00 0.00	691,028.80 691,028.80	 0.26	419,845.22 419,845.22

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,859.000 JERASH HOLDINGS US INC 47632P101	5.8600 5.8600	100,953.51 100,953.51	0.00 0.00	92,933.74 92,933.74	0.03	-8,019.77 -8,019.77
71,065.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	6.4400 6.4400	1,494,652.76 1,494,652.76	0.00 0.00	457,658.60 457,658.60	0.17	-1,036,994.16 -1,036,994.16
102,241.000 KEMET CORP 488360207	27.0500 27.0500	1,826,825.52 1,826,825.52	0.00 0.00	2,765,619.05 2,765,619.05	1.02	938,793.53 938,793.53
12,130.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	18.0100 18.0100	147,939.19 147,939.19	0.00 0.00	218,461.30 218,461.30	0.08	70,522.11 70,522.11
84,729.000 KRATON CORP 50077C106	25.3200 25.3200	2,579,634.14 2,579,634.14	0.00 0.00	2,145,338.28 2,145,338.28	0.79	-434,295.86 -434,295.86
76,028.000 KULICKE & SOFFA INDUSTRIES INC 501242101	27.2000 27.2000	894,592.17 894,592.17	9,123.36 9,123.36	2,067,961.60 2,067,961.60	0.76	1,173,369.43 1,173,369.43
28,700.000 KURA SUSHI USA INC 501270102	25.4500 25.4500	440,572.60 440,572.60	0.00 0.00	730,415.00 730,415.00	0.27	289,842.40 289,842.40
11,428.000 LGI HOMES INC 50187T106	70.6500 70.6500	675,048.95 675,048.95	0.00 0.00	807,388.20 807,388.20	0.30	132,339.25 132,339.25
116,062.000 LSI INDUSTRIES INC 50216C108	6.0500 6.0500	542,257.22 542,257.22	0.00 0.00	702,175.10 702,175.10	0.26	159,917.88 159,917.88

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19,331.000 LEAF GROUP LTD 52177G102	4.0000 4.0000	85,433.87 85,433.87	0.00 0.00	77,324.00 77,324.00	0.03	-8,109.87 -8,109.87
77,347.000 LIBBEY INC 529898108	1.4500 1.4500	372,793.62 372,793.62	0.00 0.00	112,153.15 112,153.15	0.04	-260,640.47 -260,640.47
268,882.000 LIMELIGHT NETWORKS INC 53261M104	4.0800 4.0800	896,424.27 896,424.27	0.00 0.00	1,097,038.56 1,097,038.56	0.41	200,614.29 200,614.29
30,368.000 LIQTECH INTERNATIONAL INC 53632A201	5.8500 5.8500	161,992.32 161,992.32	0.00 0.00	177,652.80 177,652.80	0.07	15,660.48 15,660.48
61,700.000 LIVENT CORP 53814L108	8.5500 8.5500	490,798.38 490,798.38	0.00 0.00	527,535.00 527,535.00	0.20	36,736.62 36,736.62
156,576.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	9.7700 9.7700	1,779,369.67 1,779,369.67	0.00 0.00	1,529,747.52 1,529,747.52	0.57	-249,622.15 -249,622.15
67,676.000 LYDALL INC 550819106	20.5200 20.5200	1,510,439.94 1,510,439.94	0.00 0.00	1,388,711.52 1,388,711.52	0.51	-121,728.42 -121,728.42
44,667.000 WILLIAM LYON HOMES 552074700	19.9800 19.9800	849,130.52 849,130.52	0.00 0.00	892,446.66 892,446.66	0.33	43,316.14 43,316.14
77,576.000 MBIA INC 55262C100	9.3000 9.3000	601,948.30 601,948.30	0.00 0.00	721,456.80 721,456.80	0.27	119,508.50 119,508.50

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22,682.000 MDC HOLDINGS INC 552676108	38.1600 38.1600	636,056.21 636,056.21	0.00 0.00	865,545.12 865,545.12	 0.32	229,488.91 229,488.91
31,013.000 MGIC INVESTMENT CORP 552848103	14.1700 14.1700	335,887.50 335,887.50	0.00 0.00	439,454.21 439,454.21	 0.16	103,566.71 103,566.71
21,300.000 MGP INGREDIENTS INC 55303J106	48.4500 48.4500	1,022,170.08 1,022,170.08	0.00 0.00	1,031,985.00 1,031,985.00	 0.38	9,814.92 9,814.92
27,052.000 M/I HOMES INC 55305B101	39.3500 39.3500	754,427.10 754,427.10	0.00 0.00	1,064,496.20 1,064,496.20	 0.39	310,069.10 310,069.10
106,532.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	26.6000 26.6000	2,017,679.79 2,017,679.79	0.00 0.00	2,833,751.20 2,833,751.20	 1.05	816,071.41 816,071.41
69,996.000 MANITEX INTERNATIONAL INC 563420108	5.9500 5.9500	455,330.74 455,330.74	0.00 0.00	416,476.20 416,476.20	 0.15	-38,854.54 -38,854.54
119,879.000 MATADOR RESOURCES CO 576485205	17.9700 17.9700	2,213,847.92 2,213,847.92	0.00 0.00	2,154,225.63 2,154,225.63	 0.80	-59,622.29 -59,622.29
15,400.000 MERIT MEDICAL SYSTEMS INC 589889104	31.2200 31.2200	453,052.46 453,052.46	0.00 0.00	480,788.00 480,788.00	 0.18	27,735.54 27,735.54
16,214.000 MERITOR INC 59001K100	26.1900 26.1900	285,523.41 285,523.41	0.00 0.00	424,644.66 424,644.66	 0.16	139,121.25 139,121.25

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67,294.000 MESA AIR GROUP INC 590479135	8.9400 8.9400	546,564.62 546,564.62	0.00 0.00	601,608.36 601,608.36	0.22	55,043.74 55,043.74
84,297.000 MISTRAS GROUP INC 60649T107	14.2700 14.2700	1,199,401.18 1,199,401.18	0.00 0.00	1,202,918.19 1,202,918.19	0.44	3,517.01 3,517.01
130,249.000 MODINE MANUFACTURING CO 607828100	7.7000 7.7000	1,443,805.03 1,443,805.03	0.00 0.00	1,002,917.30 1,002,917.30	0.37	-440,887.73 -440,887.73
78,595.000 MONTAGE RESOURCES CORP 61179L100	7.9400 7.9400	358,483.16 358,483.16	0.00 0.00	624,044.30 624,044.30	0.23	265,561.14 265,561.14
95,284.000 MUELLER WATER PRODUCTS INC 624758108	11.9800 11.9800	638,218.92 638,218.92	0.00 0.00	1,141,502.32 1,141,502.32	0.42	503,283.40 503,283.40
32,700.000 NCR CORP 62886E108	35.1600 35.1600	885,898.17 885,898.17	0.00 0.00	1,149,732.00 1,149,732.00	0.43	263,833.83 263,833.83
20,177.000 NMI HOLDINGS INC 629209305	33.1800 33.1800	580,456.76 580,456.76	0.00 0.00	669,472.86 669,472.86	0.25	89,016.10 89,016.10
92,720.000 NN INC 629337106	9.2500 9.2500	1,025,352.46 1,025,352.46	0.00 0.00	857,660.00 857,660.00	0.32	-167,692.46 -167,692.46
68,091.000 NEW HOME CO INC/THE 645370107	4.6600 4.6600	372,249.28 372,249.28	0.00 0.00	317,304.06 317,304.06	0.12	-54,945.22 -54,945.22

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237,932.000 NEWPARK RESOURCES INC 651718504	6.2700 6.2700	1,279,186.49 1,279,186.49	0.00 0.00	1,491,833.64 1,491,833.64	 0.55	212,647.15 212,647.15
37,300.000 NOODLES & CO 65540B105	5.5400 5.5400	219,904.26 219,904.26	0.00 0.00	206,642.00 206,642.00	 0.08	-13,262.26 -13,262.26
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0036 0.0036	3,626.29 3,626.29	0.00 0.00	380.05 380.05	 0.00	-3,246.24 -3,246.24
74,160.000 NORTHWEST PIPE CO 667746101	33.3100 33.3100	1,209,705.99 1,209,705.99	0.00 0.00	2,470,269.60 2,470,269.60	 0.91	1,260,563.61 1,260,563.61
60,616.000 OLIN CORP 680665205	17.2500 17.2500	1,237,275.18 1,237,275.18	0.00 0.00	1,045,626.00 1,045,626.00	 0.39	-191,649.18 -191,649.18
76,982.000 ONTO INNOVATION INC 683344105	36.5400 36.5400	2,281,930.51 2,281,930.51	0.00 0.00	2,812,922.28 2,812,922.28	 1.04	530,991.77 530,991.77
72,941.000 OOMA INC 683416101	13.2300 13.2300	775,901.52 775,901.52	0.00 0.00	965,009.43 965,009.43	 0.36	189,107.91 189,107.91
383,709.000 OPTION CARE HEALTH INC 68404L102	3.7300 3.7300	986,725.07 986,725.07	0.00 0.00	1,431,234.57 1,431,234.57	 0.53	444,509.50 444,509.50
30,900.000 ORTHOFIX MEDICAL INC 68752M108	46.1800 46.1800	1,380,120.10 1,380,120.10	0.00 0.00	1,426,962.00 1,426,962.00	 0.53	46,841.90 46,841.90

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285,530.000 OWENS & MINOR INC 690732102	5.1700 5.1700	2,356,037.21 2,356,037.21	0.00 0.00	1,476,190.10 1,476,190.10	 0.55	-879,847.11 -879,847.11
64,378.000 PC-TEL INC 69325Q105	8.4700 8.4700	465,357.63 465,357.63	0.00 0.00	545,281.66 545,281.66	 0.20	79,924.03 79,924.03
65,627.000 PGT INNOVATIONS INC 69336V101	14.9100 14.9100	695,246.15 695,246.15	0.00 0.00	978,498.57 978,498.57	 0.36	283,252.42 283,252.42
15,098.000 PARK-OHIO HOLDINGS CORP 700666100	33.6500 33.6500	535,649.06 535,649.06	0.00 0.00	508,047.70 508,047.70	 0.19	-27,601.36 -27,601.36
65,515.000 PATTERSON-UTI ENERGY INC 703481101	10.5000 10.5000	969,589.48 969,589.48	0.00 0.00	687,907.50 687,907.50	 0.25	-281,681.98 -281,681.98
38,561.000 PERCEPTRON INC 71361F100	5.5000 5.5000	277,888.96 277,888.96	0.00 0.00	212,085.50 212,085.50	 0.08	-65,803.46 -65,803.46
70,700.000 PERSPECTA INC 715347100	26.4400 26.4400	1,579,253.29 1,579,253.29	4,182.00 4,182.00	1,869,308.00 1,869,308.00	 0.69	290,054.71 290,054.71
155,100.000 PITNEY BOWES INC 724479100	4.0300 4.0300	997,613.67 997,613.67	0.00 0.00	625,053.00 625,053.00	 0.23	-372,560.67 -372,560.67
35,462.000 POWER SOLUTIONS INTERNATIONAL 73933G202	7.9000 7.9000	315,089.36 315,089.36	0.00 0.00	280,149.80 280,149.80	 0.10	-34,939.56 -34,939.56

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49,700.000 PRIMORIS SERVICES CORP 74164F103	22.2400 22.2400	1,021,832.39 1,021,832.39	2,982.00 2,982.00	1,105,328.00 1,105,328.00	0.41	83,495.61 83,495.61
49,957.000 PURE CYCLE CORP 746228303	12.5900 12.5900	208,820.26 208,820.26	0.00 0.00	628,958.63 628,958.63	0.23	420,138.37 420,138.37
20,228.000 QUANEX BUILDING PRODUCTS CORP 747619104	17.0800 17.0800	358,810.60 358,810.60	0.00 0.00	345,494.24 345,494.24	0.13	-13,316.36 -13,316.36
39,865.000 RA MEDICAL SYSTEMS INC 74933X104	1.1300 1.1300	124,809.77 124,809.77	0.00 0.00	45,047.45 45,047.45	0.02	-79,762.32 -79,762.32
174,710.000 R1 RCM INC 749397105	12.9800 12.9800	1,732,999.92 1,732,999.92	0.00 0.00	2,267,735.80 2,267,735.80	0.84	534,735.88 534,735.88
139,571.000 RTI SURGICAL HOLDINGS INC 74975N105	2.7400 2.7400	499,064.16 499,064.16	0.00 0.00	382,424.54 382,424.54	0.14	-116,639.62 -116,639.62
124,053.000 RTW RETAILWINDS INC 74980D100	0.8010 0.8010	526,527.66 526,527.66	0.00 0.00	99,366.45 99,366.45	0.04	-427,161.21 -427,161.21
63,702.000 RADIAN GROUP INC 750236101	25.1600 25.1600	954,600.33 954,600.33	0.00 0.00	1,602,742.32 1,602,742.32	0.59	648,141.99 648,141.99
49,796.000 RADNET INC 750491102	20.3000 20.3000	638,774.26 638,774.26	0.00 0.00	1,010,858.80 1,010,858.80	0.37	372,084.54 372,084.54

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81,137.000 RANGER ENERGY SERVICES INC 75282U104	6.4400 6.4400	601,334.78 601,334.78	0.00 0.00	522,522.28 522,522.28	 0.19	-78,812.50 -78,812.50
20,656.000 RAYONIER ADVANCED MATERIALS IN 75508B104	3.8400 3.8400	59,617.88 59,617.88	0.00 0.00	79,319.04 79,319.04	 0.03	19,701.16 19,701.16
89,200.000 REALOGY HOLDINGS CORP 75605Y106	9.6800 9.6800	925,225.77 925,225.77	0.00 0.00	863,456.00 863,456.00	 0.32	-61,769.77 -61,769.77
73,312.000 REED'S INC 758338107	0.9100 0.9100	243,762.83 243,762.83	0.00 0.00	66,713.92 66,713.92	 0.02	-177,048.91 -177,048.91
135,030.000 RIBBON COMMUNICATIONS INC 762544104	3.1000 3.1000	774,656.34 774,656.34	0.00 0.00	418,593.00 418,593.00	 0.15	-356,063.34 -356,063.34
135,951.000 RUBICON PROJECT INC/THE 78112V102	8.1600 8.1600	376,074.20 376,074.20	0.00 0.00	1,109,360.16 1,109,360.16	 0.41	733,285.96 733,285.96
21,400.000 SCIENTIFIC GAMES CORP 80874P109	26.7800 26.7800	441,908.48 441,908.48	0.00 0.00	573,092.00 573,092.00	 0.21	131,183.52 131,183.52
36,000.000 SEACOAST BANKING CORP OF FLORI 811707801	30.5700 30.5700	989,612.44 989,612.44	0.00 0.00	1,100,520.00 1,100,520.00	 0.41	110,907.56 110,907.56
74,176.000 SECUREWORKS CORP 81374A105	16.6600 16.6600	895,681.15 895,681.15	0.00 0.00	1,235,772.16 1,235,772.16	 0.46	340,091.01 340,091.01

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57,700.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	23.3400 23.3400	962,274.98 962,274.98	0.00 0.00	1,346,718.00 1,346,718.00	 0.50	384,443.02 384,443.02
35,397.000 SHILOH INDUSTRIES INC 824543102	3.5600 3.5600	139,095.16 139,095.16	0.00 0.00	126,013.32 126,013.32	 0.05	-13,081.84 -13,081.84
94,700.000 SMILEDIRECTCLUB INC 83192H106	8.7400 8.7400	945,814.47 945,814.47	0.00 0.00	827,678.00 827,678.00	 0.31	-118,136.47 -118,136.47
33,525.000 SOUTHERN NATIONAL BANCORP OF V 843395104	16.3500 16.3500	395,728.02 395,728.02	0.00 0.00	548,133.75 548,133.75	 0.20	152,405.73 152,405.73
98,882.000 SPARTAN MOTORS INC 846819100	18.0800 18.0800	689,966.76 689,966.76	0.00 0.00	1,787,786.56 1,787,786.56	 0.66	1,097,819.80 1,097,819.80
239,302.000 STAGE STORES INC 85254C305	8.1200 8.1200	417,884.43 417,884.43	0.00 0.00	1,943,132.24 1,943,132.24	 0.72	1,525,247.81 1,525,247.81
44,200.000 STEWART INFORMATION SERVICES C 860372101	40.7900 40.7900	1,661,580.09 1,661,580.09	0.00 0.00	1,802,918.00 1,802,918.00	 0.67	141,337.91 141,337.91
190,037.000 SURGERY PARTNERS INC 86881A100	15.6550 15.6550	1,729,228.53 1,729,228.53	0.00 0.00	2,975,029.24 2,975,029.24	 1.10	1,245,800.71 1,245,800.71
104,577.000 SYNALLOY CORP 871565107	12.9100 12.9100	1,207,259.48 1,207,259.48	0.00 0.00	1,350,089.07 1,350,089.07	 0.50	142,829.59 142,829.59

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
49,366.000 TRI POINTE GROUP INC 87265H109	15.5800 15.5800	641,231.34 641,231.34	0.00 0.00	769,122.28 769,122.28	 0.28	127,890.94 127,890.94
22,514.000 TABULA RASA HEALTHCARE INC 873379101	48.6800 48.6800	1,063,967.83 1,063,967.83	0.00 0.00	1,095,981.52 1,095,981.52	 0.41	32,013.69 32,013.69
45,005.000 TALOS ENERGY INC 87484T108	30.1500 30.1500	1,292,796.77 1,292,796.77	0.00 0.00	1,356,900.75 1,356,900.75	 0.50	64,103.98 64,103.98
58,520.000 TEAM INC 878155100	15.9700 15.9700	852,758.18 852,758.18	0.00 0.00	934,564.40 934,564.40	 0.35	81,806.22 81,806.22
45,398.000 TEJON RANCH CO 879080109	15.9800 15.9800	892,025.05 892,025.05	0.00 0.00	725,460.04 725,460.04	 0.27	-166,565.01 -166,565.01
205,598.000 TELARIA INC 879181105	8.8100 8.8100	610,675.90 610,675.90	0.00 0.00	1,811,318.38 1,811,318.38	 0.67	1,200,642.48 1,200,642.48
147,800.000 TETRA TECHNOLOGIES INC 88162F105	1.9600 1.9600	267,739.91 267,739.91	0.00 0.00	289,688.00 289,688.00	 0.11	21,948.09 21,948.09
13,700.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	56.7700 56.7700	834,737.43 834,737.43	0.00 0.00	777,749.00 777,749.00	 0.29	-56,988.43 -56,988.43
49,438.000 3D SYSTEMS CORP 88554D205	8.7500 8.7500	527,778.39 527,778.39	0.00 0.00	432,582.50 432,582.50	 0.16	-95,195.89 -95,195.89

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
40,410.000 TIMKENSTEEL CORP 887399103	7.8600 7.8600	479,489.54 479,489.54	0.00 0.00	317,622.60 317,622.60	 0.12	 -161,866.94
84,768.000 TRECORA RESOURCES 894648104	7.1500 7.1500	775,664.38 775,664.38	0.00 0.00	606,091.20 606,091.20	 0.22	 -169,573.18
38,773.000 TRIMAS CORP 896215209	31.4100 31.4100	871,075.41 871,075.41	0.00 0.00	1,217,859.93 1,217,859.93	 0.45	 346,784.52
47,700.000 TRINITY INDUSTRIES INC 896522109	22.1500 22.1500	1,020,251.19 1,020,251.19	0.00 0.00	1,056,555.00 1,056,555.00	 0.39	 36,303.81
31,400.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	26.1200 26.1200	717,940.58 717,940.58	0.00 0.00	820,168.00 820,168.00	 0.30	 102,227.42
44,299.000 TRIUMPH GROUP INC 896818101	25.2700 25.2700	901,791.56 901,791.56	0.00 0.00	1,119,435.73 1,119,435.73	 0.41	 217,644.17
56,499.000 TUESDAY MORNING CORP 899035505	1.8500 1.8500	164,253.82 164,253.82	0.00 0.00	104,523.15 104,523.15	 0.04	 -59,730.67
28,200.000 TURTLE BEACH CORP 900450206	9.4500 9.4500	281,454.55 281,454.55	0.00 0.00	266,490.00 266,490.00	 0.10	 -14,964.55
72,510.000 II-VI INC 902104108	33.6700 33.6700	2,164,384.99 2,164,384.99	0.00 0.00	2,441,411.70 2,441,411.70	 0.90	 277,026.71

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,147.000 US CONCRETE INC 90333L201	41.6600 41.6600	1,632,770.62 1,632,770.62	0.00 0.00	1,464,224.02 1,464,224.02	 0.54	 -168,546.60
138,983.000 US SILICA HOLDINGS INC 90346E103	6.1500 6.1500	1,931,096.40 1,931,096.40	8,342.69 8,342.69	854,745.45 854,745.45	 0.32	 -1,076,350.95
98,990.000 ULTRA CLEAN HOLDINGS INC 90385V107	23.4700 23.4700	1,309,521.26 1,309,521.26	0.00 0.00	2,323,295.30 2,323,295.30	 0.86	 1,013,774.04
12,618.000 UMPQUA HOLDINGS CORP 904214103	17.7000 17.7000	232,391.68 232,391.68	2,649.78 2,649.78	223,338.60 223,338.60	 0.08	 -9,053.08
51,528.000 UNIFI INC 904677200	25.2600 25.2600	1,035,275.56 1,035,275.56	0.00 0.00	1,301,597.28 1,301,597.28	 0.48	 266,321.72
64,438.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	14.9000 14.9000	1,111,780.10 1,111,780.10	0.00 0.00	960,126.20 960,126.20	 0.36	 -151,653.90
105,694.000 VOXX INTERNATIONAL CORP 91829F104	4.3800 4.3800	346,989.26 346,989.26	0.00 0.00	462,939.72 462,939.72	 0.17	 115,950.46
53,455.000 VAREX IMAGING CORP 92214X106	29.8100 29.8100	1,530,656.65 1,530,656.65	0.00 0.00	1,593,493.55 1,593,493.55	 0.59	 62,836.90
99,009.000 VEECO INSTRUMENTS INC 922417100	14.6850 14.6850	1,270,317.33 1,270,317.33	0.00 0.00	1,453,947.17 1,453,947.17	 0.54	 183,629.84

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
16,837.000 VINCE HOLDING CORP 92719W207	17.3100 17.3100	155,433.34 155,433.34	0.00 0.00	291,448.47 291,448.47	 0.11	136,015.13 136,015.13
70,677.000 VISHAY INTERTECHNOLOGY INC 928298108	21.2900 21.2900	872,652.80 872,652.80	0.00 0.00	1,504,713.33 1,504,713.33	 0.56	632,060.53 632,060.53
18,905.000 WABASH NATIONAL CORP 929566107	14.6900 14.6900	270,950.87 270,950.87	1,512.40 1,512.40	277,714.45 277,714.45	 0.10	6,763.58 6,763.58
36,082.000 WALKER & DUNLOP INC 93148P102	64.6800 64.6800	1,916,932.89 1,916,932.89	0.00 0.00	2,333,783.76 2,333,783.76	 0.86	416,850.87 416,850.87
10,783.000 WESCO AIRCRAFT HOLDINGS INC 950814103	11.0200 11.0200	112,486.18 112,486.18	0.00 0.00	118,828.66 118,828.66	 0.04	6,342.48 6,342.48
7,421.000 WHITING PETROLEUM CORP 966387409	7.3400 7.3400	46,598.50 46,598.50	0.00 0.00	54,470.14 54,470.14	 0.02	7,871.64 7,871.64
5,400.000 ZUMIEZ INC 989817101	34.5400 34.5400	134,547.11 134,547.11	0.00 0.00	186,516.00 186,516.00	 0.07	51,968.89 51,968.89
SUBTOTAL UNITED STATES		207,789,146.26	70,199.75	240,583,150.86		32,794,004.60
		207,789,146.26	70,199.75	240,583,150.86	89.01	32,794,004.60
TOTAL EQUITY U.S. DOLLAR		224,109,525.33	70,612.90	260,108,515.74		35,998,990.41
		224,109,525.33	70,612.90	260,108,515.74	96.23	35,998,990.41
TOTAL EQUITY		224,109,525.33	70,612.90	260,108,515.74	96.23	35,998,990.41



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>234,427,295.55</u>	<u>88,287.81</u>	<u>270,426,285.96</u>	<u>100.05</u>	<u>35,998,990.41</u>
NET ASSETS - BASE:				<u>270,514,573.77</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
EQUITY						
U.S. DOLLAR						
UNITED STATES						
7,299.000 ACCO BRANDS CORP 00081T108	9.3600 9.3600	68,047.84 68,047.84	0.00 0.00	68,318.64 68,318.64	0.08	270.80 270.80
16,778.000 ABM INDUSTRIES INC 000957100	37.7100 37.7100	273,565.89 273,565.89	3,103.93 3,103.93	632,698.38 632,698.38	0.78	359,132.49 359,132.49
7,208.000 ATN INTERNATIONAL INC 00215F107	55.3900 55.3900	244,236.08 244,236.08	1,225.36 1,225.36	399,251.12 399,251.12	0.49	155,015.04 155,015.04
36,009.000 AVX CORP 002444107	20.4700 20.4700	413,200.25 413,200.25	0.00 0.00	737,104.23 737,104.23	0.91	323,903.98 323,903.98
5,760.000 AIR LEASE CORP 00912X302	47.5200 47.5200	186,437.68 186,437.68	864.00 864.00	273,715.20 273,715.20	0.34	87,277.52 87,277.52
4,440.000 ALBEMARLE CORP 012653101	73.0400 73.0400	228,143.86 228,143.86	1,631.70 1,631.70	324,297.60 324,297.60	0.40	96,153.74 96,153.74
1,341.000 ALLEGHANY CORP 017175100	799.5700 799.5700	307,644.68 307,644.68	0.00 0.00	1,072,223.37 1,072,223.37	1.32	764,578.69 764,578.69
2,200.000 ALLEGIANT TRAVEL CO 01748X102	174.0400 174.0400	278,504.84 278,504.84	0.00 0.00	382,888.00 382,888.00	0.47	104,383.16 104,383.16

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
8,642.000	ALLETE INC	81.1700	500,951.60	0.00	701,471.14		200,519.54
	018522300	81.1700	500,951.60	0.00	701,471.14	0.86	200,519.54
19,007.000	ALLIANCEBERNSTEIN HOLDING LP	30.2600	277,853.12	0.00	575,151.82		297,298.70
	01881G106	30.2600	277,853.12	0.00	575,151.82	0.71	297,298.70
28,176.000	AMERICAN EAGLE OUTFITTERS INC	14.7000	439,956.49	0.00	414,187.20		-25,769.29
	02553E106	14.7000	439,956.49	0.00	414,187.20	0.51	-25,769.29
13,117.000	AMES NATIONAL CORP	28.0600	269,970.41	0.00	368,063.02		98,092.61
	031001100	28.0600	269,970.41	0.00	368,063.02	0.45	98,092.61
8,472.000	APOGEE ENTERPRISES INC	32.5000	331,156.31	0.00	275,340.00		-55,816.31
	037598109	32.5000	331,156.31	0.00	275,340.00	0.34	-55,816.31
1,517.000	APPLIED INDUSTRIAL TECHNOLOGIE	66.6900	38,128.09	0.00	101,168.73		63,040.64
	03820C105	66.6900	38,128.09	0.00	101,168.73	0.12	63,040.64
3,204.000	APTARGROUP INC	115.6200	79,341.78	0.00	370,446.48		291,104.70
	038336103	115.6200	79,341.78	0.00	370,446.48	0.46	291,104.70
17,966.000	AQUA AMERICA INC	46.9400	321,249.46	0.00	843,324.04		522,074.58
	03836W103	46.9400	321,249.46	0.00	843,324.04	1.04	522,074.58
1,251.000	ARCH COAL INC	71.7400	98,941.46	0.00	89,746.74		-9,194.72
	039380407	71.7400	98,941.46	0.00	89,746.74	0.11	-9,194.72

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
7,451.000 ARCOSA INC 039653100	44.5500 44.5500	77,533.25 77,533.25	0.00 0.00	331,942.05 331,942.05	 0.41	254,408.80 254,408.80
49,077.000 ARES MANAGEMENT CORP 03990B101	35.6900 35.6900	985,098.65 985,098.65	0.00 0.00	1,751,558.13 1,751,558.13	 2.16	766,459.48 766,459.48
8,380.000 ARGAN INC 04010E109	40.1400 40.1400	344,665.73 344,665.73	0.00 0.00	336,373.20 336,373.20	 0.41	-8,292.53 -8,292.53
27,903.000 ASSOCIATED BANC-CORP 045487105	22.0400 22.0400	510,912.02 510,912.02	0.00 0.00	614,982.12 614,982.12	 0.76	104,070.10 104,070.10
7,497.000 ASSOCIATED CAPITAL GROUP INC 045528106	39.2000 39.2000	155,117.78 155,117.78	749.70 749.70	293,882.40 293,882.40	 0.36	138,764.62 138,764.62
292.000 ATRION CORP 049904105	751.5000 751.5000	101,792.65 101,792.65	0.00 0.00	219,438.00 219,438.00	 0.27	117,645.35 117,645.35
12,501.000 BOK FINANCIAL CORP 05561Q201	87.4000 87.4000	630,335.04 630,335.04	0.00 0.00	1,092,587.40 1,092,587.40	 1.34	462,252.36 462,252.36
5,437.000 BALCHEM CORP 057665200	101.6300 101.6300	192,107.62 192,107.62	2,827.24 2,827.24	552,562.31 552,562.31	 0.68	360,454.69 360,454.69
11,982.000 BANK OF HAWAII CORP 062540109	95.1600 95.1600	385,172.04 385,172.04	0.00 0.00	1,140,207.12 1,140,207.12	 1.40	755,035.08 755,035.08

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
6,553.000 BANK OZK 06417N103	30.5050 30.5050	171,832.22 171,832.22	0.00 0.00	199,899.27 199,899.27	0.25	28,067.05 28,067.05
4,458.000 BAR HARBOR BANKSHARES 066849100	25.3900 25.3900	107,687.72 107,687.72	0.00 0.00	113,188.62 113,188.62	0.14	5,500.90 5,500.90
7,983.000 BED BATH & BEYOND INC 075896100	17.3000 17.3000	116,736.20 116,736.20	1,357.11 1,357.11	138,105.90 138,105.90	0.17	21,369.70 21,369.70
34.000 JG BOSWELL CO 101205102	600.0000 600.0000	20,500.24 20,500.24	0.00 0.00	20,400.00 20,400.00	0.03	-100.24 -100.24
5,323.000 BUCKLE INC/THE 118440106	27.0400 27.0400	62,676.57 62,676.57	0.00 0.00	143,933.92 143,933.92	0.18	81,257.35 81,257.35
13,841.000 CNB FINANCIAL CORP/PA 126128107	32.6800 32.6800	293,488.31 293,488.31	0.00 0.00	452,323.88 452,323.88	0.56	158,835.57 158,835.57
15,616.000 CALERES INC 129500104	23.7500 23.7500	284,060.68 284,060.68	1,093.12 1,093.12	370,880.00 370,880.00	0.46	86,819.32 86,819.32
8,527.000 CAMDEN NATIONAL CORP 133034108	46.0600 46.0600	223,356.27 223,356.27	0.00 0.00	392,753.62 392,753.62	0.48	169,397.35 169,397.35
5,492.000 CARPENTER TECHNOLOGY CORP 144285103	49.7800 49.7800	138,919.51 138,919.51	0.00 0.00	273,391.76 273,391.76	0.34	134,472.25 134,472.25

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
3,694.000 CATO CORP/THE 149205106	17.4000 17.4000	44,745.96 44,745.96	1,219.02 1,219.02	64,275.60 64,275.60	0.08	19,529.64 19,529.64
4,675.000 CHASE CORP 16150R104	118.4800 118.4800	153,929.19 153,929.19	0.00 0.00	553,894.00 553,894.00	0.68	399,964.81 399,964.81
6,262.000 CHEESECAKE FACTORY INC/THE 163072101	38.8600 38.8600	268,263.68 268,263.68	0.00 0.00	243,341.32 243,341.32	0.30	-24,922.36 -24,922.36
4,402.000 CITY HOLDING CO 177835105	81.9500 81.9500	141,887.63 141,887.63	0.00 0.00	360,743.90 360,743.90	0.44	218,856.27 218,856.27
15,407.000 COHEN & STEERS INC 19247A100	62.7600 62.7600	390,245.22 390,245.22	0.00 0.00	966,943.32 966,943.32	1.19	576,698.10 576,698.10
SUBTOTAL UNITED STATES		10,158,394.02	14,071.18	18,257,003.55		8,098,609.53
		10,158,394.02	14,071.18	18,257,003.55	22.48	8,098,609.53
CHILE						
3,891.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	18.9700 18.9700	112,016.44 112,016.44	737.73 737.73	73,812.27 73,812.27	0.09	-38,204.17 -38,204.17
UNITED STATES						
6,849.000 DMC GLOBAL INC 23291C103	44.9400 44.9400	356,479.08 356,479.08	856.13 856.13	307,794.06 307,794.06	0.38	-48,685.02 -48,685.02
20,000.000 DESIGNER BRANDS INC 250565108	15.7400 15.7400	403,518.61 403,518.61	5,000.00 5,000.00	314,800.00 314,800.00	0.39	-88,718.61 -88,718.61

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,837.000 DOMTAR CORP 257559203	38.2400 38.2400	243,848.16 243,848.16	3,110.84 3,110.84	261,446.88 261,446.88	0.32	17,598.72 17,598.72
12,096.000 DORCHESTER MINERALS LP 25820R105	19.5100 19.5100	101,352.40 101,352.40	0.00 0.00	235,992.96 235,992.96	0.29	134,640.56 134,640.56
SUBTOTAL UNITED STATES		1,105,198.25	8,966.97	1,120,033.90		14,835.65
		1,105,198.25	8,966.97	1,120,033.90	1.38	14,835.65
TOTAL EQUITY U.S. DOLLAR		11,375,608.71	23,775.88	19,450,849.72		8,075,241.01
		11,375,608.71	23,775.88	19,450,849.72	23.95	8,075,241.01
TOTAL EQUITY		11,375,608.71	23,775.88	19,450,849.72	23.95	8,075,241.01
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
7,359.000 EAGLE POINT INCOME CO INC 269817102	18.7550 18.7550	146,370.51 146,370.51	975.80 975.80	138,018.05 138,018.05	0.17	-8,352.46 -8,352.46
EQUITY						
U.S. DOLLAR						
UNITED STATES						
2,468.000 EMPLOYERS HOLDINGS INC 292218104	41.7500 41.7500	51,906.27 51,906.27	0.00 0.00	103,039.00 103,039.00	0.13	51,132.73 51,132.73
6,014.000 ENERSYS 29275Y102	74.8300 74.8300	379,297.74 379,297.74	0.00 0.00	450,027.62 450,027.62	0.55	70,729.88 70,729.88

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,755.000 ENNIS INC 293389102	21.6500 21.6500	99,255.86 99,255.86	0.00 0.00	124,595.75 124,595.75	0.15	25,339.89 25,339.89
9,528.000 ENSIGN GROUP INC/THE 29358P101	45.3700 45.3700	363,491.68 363,491.68	476.40 476.40	432,285.36 432,285.36	0.53	68,793.68 68,793.68
7,597.000 ERIE INDEMNITY CO 29530P102	166.0000 166.0000	427,316.05 427,316.05	0.00 0.00	1,261,102.00 1,261,102.00	1.55	833,785.95 833,785.95
18,640.000 ETHAN ALLEN INTERIORS INC 297602104	19.0600 19.0600	300,697.87 300,697.87	0.00 0.00	355,278.40 355,278.40	0.44	54,580.53 54,580.53
2,722.000 EXPONENT INC 30214U102	69.0100 69.0100	50,494.10 50,494.10	0.00 0.00	187,845.22 187,845.22	0.23	137,351.12 137,351.12
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	7,849.0000 7,849.0000	67,847.91 67,847.91	0.00 0.00	117,735.00 117,735.00	0.14	49,887.09 49,887.09
10,421.000 FEDERAL SIGNAL CORP 313855108	32.2500 32.2500	272,794.11 272,794.11	0.00 0.00	336,077.25 336,077.25	0.41	63,283.14 63,283.14
13,348.000 FEDERATED INVESTORS INC 314211103	32.5900 32.5900	329,136.01 329,136.01	0.00 0.00	435,011.32 435,011.32	0.54	105,875.31 105,875.31
12,015.000 FINANCIAL INSTITUTIONS INC 317585404	32.1000 32.1000	358,619.29 358,619.29	3,003.75 3,003.75	385,681.50 385,681.50	0.47	27,062.21 27,062.21

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,573.000 FIRST AMERICAN FINANCIAL CORP 31847R102	58.3200 58.3200	207,177.53 207,177.53	0.00 0.00	325,017.36 325,017.36	0.40	117,839.83 117,839.83
2,764.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	532.2100 532.2100	651,702.05 651,702.05	1,105.60 1,105.60	1,471,028.44 1,471,028.44	1.81	819,326.39 819,326.39
3,789.000 FIRST OF LONG ISLAND CORP/THE 320734106	25.0800 25.0800	88,522.03 88,522.03	0.00 0.00	95,028.12 95,028.12	0.12	6,506.09 6,506.09
950.000 FIRST NATIONAL BANK ALASKA 32112J106	243.0000 243.0000	134,961.12 134,961.12	0.00 0.00	230,850.00 230,850.00	0.28	95,888.88 95,888.88
14,097.000 FLOWERS FOODS INC 343498101	21.7400 21.7400	185,747.46 185,747.46	0.00 0.00	306,468.78 306,468.78	0.38	120,721.32 120,721.32
SUBTOTAL UNITED STATES		3,968,967.08	4,585.75	6,617,071.12		2,648,104.04
		3,968,967.08	4,585.75	6,617,071.12	8.13	2,648,104.04
CANADA						
3,322.000 FRANCO-NEVADA CORP 351858105	103.3000 103.3000	176,149.58 176,149.58	249.16 249.16	343,162.60 343,162.60	0.42	167,013.02 167,013.02
UNITED STATES						
15,170.000 FRANKLIN ELECTRIC CO INC 353514102	57.3200 57.3200	272,886.60 272,886.60	0.00 0.00	869,544.40 869,544.40	1.07	596,657.80 596,657.80
7,098.000 FUTUREFUEL CORP 36116M106	12.3900 12.3900	79,184.91 79,184.91	0.00 0.00	87,944.22 87,944.22	0.11	8,759.31 8,759.31

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
6,892.000 GANNETT CO INC 36472T109	6.3800 6.3800	43,074.99 43,074.99	0.00 0.00	43,970.96 43,970.96	0.05	895.97 895.97
17,211.000 GENTEX CORP 371901109	28.9800 28.9800	189,226.70 189,226.70	0.00 0.00	498,774.78 498,774.78	0.61	309,548.08 309,548.08
SUBTOTAL UNITED STATES		584,373.20	0.00	1,500,234.36		915,861.16
		584,373.20	0.00	1,500,234.36	1.84	915,861.16
SOUTH AFRICA						
56,626.000 GOLD FIELDS LTD 38059T106 ADR	6.6000 6.6000	195,459.30 195,459.30	0.00 0.00	373,731.60 373,731.60	0.46	178,272.30 178,272.30
UNITED STATES						
8,400.000 GOLUB CAPITAL BDC INC 38173M102	18.4550 18.4550	152,537.68 152,537.68	0.00 0.00	155,022.00 155,022.00	0.19	2,484.32 2,484.32
13,520.000 GORMAN-RUPP CO/THE 383082104	37.5000 37.5000	194,700.21 194,700.21	0.00 0.00	507,000.00 507,000.00	0.62	312,299.79 312,299.79
15,037.000 HAWAIIAN HOLDINGS INC 419879101	29.2900 29.2900	467,875.17 467,875.17	0.00 0.00	440,433.73 440,433.73	0.54	-27,441.44 -27,441.44
10,941.000 HAYNES INTERNATIONAL INC 420877201	35.7800 35.7800	318,536.98 318,536.98	0.00 0.00	391,468.98 391,468.98	0.48	72,932.00 72,932.00
9,509.000 HEICO CORP 422806109	114.1500 114.1500	277,220.24 277,220.24	0.00 0.00	1,085,452.35 1,085,452.35	1.34	808,232.11 808,232.11

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
14,278.000	HEIDRICK & STRUGGLES INTERNATI	32.5000	418,546.77	0.00	464,035.00		45,488.23
	422819102	32.5000	418,546.77	0.00	464,035.00	0.57	45,488.23
8,218.000	HELMERICH & PAYNE INC	45.4300	215,786.08	0.00	373,343.74		157,557.66
	423452101	45.4300	215,786.08	0.00	373,343.74	0.46	157,557.66
23.000	HERSHEY CREAMERY CO	4,000.0000	44,632.54	0.00	92,000.00		47,367.46
	427848106	4,000.0000	44,632.54	0.00	92,000.00	0.11	47,367.46
4,421.000	HILL-ROM HOLDINGS INC	113.5300	180,464.48	0.00	501,916.13		321,451.65
	431475102	113.5300	180,464.48	0.00	501,916.13	0.62	321,451.65
552.000	HORACE MANN EDUCATORS CORP	43.6600	16,800.35	0.00	24,100.32		7,299.97
	440327104	43.6600	16,800.35	0.00	24,100.32	0.03	7,299.97
12,799.000	HOULIHAN LOKEY INC	48.8700	470,554.06	0.00	625,487.13		154,933.07
	441593100	48.8700	470,554.06	0.00	625,487.13	0.77	154,933.07
8,112.000	HUBBELL INC	147.8200	507,386.70	0.00	1,199,115.84		691,729.14
	443510607	147.8200	507,386.70	0.00	1,199,115.84	1.48	691,729.14
20,906.000	KBR INC	30.5000	284,516.79	1,672.48	637,633.00		353,116.21
	48242W106	30.5000	284,516.79	1,672.48	637,633.00	0.78	353,116.21
1,071.000	KADANT INC	105.3400	57,423.46	0.00	112,819.14		55,395.68
	48282T104	105.3400	57,423.46	0.00	112,819.14	0.14	55,395.68

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,555.000 KENNEDY-WILSON HOLDINGS INC 489398107	22.3000 22.3000	769,629.71 769,629.71	8,702.10 8,702.10	882,076.50 882,076.50	1.09	112,446.79 112,446.79
5,395.000 KFORCE INC 493732101	39.7000 39.7000	176,375.49 176,375.49	0.00 0.00	214,181.50 214,181.50	0.26	37,806.01 37,806.01
45,129.000 KIMBALL INTERNATIONAL INC 494274103	20.6700 20.6700	505,335.84 505,335.84	4,061.61 4,061.61	932,816.43 932,816.43	1.15	427,480.59 427,480.59
10,846.000 KORN FERRY 500643200	42.4000 42.4000	395,094.73 395,094.73	1,084.60 1,084.60	459,870.40 459,870.40	0.57	64,775.67 64,775.67
11,580.000 KULICKE & SOFFA INDUSTRIES INC 501242101	27.2000 27.2000	260,268.97 260,268.97	1,389.60 1,389.60	314,976.00 314,976.00	0.39	54,707.03 54,707.03
4,861.000 LCI INDUSTRIES 50189K103	107.1300 107.1300	413,878.98 413,878.98	0.00 0.00	520,758.93 520,758.93	0.64	106,879.95 106,879.95
12,099.000 LA-Z-BOY INC 505336107	31.4800 31.4800	362,266.56 362,266.56	0.00 0.00	380,876.52 380,876.52	0.47	18,609.96 18,609.96
2,437.000 LANCASTER COLONY CORP 513847103	160.1000 160.1000	229,749.70 229,749.70	0.00 0.00	390,163.70 390,163.70	0.48	160,414.00 160,414.00
14,581.000 LEXINGTON REALTY TRUST 529043101	10.6200 10.6200	106,514.68 106,514.68	1,531.01 1,531.01	154,850.22 154,850.22	0.19	48,335.54 48,335.54

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,980.000	LINCOLN ELECTRIC HOLDINGS INC	96.7300	174,475.23	2,930.20	578,445.40		403,970.17
	533900106	96.7300	174,475.23	2,930.20	578,445.40	0.71	403,970.17
6,362.000	LINDSAY CORP	95.9900	274,716.57	0.00	610,688.38		335,971.81
	535555106	95.9900	274,716.57	0.00	610,688.38	0.75	335,971.81
3,643.000	MKS INSTRUMENTS INC	110.0100	329,700.51	0.00	400,766.43		71,065.92
	55306N104	110.0100	329,700.51	0.00	400,766.43	0.49	71,065.92
5,199.000	MSA SAFETY INC	126.3600	161,986.16	0.00	656,945.64		494,959.48
	553498106	126.3600	161,986.16	0.00	656,945.64	0.81	494,959.48
6,194.000	MANPOWERGROUP INC	97.1000	486,264.90	0.00	601,437.40		115,172.50
	56418H100	97.1000	486,264.90	0.00	601,437.40	0.74	115,172.50
1,668.000	MAXIMUS INC	74.3900	28,113.83	0.00	124,082.52		95,968.69
	577933104	74.3900	28,113.83	0.00	124,082.52	0.15	95,968.69
11,331.000	MCGRATH RENTCORP	76.5400	313,392.56	0.00	867,274.74		553,882.18
	580589109	76.5400	313,392.56	0.00	867,274.74	1.07	553,882.18
4,612.000	MERCURY GENERAL CORP	48.7300	186,215.08	0.00	224,742.76		38,527.68
	589400100	48.7300	186,215.08	0.00	224,742.76	0.28	38,527.68
21,825.000	METHODE ELECTRONICS INC	39.3500	557,522.22	0.00	858,813.75		301,291.53
	591520200	39.3500	557,522.22	0.00	858,813.75	1.06	301,291.53

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
3,772.000 HERMAN MILLER INC 600544100	41.6500 41.6500	125,431.26 125,431.26	792.12 792.12	157,103.80 157,103.80	0.19	31,672.54 31,672.54
15,007.000 MILLER INDUSTRIES INC/TN 600551204	37.1300 37.1300	267,566.41 267,566.41	0.00 0.00	557,209.91 557,209.91	0.69	289,643.50 289,643.50
7,663.000 MINERALS TECHNOLOGIES INC 603158106	57.6300 57.6300	403,107.58 403,107.58	0.00 0.00	441,618.69 441,618.69	0.54	38,511.11 38,511.11
5,400.000 MOBILE MINI INC 60740F105	37.9100 37.9100	180,076.50 180,076.50	0.00 0.00	204,714.00 204,714.00	0.25	24,637.50 24,637.50
10,103.000 MOELIS & CO 60786M105	31.9200 31.9200	361,135.29 361,135.29	0.00 0.00	322,487.76 322,487.76	0.40	-38,647.53 -38,647.53
13,054.000 MUELLER INDUSTRIES INC 624756102	31.7500 31.7500	240,500.27 240,500.27	0.00 0.00	414,464.50 414,464.50	0.51	173,964.23 173,964.23
5,434.000 NATIONAL BANKSHARES INC 634865109	44.9300 44.9300	172,119.11 172,119.11	0.00 0.00	244,149.62 244,149.62	0.30	72,030.51 72,030.51
10,037.000 NATIONAL INSTRUMENTS CORP 636518102	42.3400 42.3400	329,280.70 329,280.70	0.00 0.00	424,966.58 424,966.58	0.52	95,685.88 95,685.88
1,190.000 NEENAH INC 640079109	70.4300 70.4300	64,619.74 64,619.74	0.00 0.00	83,811.70 83,811.70	0.10	19,191.96 19,191.96

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,884.000 NEW YORK COMMUNITY BANCORP INC 649445103	12.0200 12.0200	189,257.61 189,257.61	0.00 0.00	214,965.68 214,965.68	0.26	25,708.07 25,708.07
1,753.000 NORDSON CORP 655663102	162.8400 162.8400	106,093.19 106,093.19	666.14 666.14	285,458.52 285,458.52	0.35	179,365.33 179,365.33
5,753.000 NORTHRIM BANCORP INC 666762109	38.3000 38.3000	160,284.95 160,284.95	0.00 0.00	220,339.90 220,339.90	0.27	60,054.95 60,054.95
3,449.000 NU SKIN ENTERPRISES INC 67018T105	40.9800 40.9800	136,697.20 136,697.20	0.00 0.00	141,340.02 141,340.02	0.17	4,642.82 4,642.82
3,803.000 PBF ENERGY INC 69318G106	31.3700 31.3700	105,184.59 105,184.59	0.00 0.00	119,300.11 119,300.11	0.15	14,115.52 14,115.52
8,990.000 PC CONNECTION INC 69318J100	49.6600 49.6600	240,353.33 240,353.33	2,876.80 2,876.80	446,443.40 446,443.40	0.55	206,090.07 206,090.07
19,066.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	30.9000 30.9000	377,608.31 377,608.31	0.00 0.00	589,139.40 589,139.40	0.72	211,531.09 211,531.09
SUBTOTAL UNITED STATES		12,797,799.27	25,706.66	20,651,108.17	25.40	7,853,308.90
		12,797,799.27	25,706.66	20,651,108.17		7,853,308.90
PUERTO RICO						
10,662.000 POPULAR INC 733174700	58.7500 58.7500	423,095.34 423,095.34	3,198.60 3,198.60	626,392.50 626,392.50	0.77	203,297.16 203,297.16

UNITED STATES

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,431.000 PREFORMED LINE PRODUCTS CO 740444104	60.3500 60.3500	133,942.76 133,942.76	1,288.20 1,288.20	388,110.85 388,110.85	0.48	254,168.09 254,168.09
12,558.000 PROASSURANCE CORP 74267C106	36.1400 36.1400	519,108.92 519,108.92	3,892.98 3,892.98	453,846.12 453,846.12	0.56	-65,262.80 -65,262.80
6,649.000 QUAKER CHEMICAL CORP 747316107	164.5200 164.5200	499,049.64 499,049.64	0.00 0.00	1,093,893.48 1,093,893.48	1.35	594,843.84 594,843.84
17,831.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.6200 8.6200	159,654.20 159,654.20	0.00 0.00	153,703.22 153,703.22	0.19	-5,950.98 -5,950.98
5,678.000 RLI CORP 749607107	90.0200 90.0200	174,277.56 174,277.56	0.00 0.00	511,133.56 511,133.56	0.63	336,856.00 336,856.00
18,014.000 RAVEN INDUSTRIES INC 754212108	34.4600 34.4600	169,997.60 169,997.60	0.00 0.00	620,762.44 620,762.44	0.76	450,764.84 450,764.84
1,949.000 REINSURANCE GROUP OF AMERICA I 759351604	163.0600 163.0600	289,022.54 289,022.54	0.00 0.00	317,803.94 317,803.94	0.39	28,781.40 28,781.40
15,426.000 RENT-A-CENTER INC/TX 76009N100	28.8400 28.8400	393,849.03 393,849.03	0.00 0.00	444,885.84 444,885.84	0.55	51,036.81 51,036.81
13,627.000 RESOURCES CONNECTION INC 76122Q105	16.3300 16.3300	234,149.62 234,149.62	0.00 0.00	222,528.91 222,528.91	0.27	-11,620.71 -11,620.71

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		2,573,051.87	5,181.18	4,206,668.36		1,633,616.49
		2,573,051.87	5,181.18	4,206,668.36	5.18	1,633,616.49
CANADA						
27,813.000 RITCHIE BROS AUCTIONEERS INC 767744105	42.9500 42.9500	333,596.25 333,596.25	1,585.34 1,585.34	1,194,568.35 1,194,568.35		860,972.10 860,972.10
UNITED STATES						
6,891.000 ROBERT HALF INTERNATIONAL INC 770323103	63.1500 63.1500	364,522.55 364,522.55	0.00 0.00	435,166.65 435,166.65		70,644.10 70,644.10
552.000 ROYAL GOLD INC 780287108	122.2500 122.2500	25,007.67 25,007.67	0.00 0.00	67,482.00 67,482.00		42,474.33 42,474.33
14,587.000 SJW GROUP 784305104	71.0600 71.0600	385,928.85 385,928.85	0.00 0.00	1,036,552.22 1,036,552.22		650,623.37 650,623.37
1,112.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	41.9900 41.9900	28,064.44 28,064.44	0.00 0.00	46,692.88 46,692.88		18,628.44 18,628.44
14,157.000 SHOE CARNIVAL INC 824889109	37.2800 37.2800	441,015.20 441,015.20	0.00 0.00	527,772.96 527,772.96		86,757.76 86,757.76
24,520.000 SOLARIS OILFIELD INFRASTRUCTUR 83418M103	14.0000 14.0000	352,256.90 352,256.90	0.00 0.00	343,280.00 343,280.00		-8,976.90 -8,976.90
13,810.000 SONOCO PRODUCTS CO 835495102	61.7200 61.7200	499,256.03 499,256.03	0.00 0.00	852,353.20 852,353.20		353,097.17 353,097.17

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,913.000	SOUTHERN MISSOURI BANCORP INC	38.3600	244,074.06	0.00	265,182.68		21,108.62
	843380106	38.3600	244,074.06	0.00	265,182.68	0.33	21,108.62
161.000	SPECTRUM BRANDS HOLDINGS INC	64.2900	8,050.00	0.00	10,350.69		2,300.69
	84790A105	64.2900	8,050.00	0.00	10,350.69	0.01	2,300.69
3,537.000	STANDARD MOTOR PRODUCTS INC	53.2200	82,851.90	0.00	188,239.14		105,387.24
	853666105	53.2200	82,851.90	0.00	188,239.14	0.23	105,387.24
1,966.000	STANDEX INTERNATIONAL CORP	79.3500	79,592.57	0.00	156,002.10		76,409.53
	854231107	79.3500	79,592.57	0.00	156,002.10	0.19	76,409.53
8,386.000	SYSTEMAX INC	25.1600	116,309.69	0.00	210,991.76		94,682.07
	871851101	25.1600	116,309.69	0.00	210,991.76	0.26	94,682.07
13,186.000	TENNANT CO	77.9200	413,857.82	0.00	1,027,453.12		613,595.30
	880345103	77.9200	413,857.82	0.00	1,027,453.12	1.26	613,595.30
655.000	TETRA TECH INC	86.1600	28,665.23	0.00	56,434.80		27,769.57
	88162G103	86.1600	28,665.23	0.00	56,434.80	0.07	27,769.57
4,111.000	THOR INDUSTRIES INC	74.2900	320,041.96	1,644.40	305,406.19		-14,635.77
	885160101	74.2900	320,041.96	1,644.40	305,406.19	0.38	-14,635.77
5,878.000	TIMBERLAND BANCORP INC/WA	29.7400	134,349.83	0.00	174,811.72		40,461.89
	887098101	29.7400	134,349.83	0.00	174,811.72	0.22	40,461.89

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,156.000 TOOTSIE ROLL INDUSTRIES INC 890516107	34.1400 34.1400	505,625.11 505,625.11	1,904.04 1,904.04	722,265.84 722,265.84	0.89	216,640.73 216,640.73
22,854.000 TRINITY INDUSTRIES INC 896522109	22.1500 22.1500	194,761.74 194,761.74	0.00 0.00	506,216.10 506,216.10	0.62	311,454.36 311,454.36
45,338.000 TRUSTCO BANK CORP NY 898349105	8.6700 8.6700	248,631.83 248,631.83	3,088.65 3,088.65	393,080.46 393,080.46	0.48	144,448.63 144,448.63
SUBTOTAL UNITED STATES		4,472,863.38	6,637.09	7,325,734.51		2,852,871.13
		4,472,863.38	6,637.09	7,325,734.51	9.02	2,852,871.13
TOTAL EQUITY U.S. DOLLAR		25,525,355.27	47,143.78	42,838,671.57		17,313,316.30
		25,525,355.27	47,143.78	42,838,671.57	52.69	17,313,316.30
TOTAL EQUITY		25,525,355.27	47,143.78	42,838,671.57	52.69	17,313,316.30
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	55.0000 55.0000	115,122.99 115,122.99	1,041.92 1,041.92	67,705.00 67,705.00	0.08	-47,417.99 -47,417.99
EQUITY						
U.S. DOLLAR						
UNITED STATES						
8,744.000 UNITY BANCORP INC 913290102	22.5700 22.5700	162,383.41 162,383.41	0.00 0.00	197,352.08 197,352.08	0.24	34,968.67 34,968.67

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	27.9900 27.9900	35,914.99 35,914.99	0.00 0.00	77,924.16 77,924.16	0.10	42,009.17 42,009.17
7,611.000 VILLAGE SUPER MARKET INC 927107409	23.2000 23.2000	197,145.71 197,145.71	2,206.25 2,206.25	176,575.20 176,575.20	0.22	-20,570.51 -20,570.51
38,237.000 VIRTU FINANCIAL INC 928254101	15.9900 15.9900	766,844.19 766,844.19	0.00 0.00	611,409.63 611,409.63	0.75	-155,434.56 -155,434.56
26,583.000 VISHAY INTERTECHNOLOGY INC 928298108	21.2900 21.2900	416,758.31 416,758.31	0.00 0.00	565,952.07 565,952.07	0.70	149,193.76 149,193.76
660.000 WD-40 CO 929236107	194.1400 194.1400	46,654.98 46,654.98	0.00 0.00	128,132.40 128,132.40	0.16	81,477.42 81,477.42
9,259.000 WSFS FINANCIAL CORP 929328102	43.9900 43.9900	369,345.58 369,345.58	0.00 0.00	407,303.41 407,303.41	0.50	37,957.83 37,957.83
7,567.000 WERNER ENTERPRISES INC 950755108	36.3900 36.3900	228,963.17 228,963.17	0.00 0.00	275,363.13 275,363.13	0.34	46,399.96 46,399.96
7,003.000 WOODWARD INC 980745103	118.4400 118.4400	286,284.04 286,284.04	0.00 0.00	829,435.32 829,435.32	1.02	543,151.28 543,151.28
17,701.000 WORTHINGTON INDUSTRIES INC 981811102	42.1800 42.1800	654,066.63 654,066.63	0.00 0.00	746,628.18 746,628.18	0.92	92,561.55 92,561.55

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,330.000 YORK WATER CO/THE 987184108	46.1100 46.1100	158,661.65 158,661.65	1,140.67 1,140.67	291,876.30 291,876.30	 0.36	133,214.65 133,214.65
SUBTOTAL UNITED STATES		3,323,022.66	3,346.92	4,307,951.88		984,929.22
		3,323,022.66	3,346.92	4,307,951.88	5.31	984,929.22
TOTAL EQUITY U.S. DOLLAR		3,323,022.66	3,346.92	4,307,951.88		984,929.22
		3,323,022.66	3,346.92	4,307,951.88	5.31	984,929.22
TOTAL EQUITY		3,323,022.66	3,346.92	4,307,951.88	5.31	984,929.22
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
4,107,219.630 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	4,107,219.63 4,107,219.63	3,402.72 3,402.72	4,107,219.63 4,107,219.63	 5.05	0.00 0.00
EQUITY						
POUND STERLING						
UNITED KINGDOM						
23,524.000 CLARKSON PLC EX0201833	30.2500 40.0737	481,444.45 638,817.50	0.00 0.00	711,601.00 942,693.42	 1.16	230,156.55 303,875.92
109,823.000 ASHMORE GROUP PLC EXB132NW7	5.1800 6.8622	314,721.99 455,322.41	0.00 0.00	568,883.14 753,627.94	 0.93	254,161.15 298,305.53
SUBTOTAL UNITED KINGDOM		796,166.44	0.00	1,280,484.14		484,317.70
		1,094,139.91	0.00	1,696,321.36	2.09	602,181.45
TOTAL EQUITY POUND STERLING		796,166.44	0.00	1,280,484.14		484,317.70
		1,094,139.91	0.00	1,696,321.36	2.09	602,181.45
U.S. DOLLAR						
BERMUDA						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,458.000 ASSURED GUARANTY LTD G0585R106	49.0200 49.0200	339,080.68 339,080.68	0.00 0.00	708,731.16 708,731.16	0.87	369,650.48 369,650.48
8,959.000 BANK OF NT BUTTERFIELD & SON L G0772R208	37.0200 37.0200	299,545.39 299,545.39	0.00 0.00	331,662.18 331,662.18	0.41	32,116.79 32,116.79
SUBTOTAL BERMUDA		638,626.07	0.00	1,040,393.34		401,767.27
		638,626.07	0.00	1,040,393.34	1.28	401,767.27
CAYMAN ISLANDS						
8,369.000 FRESH DEL MONTE PRODUCE INC G36738105	34.9800 34.9800	244,349.54 244,349.54	0.00 0.00	292,747.62 292,747.62	0.36	48,398.08 48,398.08
BERMUDA						
9,314.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	41.2100 41.2100	369,600.70 369,600.70	0.00 0.00	383,829.94 383,829.94	0.47	14,229.24 14,229.24
8,076.000 LAZARD LTD G54050102	39.9600 39.9600	277,294.29 277,294.29	0.00 0.00	322,716.96 322,716.96	0.40	45,422.67 45,422.67
SUBTOTAL BERMUDA		646,894.99	0.00	706,546.90		59,651.91
		646,894.99	0.00	706,546.90	0.87	59,651.91
TOTAL EQUITY U.S. DOLLAR		1,529,870.60	0.00	2,039,687.86		509,817.26
		1,529,870.60	0.00	2,039,687.86	2.51	509,817.26
MEXICAN PESO						
MEXICO						
211,479.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	41.5800 2.2019	5,588,697.68 350,813.89	0.00 0.00	8,793,296.82 465,648.00	0.57	3,204,599.14 114,834.11

U.S. DOLLAR

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NETHERLANDS						
0.000 CORE LABORATORIES NV	0.0000	0.00	363.00	0.00		0.00
N22717107	0.0000	0.00	363.00	0.00	0.00	0.00
CANADIAN DOLLAR						
CANADA						
23,434.000 CANADIAN WESTERN BANK	31.8900	305,668.97	5,577.29	747,310.26		441,641.29
NC2188281	24.5923	263,318.89	4,301.11	576,294.78	0.71	312,975.89
49,342.000 COMPUTER MODELLING GROUP LTD	8.2200	329,646.08	0.00	405,591.24		75,945.16
NC2223351	6.3389	251,891.72	0.00	312,775.20	0.38	60,883.48
2,006.000 E-L FINANCIAL CORP LTD	828.9500	974,124.50	2,131.37	1,662,873.70		688,749.20
NC2306388	639.2520	837,513.78	1,643.76	1,282,339.46	1.58	444,825.68
28,166.000 MAGELLAN AEROSPACE CORP	14.0600	444,488.35	0.00	396,013.96		-48,474.39
NC2556982	10.8425	339,410.16	0.00	305,389.60	0.38	-34,020.56
19,300.000 PASON SYSTEMS INC	13.1100	276,343.70	0.00	253,023.00		-23,320.70
NC2569563	10.1099	210,513.57	0.00	195,120.88	0.24	-15,392.69
176,574.000 SPROTT INC	2.9800	601,398.24	0.00	526,190.52		-75,207.72
NCB2RJSY9	2.2981	465,882.24	0.00	405,776.38	0.50	-60,105.86
18,999.000 GENWORTH MI CANADA INC	56.8200	382,955.95	0.00	1,079,523.18		696,567.23
NCB3NWJQ9	43.8172	366,391.33	0.00	832,483.66	1.02	466,092.33

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,058.000 TMX GROUP LTD NCB8KH5G1	112.4500 86.7168	619,973.40 459,908.48	0.00 0.00	1,468,372.10 1,132,347.87		848,398.70 672,439.39
SUBTOTAL CANADA		3,934,599.19	7,708.66	6,538,897.96		2,604,298.77
		3,194,830.17	5,944.87	5,042,527.83	6.20	1,847,697.66
TOTAL EQUITY CANADIAN DOLLAR		3,934,599.19	7,708.66	6,538,897.96		2,604,298.77
		3,194,830.17	5,944.87	5,042,527.83	6.20	1,847,697.66
EURO CURRENCY UNIT						
FINLAND						
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	25.6300 28.7697	118,443.71 140,378.90	0.00 0.00	133,814.23 150,206.47		15,370.52 9,827.57
NORWEGIAN KRONE						
NORWAY						
31,947.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	267.1000 30.3961	5,960,261.54 711,199.07	0.00 0.00	8,533,043.70 971,065.48		2,572,782.16 259,866.41
TOTAL EQUITY		7,021,232.54	6,307.87	10,365,457.00	12.74	3,344,224.46
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-4,096.41	0.00	-4,096.41		0.00
		-4,096.41	0.00	-4,096.41	-0.01	0.00
REBATE RECEIVABLE		4,536.40	0.00	4,536.40		0.00
		4,536.40	0.00	4,536.40	0.01	0.00

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,000.11	0.00	-5,000.11		0.00
		-5,000.11	0.00	-5,000.11	-0.01	0.00
FFX CONTRACTS RECEIVABLE		1,319.93	0.00	1,319.93		0.00
		1,319.93	0.00	1,319.93	0.00	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	860.46	0.00		0.00
		0.00	860.46	0.00	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-5,518.00	0.00	-5,518.00		0.00
		-5,518.00	0.00	-5,518.00	-0.01	0.00
MSC PAYABLE - CLASS C2		-50,164.66	0.00	-50,164.66		0.00
		-50,164.66	0.00	-50,164.66	-0.06	0.00
RECEIVABLE FOR INVESTMENTS SOLD		46,871.68	0.00	46,871.68		0.00
		46,871.68	0.00	46,871.68	0.06	0.00
SUBTOTAL U.S. DOLLAR		-12,051.17	860.46	-12,051.17		0.00
		-12,051.17	860.46	-12,051.17	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-12,051.17	860.46	-12,051.17		0.00
		-12,051.17	860.46	-12,051.17	-0.02	0.00
SWISS FRANC						
SWITZERLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	11,394.96	0.00		0.00
		0.00	11,767.39	0.00	0.00	0.00
SOUTH AFRICAN RAND						

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
SOUTH AFRICA							
	NON-BASE CURRENCY		9.35	0.00	9.35		0.00
			0.63	0.00	0.67	0.00	0.04
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.40	0.00	0.40		0.00
			0.52	0.00	0.53	0.00	0.01
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	41,120.08	0.00		0.00
			0.00	4,679.49	0.00	0.00	0.00
NEW ZEALAND DOLLAR							
NEW ZEALAND							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.03	0.00	0.03	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	7,688.81	0.00		0.00
			0.00	8,630.69	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		1,730.66	0.00	1,730.66		0.00
		1,334.59	0.00	1,334.61	0.00	0.02
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,725.74	0.00	-1,725.74		0.00
		-1,319.93	0.00	-1,330.82	0.00	-10.89
DIVIDENDS RECEIVABLE RECLAIM		0.00	28,142.16	0.00		0.00
		0.00	21,702.14	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR		4.92	28,142.16	4.92		0.00
		14.66	21,702.14	3.79	0.00	-10.87
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		4.92	28,142.16	4.92		0.00
		14.66	21,702.14	3.79	0.00	-10.87
TOTAL CASH & CASH EQUIVALENTS		-12,035.33	47,640.17	-12,046.15	-0.02	-10.82
TOTAL ASSETS - BASE:		51,601,896.98	133,635.06	81,263,826.70	99.97	29,661,929.72
NET ASSETS - BASE:				81,397,461.76		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
70,397.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	70,397.84	70,397.84	4	57.24
		70,397.84	70,397.84	4	57.24
MUTUAL FUNDS - FIXED INCOME					
5,845	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	351,226.05	350,738.31	20	0.00
2,066	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	228,210.36	228,073.29	13	0.00
6,961	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	351,043.23	350,112.88	20	765.36
3,456	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	351,095.04	350,229.46	20	656.64
5,451	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	439,405.11	429,110.90	24	0.00
		1,720,979.79	1,708,264.84	96	1,422.00
COMMON TRUST FUNDS - FIXED INCOME					
5,835.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,835.05	5,835.05	0	0.00
		5,835.05	5,835.05	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
246,737.5	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	246,737.50	246,737.50	4	276.95
		246,737.50	246,737.50	4	276.95
MUTUAL FUNDS - FIXED INCOME					
4,610	CUSIP # 46138G870 INVESCO VARIABLE RATE PREFERRED ETF	119,076.30	115,595.62	2	0.00
1,060	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	119,112.20	120,521.13	2	0.00
5,956	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	504,056.28	502,099.15	8	0.00
1,121	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	128,421.76	122,316.02	2	0.00
1,363	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	119,862.22	116,133.46	2	0.00
3,849	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	415,922.94	406,440.97	7	0.00
10,187	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,125,256.02	1,125,654.89	18	0.00
3,434	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	129,084.06	126,720.91	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,271	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	476,882.53	477,548.12	8	0.00
23,481	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,184,146.83	1,183,020.59	19	2,581.74
1,280	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	127,654.40	128,204.15	2	512.00
2,210	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	122,655.00	116,926.22	2	0.00
3,710	CUSIP # 92189H409 VANECK VECTORS HIGH YIELD MUNI ETF	237,625.50	235,100.64	4	816.94
12,887	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,038,821.07	1,021,366.57	17	0.00
		5,848,577.11	5,797,648.44	96	3,910.68
COMMON TRUST FUNDS - FIXED INCOME					
3,935.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,935.60	3,935.60	0	0.00
		3,935.60	3,935.60	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
631,436.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	631,436.42	631,436.42	4	662.10
		631,436.42	631,436.42	4	662.10
MUTUAL FUNDS - FIXED INCOME					
14,161	CUSIP # 46138G870 INVESCO VARIABLE RATE PREFERRED ETF	365,778.63	352,998.21	2	0.00
3,012	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	338,458.44	342,580.41	2	0.00
20,487	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,733,814.81	1,731,387.05	10	0.00
3,028	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	346,887.68	333,145.30	2	0.00
3,906	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	343,493.64	338,163.03	2	0.00
16,059	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,735,335.54	1,704,285.38	10	0.00
29,233	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	3,229,077.18	3,230,362.87	19	0.00
9,787	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	367,893.33	366,002.88	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,494	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,369,406.42	1,373,131.96	8	0.00
65,700	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,313,251.00	3,311,263.75	19	7,223.72
4,475	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	446,291.75	447,251.36	3	1,790.00
6,214	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	344,877.00	328,968.85	2	0.00
13,213	CUSIP # 92189H409 VANECK VECTORS HIGH YIELD MUNI ETF	846,292.65	842,451.46	5	2,909.50
24,245	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,954,389.45	1,930,002.47	11	0.00
		16,735,247.52	16,631,994.98	96	11,923.22
COMMON TRUST FUNDS - FIXED INCOME					
52,583.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,583.60	52,583.60	0	0.00
		52,583.60	52,583.60	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
700.21	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	700.21	700.21	0	0.00
		700.21	700.21	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,334	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	235,057.14	230,321.84	55	0.00
		235,057.14	230,321.84	55	0.00
COMMON TRUST FUNDS - FIXED INCOME					
156,445.73	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	156,445.73	156,445.73	37	0.00
10,161.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,161.78	10,161.78	2	0.00
		166,607.51	166,607.51	39	0.00
COMMON TRUST FUNDS - EQUITY					
676.829	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,537.59	7,818.94	2	0.00
469.489	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	12,740.80	11,680.22	3	0.00
		21,278.39	19,499.16	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
285.29	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	285.29	285.29	0	0.00
		285.29	285.29	0	0.00
MUTUAL FUNDS - FIXED INCOME					
204	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	8,487.42	7,027.04	2	0.00
404	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	40,686.84	40,173.27	11	0.00
908	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	28,025.42	29,180.98	8	0.00
2,028.87	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	41,145.48	41,169.34	12	0.00
		118,345.16	117,550.63	33	0.00
MUTUAL FUNDS - EQUITY					
218.546	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	28,756.28	28,576.20	8	0.00
		28,756.28	28,576.20	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
27,120.42	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	27,120.42	27,120.42	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,974.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,974.19	4,974.19	1	0.00
		32,094.61	32,094.61	9	0.00
COMMON TRUST FUNDS - EQUITY					
3,380.662	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	19,781.27	19,091.95	6	0.00
4,945.37	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	62,381.39	57,130.40	18	0.00
3,452.583	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	93,694.82	85,895.43	26	0.00
		175,857.48	162,117.78	49	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
279.77	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	279.77	279.77	0	0.00
		279.77	279.77	0	0.00
MUTUAL FUNDS - FIXED INCOME					
391	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	16,267.56	14,204.78	3	0.00
1,431	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	44,167.82	44,568.18	8	0.00
3,212.415	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	65,147.78	65,186.72	12	0.00
		125,583.16	123,959.68	24	0.00
MUTUAL FUNDS - EQUITY					
408.947	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	53,809.25	53,334.27	10	0.00
		53,809.25	53,334.27	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					
11,128.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,128.58	11,128.58	2	0.00
		11,128.58	11,128.58	2	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,487.41	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	37,959.78	36,359.75	7	0.00
9,525.331	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	120,153.48	110,047.54	23	0.00
6,607.928	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	179,323.31	164,387.55	34	0.00
		337,436.57	310,794.84	64	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
56.84	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	56.84	56.84	0	0.00
		56.84	56.84	0	0.00
MUTUAL FUNDS - FIXED INCOME					
12	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	499.26	446.46	4	0.00
28	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	864.22	872.71	6	0.00
54.217	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,099.52	1,101.90	8	0.00
		2,463.00	2,421.07	18	0.00
MUTUAL FUNDS - EQUITY					
11.268	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,482.64	1,474.26	11	0.00
		1,482.64	1,474.26	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
801.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	801.64	801.64	6	0.00
		801.64	801.64	6	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
182.031	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,065.12	1,013.96	8	0.00
244.297	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	3,081.59	2,835.83	22	0.00
183.715	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	4,985.58	4,554.25	36	0.00
		9,132.29	8,404.04	66	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 01/02/2020
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 01/02/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
410.36	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	410.36	410.36	0	0.00
		410.36	410.36	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,291	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	130,016.61	127,990.33	43	0.00
		130,016.61	127,990.33	43	0.00
COMMON TRUST FUNDS - FIXED INCOME					
129,882.14	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	129,882.14	129,882.14	43	0.00
26,791.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,791.97	26,791.97	9	0.00
		156,674.11	156,674.11	52	0.00
COMMON TRUST FUNDS - EQUITY					
455.238	CUSIP # 09257F594 BLACKROCK MSC ACWI EX-US INDEX FUND M	5,742.42	5,259.70	2	0.00
309.071	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	8,387.45	7,689.26	3	0.00
		14,129.87	12,948.96	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,218,149.6	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,218,149.60	4,218,149.60	4	5,240.08
		4,218,149.60	4,218,149.60	4	5,240.08
COMMON STOCK					
38,692	CUSIP # 031100100 AMETEK INC	3,859,140.08	2,918,206.69	4	0.00
34,238	CUSIP # 032095101 AMPHENOL CORP CL A	3,705,578.74	3,062,183.36	3	8,623.50
51,124	CUSIP # 05605H100 BWX TECHNOLOGIES INC	3,173,777.92	3,034,106.48	3	0.00
4,664	CUSIP # 09073M104 BIO-TECHNE CORP	1,023,794.64	746,806.47	1	0.00
16,887	CUSIP # 12503M108 CBOE HOLDINGS INC	2,026,440.00	1,720,278.21	2	0.00
38,844	CUSIP # 127055101 CABOT CORPORATION	1,845,866.88	2,274,037.35	2	0.00
41,723	CUSIP # 148806102 CATALENT INC	2,349,004.90	1,654,315.49	2	0.00
15,438	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	2,358,308.88	1,883,849.32	2	0.00
51,464	CUSIP # 184496107 CLEAN HARBORS INC	4,413,038.00	2,978,706.74	4	0.00
24,052	CUSIP # 217204106 COPART INC	2,187,288.88	1,431,522.98	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,424	CUSIP # 256746108 DOLLAR TREE INC	2,579,227.20	2,480,501.99	2	0.00
128,584	CUSIP # 29362U104 ENTEGRIS INC	6,440,772.56	4,586,272.03	6	0.00
45,507	CUSIP # 302491303 FMC CORPORATION	4,542,508.74	3,398,889.50	4	20,093.48
34,836	CUSIP # 384109104 GRACO INC	1,811,472.00	1,633,751.11	2	0.00
144,788	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	2,567,091.24	2,473,801.51	2	0.00
25,750	CUSIP # 422806208 HEICO CORP CL A	2,305,397.50	1,848,015.95	2	0.00
29,739	CUSIP # 428291108 HEXCEL CORP	2,180,166.09	2,060,452.32	2	0.00
78,598	CUSIP # 449253103 IAA INC	3,698,821.88	2,171,102.54	3	0.00
9,777	CUSIP # 45167R104 IDEX CORP	1,681,644.00	1,405,206.91	2	0.00
28,157	CUSIP # 457187102 INGREDION INC	2,617,193.15	2,817,556.04	2	17,801.28
197,230	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,297,641.70	5,841,703.91	4	37,605.37
20,499	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,103,812.37	1,333,066.84	2	0.00
79,577	CUSIP # 501889208 LKQ CORP	2,840,898.90	2,561,247.04	3	0.00
63,929	CUSIP # 53814L108 LIVENT CORP	546,592.95	676,928.68	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,024	CUSIP # 570535104 MARKEL CORP	1,170,606.08	1,163,889.46	1	0.00
13,982	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,843,666.52	1,409,624.73	2	0.00
20,926	CUSIP # 743606105 PROSPERITY BANCSHARES INC	1,504,370.14	1,667,691.83	1	9,698.18
35,786	CUSIP # 806407102 HENRY SCHEIN INC	2,387,641.92	2,465,065.53	2	0.00
39,605	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	1,531,129.30	2,089,888.97	1	0.00
26,525	CUSIP # 871607107 SYNOPSIS INC	3,692,280.00	2,578,382.06	3	0.00
58,464	CUSIP # 872307103 TCF FINANCIAL CORP	2,736,115.20	2,864,132.49	3	0.00
21,281	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	1,057,665.70	1,136,236.54	1	0.00
73,464	CUSIP # 902681105 UGI CORPORATION	3,317,634.24	3,722,663.15	3	24,053.90
40,865	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	2,329,305.00	2,229,566.25	2	0.00
35,041	CUSIP # 980745103 WOODWARD INC	4,150,256.04	2,871,008.05	4	0.00
		92,876,149.34	81,190,658.52	86	117,875.71
	FOREIGN STOCK				
54,489	CUSIP # 94106B101 WASTE CONNECTIONS INC	4,947,056.31	4,248,456.31	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,468	CUSIP # G4388N106 HELEN OF TROY	2,960,781.72	1,967,838.60	3	0.00
14,346	CUSIP # G8473T100 STERIS PLC	2,186,617.32	1,649,234.03	2	0.00
		10,094,455.35	7,865,528.94	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
113,880.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,880.99	113,880.99	0	0.00
		113,880.99	113,880.99	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22,909.89	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	22,909.89	22,909.89	0	13.59
7,165,652.01	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	7,165,652.01	7,165,652.01	39	10,962.99
		7,188,561.90	7,188,561.90	39	10,976.58
COMMERCIAL PAPER/REPO AGREEMENTS					
1,000,000	CUSIP # 30229AB32 EXXON MOBIL CORP A1/P1 02/03/2020	996,290.56	996,290.56	5	2,189.91
1,000,000	CUSIP # 64105RC99 NESTLE FINANCE INTL LTD A1/P1 03/09/2020	994,659.72	994,659.72	5	2,217.57
1,000,000	CUSIP # 9113A2A22 UNITED PARCEL SERVICE INC A1/P1 01/02/2020	995,870.56	995,870.56	5	4,059.83
		2,986,820.84	2,986,820.84	16	8,467.31
GUARANTEED CONTRACTS					
3,741,525.18	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,741,525.18	3,741,525.18	20	6,949.23
		3,741,525.18	3,741,525.18	20	6,949.23
COMMON TRUST FUNDS - FIXED INCOME					
3,226,729.05	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,226,729.05	3,226,729.05	18	6,279.02



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
105.95	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	105.95	105.95	0	3.30
		105.95	105.95	0	3.30
COMMON STOCK					
12,589	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	310,670.08	290,742.83	3	0.00
		310,670.08	290,742.83	3	0.00
MUTUAL FUNDS - FIXED INCOME					
	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	0.00	0.00	0	3,714.01
24,509	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	611,744.64	619,099.69	5	0.00
31,676	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,595,836.88	1,586,969.49	14	0.00
24,272	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,465,792.48	2,469,920.28	21	4,611.68
36,436	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,697,188.88	1,687,692.89	14	0.00
12,705	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,057,945.35	946,629.07	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,428,508.23	7,310,311.42	63	8,325.69
	MUTUAL FUNDS - EQUITY				
30,662	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	927,525.50	913,074.94	8	0.00
30,982	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,379,727.42	1,846,332.02	20	0.00
7,800	CUSIP # 808524508 SCHWAB US MID CAP ETF	469,170.00	469,952.50	4	0.00
		3,776,422.92	3,229,359.46	32	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
257,189.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	257,189.70	257,189.70	2	0.00
		257,189.70	257,189.70	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,724.75	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	10,724.75	10,724.75	0	13.73
		10,724.75	10,724.75	0	13.73
COMMON STOCK					
12,748	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	314,593.87	294,414.74	2	0.00
		314,593.87	294,414.74	2	0.00
MUTUAL FUNDS - FIXED INCOME					
	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	0.00	0.00	0	4,248.40
23,006	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	574,229.76	581,133.78	4	0.00
24,992	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,259,096.96	1,252,100.97	8	0.00
15,400	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	801,262.00	800,791.72	5	4,377.47
22,001	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,235,081.59	2,238,823.39	14	4,180.19
38,403	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,788,811.74	1,779,262.53	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,034	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,085,341.18	971,142.11	7	0.00
		7,743,823.23	7,623,254.50	50	12,806.06
MUTUAL FUNDS - EQUITY					
43,161	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,305,620.25	1,266,286.53	8	0.00
52,950	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	4,067,089.50	3,155,486.40	26	0.00
12,800	CUSIP # 808524508 SCHWAB US MID CAP ETF	769,920.00	771,202.50	5	0.00
6,100	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	461,404.00	462,504.50	3	0.00
		6,604,033.75	5,655,479.93	43	0.00
COMMON TRUST FUNDS - FIXED INCOME					
759,826.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	759,826.02	759,826.02	5	0.00
		759,826.02	759,826.02	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
100.15	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	100.15	100.15	0	0.00
		100.15	100.15	0	0.00
COMMON STOCK					
19,788	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	488,326.29	457,002.26	5	0.00
		488,326.29	457,002.26	5	0.00
MUTUAL FUNDS - FIXED INCOME					
	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	0.00	0.00	0	4,203.23
5,300	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	275,759.00	275,598.79	3	1,506.53
8,417	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	855,083.03	856,514.95	9	1,599.23
21,300	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	992,154.00	990,138.33	11	0.00
7,588	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	631,852.76	565,370.58	7	0.00
		2,754,848.79	2,687,622.65	31	7,308.99
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,565	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,075,841.25	1,035,890.85	12	0.00
38,199	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,934,065.19	2,292,154.05	33	0.00
8,950	CUSIP # 808524508 SCHWAB US MID CAP ETF	538,342.50	539,240.00	6	0.00
10,207	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	772,057.48	677,065.01	9	0.00
		5,320,306.42	4,544,349.91	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
436,793.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	436,793.70	436,793.70	5	0.00
		436,793.70	436,793.70	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,167.41	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	5,167.41	5,167.41	0	15.64
		5,167.41	5,167.41	0	15.64
COMMON STOCK					
12,733	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	314,223.70	294,068.32	4	0.00
		314,223.70	294,068.32	4	0.00
MUTUAL FUNDS - FIXED INCOME					
	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	0.00	0.00	0	1,803.11
2,705	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	136,277.90	135,522.12	2	0.00
19,530	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	909,707.40	904,591.79	13	0.00
4,836	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	402,693.72	360,323.89	6	0.00
		1,448,679.02	1,400,437.80	20	1,803.11
MUTUAL FUNDS - EQUITY					
33,519	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,013,949.75	980,989.95	14	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,135	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,084,239.35	1,649,457.06	29	0.00
17,445	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,049,316.75	867,257.23	15	0.00
6,570	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	496,954.80	498,139.90	7	0.00
16,255	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	444,899.35	441,418.47	6	0.00
		5,089,360.00	4,437,262.61	72	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
255,803.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	255,803.09	255,803.09	4	0.00
		255,803.09	255,803.09	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
29,835.3	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	29,835.30	29,835.30	1	1.56
		29,835.30	29,835.30	1	1.56
MUTUAL FUNDS - FIXED INCOME					
	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	0.00	0.00	0	1,001.01
12,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	619,825.14	616,381.78	27	0.00
5,121	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	520,242.39	521,115.47	23	972.99
7,454	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	347,207.32	345,766.80	15	0.00
2,423	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	201,763.21	180,535.87	9	0.00
		1,689,038.06	1,663,799.92	74	1,974.00
MUTUAL FUNDS - EQUITY					
3,700	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	111,925.00	112,325.62	5	0.00
5,044	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	387,429.64	300,590.62	17	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2019 through 12/31/2019
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
760	CUSIP # 808524508 SCHWAB US MID CAP ETF	45,714.00	45,792.50	2	0.00
		545,068.64	458,708.74	24	0.00
COMMON TRUST FUNDS - FIXED INCOME					
10,758.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,758.14	10,758.14	0	0.00
		10,758.14	10,758.14	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,656.64	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	16,656.64	16,656.64	3	18.70
		16,656.64	16,656.64	3	18.70
FOREIGN STOCK					
46	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	9,756.60	7,151.52	2	0.00
81	CUSIP # 045055100 ASSTEAD GROUP PLC UNSPONSORED ADR	10,449.00	8,256.83	2	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	5,347.55	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	3,930.15	4,054.89	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	6,531.80	5,801.14	1	0.00
75	CUSIP # 063671101 BANK OF MONTREAL	5,812.50	5,641.43	1	0.00
123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	5,222.58	5,247.92	1	82.35
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	10,000.20	10,384.74	2	0.00
201	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	8,106.33	6,195.22	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	5,879.25	5,570.50	1	0.00
126	CUSIP # 14365C103 CARNIVAL PLC ADR	6,068.16	7,085.22	1	0.00
165	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	2,638.35	3,134.67	1	0.00
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	3,607.50	3,051.39	1	0.00
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	8,873.40	8,200.42	2	0.00
433	CUSIP # 23636T100 DANONE-SPONS ADR	7,140.17	6,445.13	1	0.00
248	CUSIP # 26874R108 ENI SPA (ADR)	7,678.08	8,699.76	2	0.00
158	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	7,599.80	6,877.74	2	0.00
274	CUSIP # 398438408 GRIFOLS SA ADR	6,381.46	5,762.00	1	0.00
132	CUSIP # 40415F101 HDFC BANK LTD ADR	8,364.84	5,873.28	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	4,747.20	4,319.35	1	0.00
425	CUSIP # 456837103 ING GROEP NV ADR	5,121.25	5,444.25	1	0.00
654	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	5,984.10	6,009.94	1	7.34

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75	CUSIP # 46591M109 JOYY INC.	3,959.25	4,891.82	1	0.00
180	CUSIP # 500458401 KOMATSU LTD SPONS ADR	4,327.20	4,918.19	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	5,496.90	5,276.69	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	8,021.22	5,258.02	2	5.66
130	CUSIP # 559222401 MAGNA INTERNATIONAL INC	7,129.20	6,498.57	1	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	7,009.30	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	3,697.83	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	8,262.10	6,516.21	2	0.00
201	CUSIP # 60879B107 MOMO INC SPONSORED ADR	6,733.50	6,880.08	1	0.00
25	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	7,666.00	5,919.34	2	0.00
63	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	7,638.75	3,863.47	2	0.00
145	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	7,322.50	5,241.17	1	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	7,590.31	7,422.75	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	13,227.14	10,184.40	3	0.00
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	7,806.40	7,494.54	2	0.00
665	CUSIP # 76026T205 REPSOL S.A. ADS	10,427.20	11,772.16	2	247.27
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	9,497.60	8,097.44	2	0.00
154	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	9,082.92	9,750.96	2	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	8,364.00	5,996.52	2	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	6,406.60	6,303.49	1	0.00
495	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	3,667.95	3,880.31	1	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	7,291.20	6,051.87	1	0.00
206	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	11,968.60	8,211.02	2	66.72
220	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	9,024.40	7,748.06	2	0.00
141	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	7,702.83	4,756.30	2	0.00
185	CUSIP # 89151E109 TOTAL SA SPON ADR	10,230.50	10,797.16	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	4,757.64	4,307.93	1	0.00
533	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	7,552.61	5,013.37	2	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	5,225.85	3,946.93	1	0.00
365	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	8,522.75	5,983.04	2	0.00
41	CUSIP # G0177J108 ALLERGAN PLC	7,837.97	6,664.08	2	0.00
103	CUSIP # G02602103 AMDOCS LTD	7,435.57	6,619.67	2	29.36
29	CUSIP # G0408V102 AON PLC	6,040.41	4,529.51	1	0.00
30	CUSIP # G4705A100 ICON PLC	5,166.90	4,189.69	1	0.00
141	CUSIP # G47567105 IHS MARKIT LTD	10,624.35	7,478.33	2	0.00
160	CUSIP # G54050102 LAZARD LTD CL A	6,393.60	6,496.00	1	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	8,849.10	7,141.20	2	42.12
110	CUSIP # G6095L109 APTIV PLC	10,446.70	8,413.77	2	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	7,056.97	6,253.86	1	0.00
304	CUSIP # H42097107 UBS GROUP AG	3,824.32	4,314.37	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
155	CUSIP # N00985106 AERCAP HOLDINGS NV	9,527.85	7,956.00	2	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	6,141.20	5,986.15	1	0.00
75	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	9,544.50	7,140.39	2	28.13
172	CUSIP # N97284108 YANDEX NV A	7,480.28	5,228.63	2	0.00
		477,220.24	414,665.75	97	508.95

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
EQUITY						
U.S. DOLLAR						
UNITED STATES						
38,042.241 BANK OF NEW YORK MELLON EMPLOY	151.4300	5,418,772.94	0.00	5,760,736.55		341,963.61
06427F819 BK OF NY MELLON/AGGREGATE BD	151.4300	5,418,772.94	0.00	5,760,736.55	25.11	341,963.61
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
1,009,424.999 ULLICO SEPARATE ACCOUNT J	15.8874	15,387,795.18	0.00	16,037,184.15		649,388.97
99VVBW47	15.8874	15,387,795.18	0.00	16,037,184.15	69.91	649,388.97
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,169,038.330 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,169,038.33	1,465.38	1,169,038.33		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,169,038.33	1,465.38	1,169,038.33	5.10	0.00
PAYABLE FOR TRUSTEE FEES		-1,556.70	0.00	-1,556.70		0.00
		-1,556.70	0.00	-1,556.70	-0.01	0.00
MSC PAYABLE - CLASS C2		-8,834.04	0.00	-8,834.04		0.00
		-8,834.04	0.00	-8,834.04	-0.04	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-18,002.97	0.00	-18,002.97		0.00
		-18,002.97	0.00	-18,002.97	-0.08	0.00

Asset and Accrual Detail - By Asset type

12/31/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
REBATE RECEIVABLE		7,576.40	0.00	7,576.40		0.00
		7,576.40	0.00	7,576.40	0.03	0.00
PAYABLE FOR CUSTODIAN FEES		-6,404.91	0.00	-6,404.91		0.00
		-6,404.91	0.00	-6,404.91	-0.03	0.00
SUBTOTAL U.S. DOLLAR		<u>1,141,816.11</u>	<u>1,465.38</u>	<u>1,141,816.11</u>		<u>0.00</u>
		<u>1,141,816.11</u>	<u>1,465.38</u>	<u>1,141,816.11</u>	<u>4.97</u>	<u>0.00</u>
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		<u>1,141,816.11</u>	<u>1,465.38</u>	<u>1,141,816.11</u>		<u>0.00</u>
		<u>1,141,816.11</u>	<u>1,465.38</u>	<u>1,141,816.11</u>	<u>4.97</u>	<u>0.00</u>
TOTAL CASH & CASH EQUIVALENTS		<u>1,141,816.11</u>	<u>1,465.38</u>	<u>1,141,816.11</u>	<u>4.97</u>	<u>0.00</u>
TOTAL ASSETS - BASE:		<u><u>21,948,384.23</u></u>	<u><u>1,465.38</u></u>	<u><u>22,939,736.81</u></u>	<u><u>99.99</u></u>	<u><u>991,352.58</u></u>
NET ASSETS - BASE:				<u><u>22,941,202.19</u></u>		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10.32	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	10.32	10.32	0	0.00
		10.32	10.32	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,012	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	502,904.08	461,679.42	11	0.00
5,806	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	506,399.32	484,862.41	11	0.00
12,003	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	967,561.83	950,865.34	21	0.00
19,319	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,093,069.02	1,059,993.61	24	0.00
10,763	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	572,268.71	562,422.17	12	0.00
		3,642,202.96	3,519,822.95	78	0.00
MUTUAL FUNDS - EQUITY					
6,372	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	280,750.32	268,347.77	6	0.00
1,889	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	84,003.83	83,854.98	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,305	CUSIP # 922908736 VANGUARD GROWTH ETF	237,731.85	177,711.96	5	0.00
2,024	CUSIP # 922908744 VANGUARD VALUE ETF	242,576.40	204,807.68	5	0.00
423	CUSIP # 922908751 VANGUARD SMALL CAP ETF	70,065.72	58,617.08	2	0.00
		915,128.12	793,339.47	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
146.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	146.41	146.41	0	0.00
		146.41	146.41	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21.88	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	21.88	21.88	0	3.15
		21.88	21.88	0	3.15
MUTUAL FUNDS - FIXED INCOME					
10,742	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,077,852.28	993,200.41	8	0.00
12,385	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,080,219.70	1,042,623.89	8	0.00
25,808	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,080,382.88	2,050,744.44	16	0.00
41,479	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,346,881.82	2,280,500.72	18	0.00
23,330	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,240,456.10	1,222,048.17	9	0.00
		7,825,792.78	7,589,117.63	59	0.00
MUTUAL FUNDS - EQUITY					
36,836	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,622,994.16	1,476,855.71	12	0.00
10,826	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	481,432.22	434,305.52	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,484	CUSIP # 922908736 VANGUARD GROWTH ETF	1,363,360.28	999,461.92	10	0.00
11,604	CUSIP # 922908744 VANGUARD VALUE ETF	1,390,739.40	1,156,457.76	10	0.00
2,341	CUSIP # 922908751 VANGUARD SMALL CAP ETF	387,763.24	292,000.79	3	0.00
		5,246,289.30	4,359,081.70	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
453.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	453.05	453.05	0	0.00
		453.05	453.05	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
145.78	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	145.78	145.78	0	2.74
		145.78	145.78	0	2.74
MUTUAL FUNDS - FIXED INCOME					
26,557	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,664,729.38	2,448,262.93	5	0.00
30,730	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,680,270.60	2,597,439.48	5	0.00
64,131	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,169,599.91	5,129,203.63	10	0.00
103,241	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,841,375.78	5,535,038.30	12	0.00
57,946	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,080,988.82	3,062,920.54	6	0.00
		19,436,964.49	18,772,864.88	39	0.00
MUTUAL FUNDS - EQUITY					
204,072	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,991,412.32	7,301,960.87	18	0.00
60,158	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,675,226.26	2,175,066.95	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,455	CUSIP # 922908736 VANGUARD GROWTH ETF	7,551,857.35	4,372,587.05	15	0.00
64,855	CUSIP # 922908744 VANGUARD VALUE ETF	7,772,871.75	5,758,562.26	16	0.00
12,825	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,124,333.00	1,485,303.23	4	0.00
		29,115,700.68	21,093,480.36	59	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,125,601.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,125,601.92	1,125,601.92	2	0.00
		1,125,601.92	1,125,601.92	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11.34	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	11.34	11.34	0	0.00
		11.34	11.34	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,163	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	718,735.42	661,147.86	4	0.00
8,257	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	720,175.54	688,634.29	4	0.00
17,261	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,391,409.21	1,370,684.09	8	0.00
28,067	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,588,030.86	1,529,059.71	9	0.00
15,290	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	812,969.30	801,001.49	5	0.00
		5,231,320.33	5,050,527.44	29	0.00
MUTUAL FUNDS - EQUITY					
86,002	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,789,248.12	3,401,700.89	21	0.00
25,656	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,140,922.32	1,043,195.67	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,975	CUSIP # 922908736 VANGUARD GROWTH ETF	3,274,505.75	2,096,406.33	18	0.00
27,325	CUSIP # 922908744 VANGUARD VALUE ETF	3,274,901.25	2,513,978.72	18	0.00
5,800	CUSIP # 922908751 VANGUARD SMALL CAP ETF	960,712.00	732,210.90	5	0.00
		12,440,289.44	9,787,492.51	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
345,110.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	345,110.77	345,110.77	2	0.00
		345,110.77	345,110.77	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	20.05	20.05	0	6.66
		20.05	20.05	0	6.66
MUTUAL FUNDS - FIXED INCOME					
8,015	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	804,225.10	744,831.74	3	0.00
8,911	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	777,217.42	753,670.53	3	0.00
18,950	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,527,559.50	1,507,814.82	5	0.00
31,408	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,777,064.64	1,715,444.86	6	0.00
16,340	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	868,797.80	859,561.85	3	0.00
		5,754,864.46	5,581,323.80	19	0.00
MUTUAL FUNDS - EQUITY					
164,923	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,266,507.38	6,127,745.27	24	0.00
48,474	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,155,638.78	1,860,746.23	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,628	CUSIP # 922908736 VANGUARD GROWTH ETF	6,126,012.76	3,657,391.01	20	0.00
52,564	CUSIP # 922908744 VANGUARD VALUE ETF	6,299,795.40	4,646,643.35	21	0.00
10,457	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,732,097.48	1,239,504.39	6	0.00
		23,580,051.80	17,532,030.25	79	0.00
COMMON TRUST FUNDS - FIXED INCOME					
402,320.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	402,320.22	402,320.22	1	0.00
		402,320.22	402,320.22	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
15.86	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	15.86	15.86	0	0.00
		15.86	15.86	0	0.00
MUTUAL FUNDS - EQUITY					
70,111	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,089,090.66	2,680,232.26	30	0.00
20,646	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	918,127.62	788,406.33	9	0.00
14,229	CUSIP # 922908736 VANGUARD GROWTH ETF	2,592,096.93	1,599,806.70	25	0.00
22,209	CUSIP # 922908744 VANGUARD VALUE ETF	2,661,748.65	1,932,635.82	26	0.00
4,425	CUSIP # 922908751 VANGUARD SMALL CAP ETF	732,957.00	527,287.31	7	0.00
		9,994,020.86	7,528,368.42	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
203,841.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	203,841.08	203,841.08	2	0.00
		203,841.08	203,841.08	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2019 through 12/31/2019
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22.6	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	22.60	22.60	0	0.00
		22.60	22.60	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,397	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	541,534.98	498,527.86	14	0.00
6,250	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	545,125.00	526,337.09	14	0.00
12,945	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,043,496.45	1,031,199.89	26	0.00
20,852	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,179,806.16	1,152,701.04	29	0.00
11,626	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	618,154.42	609,300.22	15	0.00
		3,928,117.01	3,818,066.10	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
130.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	130.95	130.95	0	0.00
		130.95	130.95	0	0.00



As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 59.871800

ARS	ARGENTINE PESO								
		1,309,733.600	Local	1.000000	1,309,733.60	1.000000	1,309,733.60	0.00	16.18
			Base	0.017105	22,402.60	0.016702	21,875.63	-526.97	0.00

ARGENTINE PESO Total

		1,309,733.600	Local		1,309,733.60		1,309,733.60	0.00	16.18
			Base		22,402.60		21,875.63	-526.97	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.425009

AUD	AUSTRALIAN DOLLAR								
		46,469.590	Local	1.000000	46,469.59	1.000000	46,469.59	0.00	91.17
			Base	0.687958	31,969.11	0.701750	32,610.03	640.92	0.00

AUSTRALIAN DOLLAR Total

		46,469.590	Local		46,469.59		46,469.59	0.00	91.17
			Base		31,969.11		32,610.03	640.92	0.00

BRAZILIAN REAL

Exchange Rate: 4.022700

BRL	BRAZILIAN REAL								
		1,062,638.730	Local	1.000000	1,062,638.73	1.000000	1,062,638.73	0.00	0.58
			Base	0.240609	255,680.06	0.248589	264,160.57	8,480.51	0.03

BRAZILIAN REAL Total

		1,062,638.730	Local		1,062,638.73		1,062,638.73	0.00	0.58
			Base		255,680.06		264,160.57	8,480.51	0.03

EURO CURRENCY

Exchange Rate: 0.891504

INTERNATIONAL

EUR	EURO CURRENCY								
		1,271,142.390	Local	1.000000	1,271,142.39	1.000000	1,271,142.39	0.00	56.25

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.108709	1,409,327.49	1.121700	1,425,840.37	16,512.88	0.15	
INTERNATIONAL Total		1,271,142.390		1,271,142.39		1,271,142.39	0.00	56.25	
		Local		1,271,142.39		1,271,142.39	0.00	56.25	
		Base		1,409,327.49		1,425,840.37	16,512.88	0.15	
EURO CURRENCY Total		1,271,142.390		1,271,142.39		1,271,142.39	0.00	56.25	
		Local		1,271,142.39		1,271,142.39	0.00	56.25	
		Base		1,409,327.49		1,425,840.37	16,512.88	0.15	
INDONESIAN RUPIAH							Exchange Rate:	13,882.500000	
IDR	INDONESIAN RUPIAH								
		933,098,166.000	Local	1.000000	933,098,166.00	1.000000	933,098,166.00	0.00	2.96
			Base	0.000071	66,298.81	0.000072	67,213.99	915.18	0.01
INDONESIAN RUPIAH Total		933,098,166.000	Local		933,098,166.00		933,098,166.00	0.00	2.96
			Base		66,298.81		67,213.99	915.18	0.01
JAPANESE YEN							Exchange Rate:	108.655000	
JPY	JAPANESE YEN								
		36,402,962.000	Local	1.000000	36,402,962.00	1.000000	36,402,962.00	0.00	7.38
			Base	0.008943	325,549.25	0.009203	335,032.55	9,483.30	0.04
JAPANESE YEN Total		36,402,962.000	Local		36,402,962.00		36,402,962.00	0.00	7.38
			Base		325,549.25		335,032.55	9,483.30	0.04
MEXICAN PESO							Exchange Rate:	18.907500	
MXN	MEXICAN PESO (NEW)								
		13,213,082.250	Local	1.000000	13,213,082.25	1.000000	13,213,082.25	0.00	2.74
			Base	0.052385	692,166.90	0.052889	698,827.57	6,660.67	0.07
MEXICAN PESO Total		13,213,082.250	Local		13,213,082.25		13,213,082.25	0.00	2.74

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		692,166.90		698,827.57	6,660.67	0.07	
POUND STERLING							Exchange Rate:	0.754945	
GBP	POUND STERLING								
		319,333.060	Local	1.000000	319,333.06	1.000000	319,333.06	0.00	84.98
			Base	1.295987	413,851.55	1.324600	422,988.51	9,136.96	0.05
POUND STERLING Total									
		319,333.060	Local		319,333.06		319,333.06	0.00	84.98
			Base		413,851.55		422,988.51	9,136.96	0.05
RUSSIAN RUBLE							Exchange Rate:	62.066250	
RUB	RUSSIAN RUBLE								
		34,573,723.060	Local	1.000000	34,573,723.06	1.000000	34,573,723.06	0.00	6.09
			Base	0.015635	540,567.02	0.016112	557,045.46	16,478.44	0.06
RUSSIAN RUBLE Total									
		34,573,723.060	Local		34,573,723.06		34,573,723.06	0.00	6.09
			Base		540,567.02		557,045.46	16,478.44	0.06
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		2,575,473.590	Local	1.000000	2,575,473.59	1.000000	2,575,473.59	0.00	0.31
			Base	1.000000	2,575,473.59	1.000000	2,575,473.59	0.00	0.28
US DOLLAR Total									
		2,575,473.590	Local		2,575,473.59		2,575,473.59	0.00	0.31
			Base		2,575,473.59		2,575,473.59	0.00	0.28
CASH Total									
		1,023,872,724.270	Base		6,333,286.38		6,401,068.27	67,781.89	0.69

CASH EQUIVALENT

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				1.548220	31 Dec 2030			
		8,917,917.330	Local	100.000000	8,917,917.33	100.000000	8,917,917.33	0.00	1.06
			Base	100.000000	8,917,917.33	100.000000	8,917,917.33	0.00	0.95
80285PA77	SANTANDER UK PLC				0.010000	07 Jan 2020			
		1,790,000.000	Local	99.965666	1,789,385.43	99.966556	1,789,401.35	15.92	0.21
			Base	99.965666	1,789,385.43	99.966556	1,789,401.35	15.92	0.19
US DOLLAR Total		10,707,917.330	Local		10,707,302.76		10,707,318.68	15.92	1.27
			Base		10,707,302.76		10,707,318.68	15.92	1.15
CASH EQUIVALENT Total		10,707,917.330	Base		10,707,302.76		10,707,318.68	15.92	1.15

EQUITY

POUND STERLING

Exchange Rate: 0.754945

976XXL907	SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL GBP								
		2.680	Local	1.000000	2.68	1.000000	2.68	0.00	0.00
			Base	1.324627	3.55	1.324600	3.55	0.00	0.00
POUND STERLING Total		2.680	Local		2.68		2.68	0.00	0.00
			Base		3.55		3.55	0.00	0.00
EQUITY Total		2.680	Base		3.55		3.55	0.00	0.00

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 59.871800

ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	9,830,000.000	Local		104.553286	10,277,588.05	43.000000	4,226,900.00	-6,050,688.05	52.21
		Base		6.883562	676,654.10	0.718201	70,599.18	-606,054.92	0.01
ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR					56.643280	21 Jun 2020		
	3,820,000.000	Local		69.380974	2,650,353.22	67.000000	2,559,400.00	-90,953.22	31.61
		Base		2.054160	78,468.92	1.119058	42,748.00	-35,720.92	0.00
ARGENTINE PESO Total									
	13,650,000.000	Local			12,927,941.27		6,786,300.00	-6,141,641.27	83.82
		Base			755,123.02		113,347.18	-641,775.84	0.01
BRAZILIAN REAL									
								Exchange Rate:	4.022700
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.000000	01 Jan 2021		
	12,285,000.000	Local		99.151349	12,180,743.17	105.119042	12,913,874.31	733,131.14	6.99
		Base		30.212397	3,711,592.96	26.131464	3,210,250.41	-501,342.55	0.34
ACIO1RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
	7,023,000.000	Local		95.921202	6,736,546.02	111.129967	7,804,657.58	1,068,111.56	4.22
		Base		28.545911	2,004,779.36	27.625716	1,940,154.02	-64,625.34	0.21
ACIOK3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
	664,000.000	Local		98.827390	656,213.87	117.575383	780,700.54	124,486.67	0.42
		Base		29.781056	197,746.21	29.227977	194,073.77	-3,672.44	0.02
BRAZILIAN REAL Total									
	19,972,000.000	Local			19,573,503.06		21,499,232.43	1,925,729.37	11.64
		Base			5,914,118.53		5,344,478.20	-569,640.33	0.57
INDONESIAN RUPIAH									
								Exchange Rate:	13,882.500000
ACIO0W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7					7.000000	15 May 2027		
	26,194,000,000.000	Local		99.653914	26,103,346,105.59	99.607790	26,091,264,512.60	-12,081,592.99	82.89
		Base		0.007091	1,857,358.29	0.007175	1,879,435.59	22,077.30	0.20
ACI1D2T45	INDONESIA GOVERNMENT SR UNSECURED 06/35 7.5					7.500000	15 Jun 2035		
	4,450,000,000.000	Local		98.380094	4,377,914,203.60	100.039571	4,451,760,909.50	73,846,705.90	14.14
		Base		0.006959	309,667.04	0.007206	320,674.30	11,007.26	0.03

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INDONESIAN RUPIAH Total								
	30,644,000,000.000	Local		30,481,260,309.19		30,543,025,422.10	61,765,112.91	97.04
		Base		2,167,025.33		2,200,109.89	33,084.56	0.24
							Exchange Rate:	18.907500
MEXICAN PESO								
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	94,566,300.000	Local	108.211888	102,331,978.29	106.049000	100,286,615.49	-2,045,362.80	20.78
		Base	6.490162	6,137,506.12	5.608832	5,304,065.34	-833,440.78	0.57
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	105,890,000.000	Local	101.164892	107,123,504.27	109.509000	115,959,080.10	8,835,575.83	24.03
		Base	5.210435	5,517,329.20	5.791829	6,132,967.35	615,638.15	0.66
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	19,760,000.000	Local	109.029527	21,544,234.63	111.141890	21,961,637.46	417,402.83	4.55
		Base	5.591941	1,104,967.56	5.878191	1,161,530.48	56,562.92	0.12
MEXICAN PESO Total								
	220,216,300.000	Local		230,999,717.19		238,207,333.05	7,207,615.86	49.37
		Base		12,759,802.88		12,598,563.17	-161,239.71	1.35
							Exchange Rate:	62.066250
RUSSIAN RUBLE								
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.654057	53,474,366.90	111.790000	59,986,514.00	6,512,147.10	10.56
		Base	1.570895	842,942.01	1.801140	966,491.68	123,549.67	0.10
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	93.640008	139,254,864.68	105.580000	157,011,185.40	17,756,320.72	27.64
		Base	1.492546	2,219,610.20	1.701086	2,529,735.33	310,125.13	0.27
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.530943	19,301,941.03	103.991000	19,966,272.00	664,330.97	3.51
		Base	1.634635	313,849.95	1.675484	321,692.90	7,842.95	0.03
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.468954	22,846,640.18	104.009000	23,651,646.60	805,006.42	4.16

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		Base	1.622222	368,893.27	1.675774	381,070.98	12,177.71	0.04
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
	4,910,000.000	Local	98.724499	4,847,372.91	107.800000	5,292,980.00	445,607.09	0.93
		Base	1.558084	76,501.91	1.736854	85,279.52	8,777.61	0.01
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	98,790,000.000	Local	101.417582	100,190,428.98	105.403000	104,127,623.70	3,937,194.72	18.33
		Base	1.596614	1,577,295.27	1.698234	1,677,685.11	100,389.84	0.18
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	82,990,000.000	Local	102.315271	84,911,443.17	110.201000	91,455,809.90	6,544,366.73	16.10
		Base	1.622325	1,346,367.88	1.775538	1,473,519.18	127,151.30	0.16
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
	63,620,000.000	Local	112.484331	71,562,531.59	113.201000	72,018,476.20	455,944.61	12.68
		Base	1.762034	1,121,005.76	1.823874	1,160,348.44	39,342.68	0.12
RUSSIAN RUBLE Total								
	494,623,000.000	Local		496,389,589.44		533,510,507.80	37,120,918.36	93.91
		Base		7,866,466.25		8,595,823.14	729,356.89	0.92
US DOLLAR							Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025		
	320,000.000	Local	99.835234	319,472.75	108.882059	348,422.59	28,949.84	0.04
		Base	99.835234	319,472.75	108.882059	348,422.59	28,949.84	0.04
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	349,120.600	Local	100.185578	349,768.49	100.625000	351,302.60	1,534.11	0.04
		Base	100.185578	349,768.49	100.625000	351,302.60	1,534.11	0.04
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	240,000.000	Local	99.963542	239,912.50	100.687500	241,650.00	1,737.50	0.03
		Base	99.963542	239,912.50	100.687500	241,650.00	1,737.50	0.03
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.450000	15 May 2021		
	30,000.000	Local	102.241633	30,672.49	103.241672	30,972.50	300.01	0.00
		Base	102.241633	30,672.49	103.241672	30,972.50	300.01	0.00

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00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	160,000.000	Local		87.346469	139,754.35	107.961213	172,737.94	32,983.59	0.02
		Base		87.346469	139,754.35	107.961213	172,737.94	32,983.59	0.02
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.400000	15 May 2025		
	490,000.000	Local		99.951900	489,764.31	104.727246	513,163.51	23,399.20	0.06
		Base		99.951900	489,764.31	104.727246	513,163.51	23,399.20	0.05
00206RJF0	AT+T INC SR UNSECURED 03/41 6.25					6.250000	29 Mar 2041		
	100,000.000	Local		117.329710	117,329.71	130.224070	130,224.07	12,894.36	0.02
		Base		117.329710	117,329.71	130.224070	130,224.07	12,894.36	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	215,000.000	Local		99.700084	214,355.18	109.265154	234,920.08	20,564.90	0.03
		Base		99.700084	214,355.18	109.265154	234,920.08	20,564.90	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	220,000.000	Local		100.029268	220,064.39	125.414797	275,912.55	55,848.16	0.03
		Base		100.029268	220,064.39	125.414797	275,912.55	55,848.16	0.03
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local		99.709988	79,767.99	102.061845	81,649.48	1,881.49	0.01
		Base		99.709988	79,767.99	102.061845	81,649.48	1,881.49	0.01
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local		99.905573	899,150.16	100.505452	904,549.07	5,398.91	0.11
		Base		99.905573	899,150.16	100.505452	904,549.07	5,398.91	0.10
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local		99.960360	779,690.81	100.809198	786,311.74	6,620.93	0.09
		Base		99.960360	779,690.81	100.809198	786,311.74	6,620.93	0.08
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95					2.950000	21 Nov 2026		
	180,000.000	Local		99.882739	179,788.93	101.816374	183,269.47	3,480.54	0.02
		Base		99.882739	179,788.93	101.816374	183,269.47	3,480.54	0.02
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	590,000.000	Local		99.994725	589,968.88	101.735446	600,239.13	10,270.25	0.07
		Base		99.994725	589,968.88	101.735446	600,239.13	10,270.25	0.06

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00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022			
			297,613.100	Local	99.800436	297,019.17	81.791700	243,422.81	-53,596.36	0.03
				Base	99.800436	297,019.17	81.791700	243,422.81	-53,596.36	0.03
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023			
			0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
				Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.300000	03 Nov 2020			
			120,000.000	Local	99.990167	119,988.20	100.354165	120,425.00	436.80	0.01
				Base	99.990167	119,988.20	100.354165	120,425.00	436.80	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026			
			80,000.000	Local	100.213713	80,170.97	106.352723	85,082.18	4,911.21	0.01
				Base	100.213713	80,170.97	106.352723	85,082.18	4,911.21	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025			
			270,000.000	Local	100.838396	272,263.67	105.090755	283,745.04	11,481.37	0.03
				Base	100.838396	272,263.67	105.090755	283,745.04	11,481.37	0.03
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.000000	01 Oct 2021			
			150,000.000	Local	102.198287	153,297.43	104.855931	157,283.90	3,986.47	0.02
				Base	102.198287	153,297.43	104.855931	157,283.90	3,986.47	0.02
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023			
			90,000.000	Local	99.972133	89,974.92	101.625287	91,462.76	1,487.84	0.01
				Base	99.972133	89,974.92	101.625287	91,462.76	1,487.84	0.01
01310TAW9	ALBERTSONS LLC 2019 USD TERM LOAN B8						17 Aug 2026			
			154,390.790	Local	99.870627	154,191.05	100.840500	155,688.44	1,497.39	0.02
				Base	99.870627	154,191.05	100.840500	155,688.44	1,497.39	0.02
01310TAX7	ALBERTSONS LLC 2019 TERM LOAN B7						17 Nov 2025			
			149,831.480	Local	100.819774	151,059.76	100.824500	151,066.84	7.08	0.02
				Base	100.819774	151,059.76	100.824500	151,066.84	7.08	0.02
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024			
			210,000.000	Local	104.639210	219,742.34	105.209000	220,938.90	1,196.56	0.03
				Base	104.639210	219,742.34	105.209000	220,938.90	1,196.56	0.02

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01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026			
		394,277.260	Local 99.965329	394,140.56	100.525000	396,347.22	2,206.66		0.05
			Base 99.965329	394,140.56	100.525000	396,347.22	2,206.66		0.04
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN					10 Jul 2026			
		39,037.340	Local 99.964675	39,023.55	100.525000	39,242.29	218.74		0.00
			Base 99.964675	39,023.55	100.525000	39,242.29	218.74		0.00
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	14 Jan 2050			
		5,700,000.000	Local 101.071113	5,761,053.43	101.421875	5,781,046.88	19,993.45		0.69
Original Face:		5,700,000.000	Base 101.071113	5,761,053.43	101.421875	5,781,046.88	19,993.45		0.62
01F0306C7	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	12 Dec 2049			
		-2,400,000.000	Local 101.497262	-2,435,934.29	101.405691	-2,433,736.58	2,197.71		0.29
Original Face:		2,400,000.000	Base 101.497262	-2,435,934.29	101.405691	-2,433,736.58	2,197.71		0.26
01F0306C7	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	12 Dec 2049			
		2,400,000.000	Local 101.391257	2,433,390.17	101.405691	2,433,736.58	346.41		0.29
Original Face:		2,400,000.000	Base 101.391257	2,433,390.17	101.405691	2,433,736.58	346.41		0.26
01F032617	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	14 Jan 2050			
		200,000.000	Local 102.718750	205,437.50	102.871093	205,742.19	304.69		0.02
Original Face:		200,000.000	Base 102.718750	205,437.50	102.871093	205,742.19	304.69		0.02
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021			
		240,000.000	Local 100.511004	241,226.41	103.635696	248,725.67	7,499.26		0.03
			Base 100.511004	241,226.41	103.635696	248,725.67	7,499.26		0.03
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49				3.490000	14 Feb 2022			
		100,000.000	Local 99.995690	99,995.69	102.922682	102,922.68	2,926.99		0.01
			Base 99.995690	99,995.69	102.922682	102,922.68	2,926.99		0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8				3.800000	14 Feb 2024			
		110,000.000	Local 99.912073	109,903.28	105.306646	115,837.31	5,934.03		0.01
			Base 99.912073	109,903.28	105.306646	115,837.31	5,934.03		0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026			
		740,000.000	Local 100.604574	744,473.85	108.714609	804,488.11	60,014.26		0.10
			Base 100.604574	744,473.85	108.714609	804,488.11	60,014.26		0.09

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02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	480,000.000	Local		100.499583	482,398.00	111.466497	535,039.19	52,641.19	0.06
		Base		100.499583	482,398.00	111.466497	535,039.19	52,641.19	0.06
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	250,000.000	Local		99.860384	249,650.96	117.651519	294,128.80	44,477.84	0.03
		Base		99.860384	249,650.96	117.651519	294,128.80	44,477.84	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	230,000.000	Local		106.452957	244,841.80	121.246904	278,867.88	34,026.08	0.03
		Base		106.452957	244,841.80	121.246904	278,867.88	34,026.08	0.03
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.040373	111,144.41	119.158389	131,074.23	19,929.82	0.02
		Base		101.040373	111,144.41	119.158389	131,074.23	19,929.82	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.858330	439,376.65	105.978224	466,304.19	26,927.54	0.06
		Base		99.858330	439,376.65	105.978224	466,304.19	26,927.54	0.05
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.771427	109,748.57	113.658452	125,024.30	15,275.73	0.01
		Base		99.771427	109,748.57	113.658452	125,024.30	15,275.73	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	140,000.000	Local		99.292286	139,009.20	117.684668	164,758.54	25,749.34	0.02
		Base		99.292286	139,009.20	117.684668	164,758.54	25,749.34	0.02
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	217,755.110	Local		100.339326	218,494.01	100.250000	218,299.50	-194.51	0.03
		Base		100.339326	218,494.01	100.250000	218,299.50	-194.51	0.02
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	0.000	Local		0.000000	145.18	0.000000	0.00	-145.18	0.00
		Base		0.000000	145.18	0.000000	0.00	-145.18	0.00
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	170,000.000	Local		99.718618	169,521.65	100.120798	170,205.36	683.71	0.02
		Base		99.718618	169,521.65	100.120798	170,205.36	683.71	0.02

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02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				2.268000	25 Jun 2045		
		706,149.630	Local 96.271489	679,820.76	99.122800	699,955.29	20,134.53	0.08
Original Face:		13,440,000.000	Base 96.271489	679,820.76	99.122800	699,955.29	20,134.53	0.07
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.750000	10 Jul 2025		
		220,000.000	Local 99.957364	219,906.20	107.034644	235,476.22	15,570.02	0.03
			Base 99.957364	219,906.20	107.034644	235,476.22	15,570.02	0.03
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024		
		10,000.000	Local 99.919700	9,991.97	105.669020	10,566.90	574.93	0.00
			Base 99.919700	9,991.97	105.669020	10,566.90	574.93	0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125000	01 May 2020		
		40,000.000	Local 99.722300	39,888.92	100.037535	40,015.01	126.09	0.00
			Base 99.722300	39,888.92	100.037535	40,015.01	126.09	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		69,000.000	Local 103.343884	71,307.28	117.823314	81,298.09	9,990.81	0.01
			Base 103.343884	71,307.28	117.823314	81,298.09	9,990.81	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		200,000.000	Local 100.520650	201,041.30	109.388060	218,776.12	17,734.82	0.03
			Base 100.520650	201,041.30	109.388060	218,776.12	17,734.82	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		
		280,000.000	Local 100.695654	281,947.83	103.744803	290,485.45	8,537.62	0.03
			Base 100.695654	281,947.83	103.744803	290,485.45	8,537.62	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		250,000.000	Local 94.556592	236,391.48	104.794696	261,986.74	25,595.26	0.03
			Base 94.556592	236,391.48	104.794696	261,986.74	25,595.26	0.03
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		730,000.000	Local 95.169303	694,735.91	106.656254	778,590.65	83,854.74	0.09
			Base 95.169303	694,735.91	106.656254	778,590.65	83,854.74	0.08
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		230,000.000	Local 95.638452	219,968.44	118.612254	272,808.18	52,839.74	0.03
			Base 95.638452	219,968.44	118.612254	272,808.18	52,839.74	0.03

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03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local		99.914089	89,922.68	108.986891	98,088.20	8,165.52	0.01
		Base		99.914089	89,922.68	108.986891	98,088.20	8,165.52	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local		99.574238	766,721.63	110.055354	847,426.23	80,704.60	0.10
		Base		99.574238	766,721.63	110.055354	847,426.23	80,704.60	0.09
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	490,000.000	Local		100.146312	490,716.93	115.916956	567,993.08	77,276.15	0.07
		Base		100.146312	490,716.93	115.916956	567,993.08	77,276.15	0.06
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375					5.375000	01 Nov 2021		
	80,000.000	Local		100.000000	80,000.00	95.218750	76,175.00	-3,825.00	0.01
		Base		100.000000	80,000.00	95.218750	76,175.00	-3,825.00	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		97.514564	214,532.04	105.899074	232,977.96	18,445.92	0.03
		Base		97.514564	214,532.04	105.899074	232,977.96	18,445.92	0.02
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.976525	79,981.22	104.383305	83,506.64	3,525.42	0.01
		Base		99.976525	79,981.22	104.383305	83,506.64	3,525.42	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.971627	219,937.58	102.307468	225,076.43	5,138.85	0.03
		Base		99.971627	219,937.58	102.307468	225,076.43	5,138.85	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	470,000.000	Local		101.043555	474,904.71	101.813671	478,524.25	3,619.54	0.06
		Base		101.043555	474,904.71	101.813671	478,524.25	3,619.54	0.05
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.028757	144,041.41	101.897775	146,732.80	2,691.39	0.02
		Base		100.028757	144,041.41	101.897775	146,732.80	2,691.39	0.02
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.305821	301,309.21	92.228276	304,353.31	3,044.10	0.04
		Base		91.305821	301,309.21	92.228276	304,353.31	3,044.10	0.03

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037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	40,000.000	Local		95.195450	38,078.18	104.598835	41,839.53	3,761.35	0.00
		Base		95.195450	38,078.18	104.598835	41,839.53	3,761.35	0.00
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	454,023.090	Local		100.079699	454,384.94	100.166700	454,779.95	395.01	0.05
		Base		100.079699	454,384.94	100.166700	454,779.95	395.01	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.411184	566,643.75	101.428069	578,139.99	11,496.24	0.07
		Base		99.411184	566,643.75	101.428069	578,139.99	11,496.24	0.06
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	140,000.000	Local		97.987964	137,183.15	99.624881	139,474.83	2,291.68	0.02
		Base		97.987964	137,183.15	99.624881	139,474.83	2,291.68	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.000000	13 Nov 2020		
	180,000.000	Local		99.975244	179,955.44	100.255397	180,459.71	504.27	0.02
		Base		99.975244	179,955.44	100.255397	180,459.71	504.27	0.02
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	760,000.000	Local		100.000000	760,000.00	101.376000	770,457.60	10,457.60	0.09
	Original Face: 760,000.000	Base		100.000000	760,000.00	101.376000	770,457.60	10,457.60	0.08
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
	240,000.000	Local		100.000000	240,000.00	104.588200	251,011.68	11,011.68	0.03
		Base		100.000000	240,000.00	104.588200	251,011.68	11,011.68	0.03
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4						27 Jan 2027		
	340,000.000	Local		100.610294	342,075.00	100.437500	341,487.50	-587.50	0.04
		Base		100.610294	342,075.00	100.437500	341,487.50	-587.50	0.04
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	100,000.000	Local		80.100040	80,100.04	121.892712	121,892.71	41,792.67	0.01
		Base		80.100040	80,100.04	121.892712	121,892.71	41,792.67	0.01
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125000	01 Jun 2025		
	250,000.000	Local		111.432320	278,580.80	114.898806	287,247.02	8,666.22	0.03
		Base		111.432320	278,580.80	114.898806	287,247.02	8,666.22	0.03

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03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	170,000.000	Local		100.667229	171,134.29	106.193640	180,529.19	9,394.90	0.02
		Base		100.667229	171,134.29	106.193640	180,529.19	9,394.90	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	250,000.000	Local		102.054016	255,135.04	102.545466	256,363.67	1,228.63	0.03
		Base		102.054016	255,135.04	102.545466	256,363.67	1,228.63	0.03
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR					3.750000	31 Dec 2038		
	860,000.000	Local		59.621500	512,744.90	48.751000	419,258.60	-93,486.30	0.05
	Original Face: 860,000.000	Base		59.621500	512,744.90	48.751000	419,258.60	-93,486.30	0.04
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.500000	22 Apr 2026		
	630,000.000	Local		101.188744	637,489.09	52.000000	327,600.00	-309,889.09	0.04
		Base		101.188744	637,489.09	52.000000	327,600.00	-309,889.09	0.04
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	150,000.000	Local		95.907933	143,861.90	50.250000	75,375.00	-68,486.90	0.01
		Base		95.907933	143,861.90	50.250000	75,375.00	-68,486.90	0.01
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125000	06 Jul 2036		
	210,000.000	Local		102.397819	215,035.42	47.501000	99,752.10	-115,283.32	0.01
		Base		102.397819	215,035.42	47.501000	99,752.10	-115,283.32	0.01
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	51.750000	289,800.00	-270,200.00	0.03
		Base		100.000000	560,000.00	51.750000	289,800.00	-270,200.00	0.03
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	396,823.150	Local		100.000885	396,826.66	100.525000	398,906.47	2,079.81	0.05
		Base		100.000885	396,826.66	100.525000	398,906.47	2,079.81	0.04
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	327,232.000	Local		99.883107	326,849.49	100.479200	328,800.10	1,950.61	0.04
		Base		99.883107	326,849.49	100.479200	328,800.10	1,950.61	0.04
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	566,024.250	Local		99.448872	562,904.73	100.375000	568,146.84	5,242.11	0.07
		Base		99.448872	562,904.73	100.375000	568,146.84	5,242.11	0.06

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04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	59,400.000	Local		99.122710	58,878.89	101.062500	60,031.13	1,152.24	0.01
		Base		99.122710	58,878.89	101.062500	60,031.13	1,152.24	0.01
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	410,000.000	Local		100.659329	412,703.25	103.133660	422,848.01	10,144.76	0.05
Original Face:	410,000.000	Base		100.659329	412,703.25	103.133660	422,848.01	10,144.76	0.05
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3						15 Jan 2025		
	305,248.990	Local		100.282864	306,112.43	100.562500	306,966.02	853.59	0.04
		Base		100.282864	306,112.43	100.562500	306,966.02	853.59	0.03
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	60,000.000	Local		100.001000	60,000.60	102.102607	61,261.56	1,260.96	0.01
		Base		100.001000	60,000.60	102.102607	61,261.56	1,260.96	0.01
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	740,000.000	Local		96.671839	715,371.61	100.572267	744,234.78	28,863.17	0.09
		Base		96.671839	715,371.61	100.572267	744,234.78	28,863.17	0.08
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
	30,000.000	Local		100.148000	30,044.40	101.944805	30,583.44	539.04	0.00
		Base		100.148000	30,044.40	101.944805	30,583.44	539.04	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local		102.521057	215,294.22	128.070408	268,947.86	53,653.64	0.03
		Base		102.521057	215,294.22	128.070408	268,947.86	53,653.64	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	550,000.000	Local		100.000000	550,000.00	117.417000	645,793.50	95,793.50	0.08
		Base		100.000000	550,000.00	117.417000	645,793.50	95,793.50	0.07
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1						02 Dec 2024		
	138,773.680	Local		100.116067	138,934.75	100.400000	139,328.77	394.02	0.02
		Base		100.116067	138,934.75	100.400000	139,328.77	394.02	0.01
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local		97.774400	29,332.32	99.788206	29,936.46	604.14	0.00
		Base		97.774400	29,332.32	99.788206	29,936.46	604.14	0.00

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05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local	100.000000	10,000.00	103.126170	10,312.62	312.62	0.00	
		Base	100.000000	10,000.00	103.126170	10,312.62	312.62	0.00	
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.778771	69,845.14	106.508414	74,555.89	4,710.75	0.01	
		Base	99.778771	69,845.14	106.508414	74,555.89	4,710.75	0.01	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.390920	401,563.68	106.475102	425,900.41	24,336.73	0.05	
		Base	100.390920	401,563.68	106.475102	425,900.41	24,336.73	0.05	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.480536	246,201.34	109.384365	273,460.91	27,259.57	0.03	
		Base	98.480536	246,201.34	109.384365	273,460.91	27,259.57	0.03	
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.966090	199,932.18	104.322465	208,644.93	8,712.75	0.02	
		Base	99.966090	199,932.18	104.322465	208,644.93	8,712.75	0.02	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					3.120880	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	100.642000	201,284.00	1,284.00	0.02	
		Base	100.000000	200,000.00	100.642000	201,284.00	1,284.00	0.02	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	400,000.000	Local	97.852533	391,410.13	109.484306	437,937.22	46,527.09	0.05	
		Base	97.852533	391,410.13	109.484306	437,937.22	46,527.09	0.05	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		
	2,980,000.000	Local	100.000000	2,980,000.00	103.409550	3,081,604.59	101,604.59	0.37	
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	103.409550	3,081,604.59	101,604.59	0.33	
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.100000	29 Dec 2049		
	10,000.000	Local	107.579300	10,757.93	111.380000	11,138.00	380.07	0.00	
		Base	107.579300	10,757.93	111.380000	11,138.00	380.07	0.00	

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	260,000.000	Local		99.833569	259,567.28	103.388206	268,809.34	9,242.06	0.03
		Base		99.833569	259,567.28	103.388206	268,809.34	9,242.06	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	510,000.000	Local		106.247257	541,861.01	130.430504	665,195.57	123,334.56	0.08
		Base		106.247257	541,861.01	130.430504	665,195.57	123,334.56	0.07
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
	290,000.000	Local		99.865217	289,609.13	107.108324	310,614.14	21,005.01	0.04
		Base		99.865217	289,609.13	107.108324	310,614.14	21,005.01	0.03
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	1,460,000.000	Local		100.194600	1,462,841.16	107.381421	1,567,768.75	104,927.59	0.19
		Base		100.194600	1,462,841.16	107.381421	1,567,768.75	104,927.59	0.17
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	520,000.000	Local		103.071765	535,973.18	109.830937	571,120.87	35,147.69	0.07
		Base		103.071765	535,973.18	109.830937	571,120.87	35,147.69	0.06
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local		99.991943	689,944.41	106.007779	731,453.68	41,509.27	0.09
		Base		99.991943	689,944.41	106.007779	731,453.68	41,509.27	0.08
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local		99.996765	16,999.45	102.334483	17,396.86	397.41	0.00
		Base		99.996765	16,999.45	102.334483	17,396.86	397.41	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local		99.540144	678,863.78	105.014377	716,198.05	37,334.27	0.08
		Base		99.540144	678,863.78	105.014377	716,198.05	37,334.27	0.08
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	103.785451	311,356.35	11,356.35	0.04
		Base		100.000000	300,000.00	103.785451	311,356.35	11,356.35	0.03
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local		98.267696	245,669.24	108.977245	272,443.11	26,773.87	0.03
		Base		98.267696	245,669.24	108.977245	272,443.11	26,773.87	0.03

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06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	160,000.000	Local	100.000000	160,000.00	109.786801	175,658.88	15,658.88	0.02	
		Base	100.000000	160,000.00	109.786801	175,658.88	15,658.88	0.02	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	120.555318	168,777.45	28,777.45	0.02	
		Base	100.000000	140,000.00	120.555318	168,777.45	28,777.45	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.641260	298,923.78	106.669326	320,007.98	21,084.20	0.04	
		Base	99.641260	298,923.78	106.669326	320,007.98	21,084.20	0.03	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	93.606143	65,524.30	104.295000	73,006.50	7,482.20	0.01	
		Base	93.606143	65,524.30	104.295000	73,006.50	7,482.20	0.01	
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local	97.404373	1,032,486.35	105.757850	1,121,033.21	88,546.86	0.13	
	Original Face: 1,060,000.000	Base	97.404373	1,032,486.35	105.757850	1,121,033.21	88,546.86	0.12	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local	99.576395	199,152.79	112.761066	225,522.13	26,369.34	0.03	
		Base	99.576395	199,152.79	112.761066	225,522.13	26,369.34	0.02	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	560,000.000	Local	101.018764	565,705.08	111.504036	624,422.60	58,717.52	0.07	
		Base	101.018764	565,705.08	111.504036	624,422.60	58,717.52	0.07	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local	104.734500	10,473.45	119.344479	11,934.45	1,461.00	0.00	
		Base	104.734500	10,473.45	119.344479	11,934.45	1,461.00	0.00	
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	170,000.000	Local	101.714041	172,913.87	123.351918	209,698.26	36,784.39	0.02	
		Base	101.714041	172,913.87	123.351918	209,698.26	36,784.39	0.02	
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	60,000.000	Local	118.301500	70,980.90	127.330502	76,398.30	5,417.40	0.01	
		Base	118.301500	70,980.90	127.330502	76,398.30	5,417.40	0.01	

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075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	81,000.000	Local		102.412556	82,954.17	106.017589	85,874.25	2,920.08	0.01
		Base		102.412556	82,954.17	106.017589	85,874.25	2,920.08	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	79,000.000	Local		100.452203	79,357.24	117.030925	92,454.43	13,097.19	0.01
		Base		100.452203	79,357.24	117.030925	92,454.43	13,097.19	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	300,000.000	Local		99.980013	299,940.04	104.154147	312,462.44	12,522.40	0.04
		Base		99.980013	299,940.04	104.154147	312,462.44	12,522.40	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	340,000.000	Local		98.994685	336,581.93	118.647520	403,401.57	66,819.64	0.05
		Base		98.994685	336,581.93	118.647520	403,401.57	66,819.64	0.04
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
	240,000.000	Local		100.158800	240,381.12	100.339300	240,814.32	433.20	0.03
		Base		100.158800	240,381.12	100.339300	240,814.32	433.20	0.03
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	230,000.000	Local		99.167800	228,085.94	99.500000	228,850.00	764.06	0.03
		Base		99.167800	228,085.94	99.500000	228,850.00	764.06	0.02
09259HAB7	BLACKSTONE CQP HOLDCO LP TERM LOAN B						30 Sep 2024		
	79,600.000	Local		99.771319	79,417.97	100.406200	79,923.34	505.37	0.01
		Base		99.771319	79,417.97	100.406200	79,923.34	505.37	0.01
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125					6.125000	15 Nov 2022		
	90,000.000	Local		101.164256	91,047.83	98.000000	88,200.00	-2,847.83	0.01
		Base		101.164256	91,047.83	98.000000	88,200.00	-2,847.83	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local		95.193517	228,464.44	108.015329	259,236.79	30,772.35	0.03
		Base		95.193517	228,464.44	108.015329	259,236.79	30,772.35	0.03
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local		99.545482	666,954.73	111.127414	744,553.67	77,598.94	0.09
		Base		99.545482	666,954.73	111.127414	744,553.67	77,598.94	0.08

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09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local		100.000000	680,000.00	108.354748	736,812.29	56,812.29	0.09
		Base		100.000000	680,000.00	108.354748	736,812.29	56,812.29	0.08
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	470,000.000	Local		100.304802	471,432.57	117.605357	552,745.18	81,312.61	0.07
		Base		100.304802	471,432.57	117.605357	552,745.18	81,312.61	0.06
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	260,000.000	Local		100.133342	260,346.69	100.300997	260,782.59	435.90	0.03
		Base		100.133342	260,346.69	100.300997	260,782.59	435.90	0.03
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local		96.924963	77,539.97	101.621645	81,297.32	3,757.35	0.01
		Base		96.924963	77,539.97	101.621645	81,297.32	3,757.35	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		98.845885	256,999.30	104.292088	271,159.43	14,160.13	0.03
		Base		98.845885	256,999.30	104.292088	271,159.43	14,160.13	0.03
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local		99.938300	49,969.15	103.212422	51,606.21	1,637.06	0.01
		Base		99.938300	49,969.15	103.212422	51,606.21	1,637.06	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.743671	69,820.57	101.390859	70,973.60	1,153.03	0.01
		Base		99.743671	69,820.57	101.390859	70,973.60	1,153.03	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	390,000.000	Local		100.353264	391,377.73	102.346299	399,150.57	7,772.84	0.05
		Base		100.353264	391,377.73	102.346299	399,150.57	7,772.84	0.04
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	110,000.000	Local		99.161255	109,077.38	106.351744	116,986.92	7,909.54	0.01
		Base		99.161255	109,077.38	106.351744	116,986.92	7,909.54	0.01
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245					3.245000	06 May 2022		
	10,000.000	Local		99.312600	9,931.26	103.220714	10,322.07	390.81	0.00
		Base		99.312600	9,931.26	103.220714	10,322.07	390.81	0.00

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10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	60,000.000	Local	98.797033	59,278.22	104.195304	62,517.18	3,238.96	0.01	
		Base	98.797033	59,278.22	104.195304	62,517.18	3,238.96	0.01	
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local	96.813815	125,857.96	107.069567	139,190.44	13,332.48	0.02	
		Base	96.813815	125,857.96	107.069567	139,190.44	13,332.48	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	360,000.000	Local	100.005225	360,018.81	106.550011	383,580.04	23,561.23	0.05	
		Base	100.005225	360,018.81	106.550011	383,580.04	23,561.23	0.04	
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
	460,000.000	Local	93.428380	429,770.55	112.000000	515,200.00	85,429.45	0.06	
		Base	93.428380	429,770.55	112.000000	515,200.00	85,429.45	0.06	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	940,000.000	Local	83.981012	789,421.51	103.880000	976,472.00	187,050.49	0.12	
		Base	83.981012	789,421.51	103.880000	976,472.00	187,050.49	0.10	
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
	720,000.000	Local	84.311317	607,041.48	112.950000	813,240.00	206,198.52	0.10	
		Base	84.311317	607,041.48	112.950000	813,240.00	206,198.52	0.09	
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
	320,000.000	Local	93.433947	298,988.63	107.400000	343,680.00	44,691.37	0.04	
		Base	93.433947	298,988.63	107.400000	343,680.00	44,691.37	0.04	
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	216,700.000	Local	99.792072	216,249.42	100.625000	218,054.38	1,804.96	0.03	
		Base	99.792072	216,249.42	100.625000	218,054.38	1,804.96	0.02	
110122BF4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/21 2.25					2.250000	15 Aug 2021		
	150,000.000	Local	100.389673	150,584.51	100.625340	150,938.01	353.50	0.02	
		Base	100.389673	150,584.51	100.625340	150,938.01	353.50	0.02	
110122BM9	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/24 3.625					3.625000	15 May 2024		
	100,000.000	Local	105.157420	105,157.42	105.689698	105,689.70	532.28	0.01	
		Base	105.157420	105,157.42	105.689698	105,689.70	532.28	0.01	

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110122BN7	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/25 3.875					3.875000	15 Aug 2025		
	190,000.000	Local		107.265979	203,805.36	108.102359	205,394.48	1,589.12	0.02
		Base		107.265979	203,805.36	108.102359	205,394.48	1,589.12	0.02
110122BS6	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/43 5.25					5.250000	15 Aug 2043		
	150,000.000	Local		127.281193	190,921.79	129.766127	194,649.19	3,727.40	0.02
		Base		127.281193	190,921.79	129.766127	194,649.19	3,727.40	0.02
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	220,000.000	Local		99.785455	219,528.00	101.665933	223,665.05	4,137.05	0.03
		Base		99.785455	219,528.00	101.665933	223,665.05	4,137.05	0.02
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
	430,000.000	Local		99.655884	428,520.30	103.259795	444,017.12	15,496.82	0.05
		Base		99.655884	428,520.30	103.259795	444,017.12	15,496.82	0.05
110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2					3.200000	15 Jun 2026		
	310,000.000	Local		99.749755	309,224.24	105.061895	325,691.87	16,467.63	0.04
		Base		99.749755	309,224.24	105.061895	325,691.87	16,467.63	0.03
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	150,000.000	Local		99.217947	148,826.92	107.022357	160,533.54	11,706.62	0.02
		Base		99.217947	148,826.92	107.022357	160,533.54	11,706.62	0.02
11284EAB9	BROOKFIELD WEC HLDGS INC TERM LOAN						01 Aug 2025		
	109,722.920	Local		100.874995	110,682.99	100.541700	110,317.29	-365.70	0.01
		Base		100.874995	110,682.99	100.541700	110,317.29	-365.70	0.01
12433PAG1	BX TRUST BX 2017 APPL B 144A					2.889750	15 Jul 2034		
	242,625.730	Local		100.000000	242,625.73	99.968700	242,549.79	-75.94	0.03
Original Face:	360,000.000	Base		100.000000	242,625.73	99.968700	242,549.79	-75.94	0.03
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25					5.250000	30 Sep 2022		
	20,000.000	Local		100.321600	20,064.32	101.125000	20,225.00	160.68	0.00
		Base		100.321600	20,064.32	101.125000	20,225.00	160.68	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	150,000.000	Local		96.697620	145,046.43	105.500000	158,250.00	13,203.57	0.02
		Base		96.697620	145,046.43	105.500000	158,250.00	13,203.57	0.02

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1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		94.753629	66,327.54	104.932000	73,452.40	7,124.86	0.01
		Base		94.753629	66,327.54	104.932000	73,452.40	7,124.86	0.01
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
	79,583.890	Local		100.625001	80,081.29	100.750000	80,180.77	99.48	0.01
		Base		100.625001	80,081.29	100.750000	80,180.77	99.48	0.01
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					2.669750	15 Nov 2036		
	410,000.000	Local		100.000000	410,000.00	99.906400	409,616.24	-383.76	0.05
Original Face:	410,000.000	Base		100.000000	410,000.00	99.906400	409,616.24	-383.76	0.04
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local		100.000000	160,000.00	102.366068	163,785.71	3,785.71	0.02
		Base		100.000000	160,000.00	102.366068	163,785.71	3,785.71	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	430,000.000	Local		99.960249	429,829.07	104.879566	450,982.13	21,153.06	0.05
		Base		99.960249	429,829.07	104.879566	450,982.13	21,153.06	0.05
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local		99.930250	119,916.30	108.524352	130,229.22	10,312.92	0.02
		Base		99.930250	119,916.30	108.524352	130,229.22	10,312.92	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local		99.880997	309,631.09	110.788797	343,445.27	33,814.18	0.04
		Base		99.880997	309,631.09	110.788797	343,445.27	33,814.18	0.04
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
	80,000.000	Local		102.096688	81,677.35	110.000000	88,000.00	6,322.65	0.01
		Base		102.096688	81,677.35	110.000000	88,000.00	6,322.65	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		
	140,000.000	Local		99.965871	139,952.22	106.750000	149,450.00	9,497.78	0.02
		Base		99.965871	139,952.22	106.750000	149,450.00	9,497.78	0.02
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
	30,000.000	Local		102.433933	30,730.18	105.878950	31,763.69	1,033.51	0.00
Original Face:	30,000.000	Base		102.433933	30,730.18	105.878950	31,763.69	1,033.51	0.00

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	Units								
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
	30,000.000	Local	102.435933	30,730.78	104.148890	31,244.67		513.89	0.00
Original Face:	30,000.000	Base	102.435933	30,730.78	104.148890	31,244.67		513.89	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.080929	10 Oct 2046		
	10,000.000	Local	101.112900	10,111.29	100.778130	10,077.81		-33.48	0.00
Original Face:	10,000.000	Base	101.112900	10,111.29	100.778130	10,077.81		-33.48	0.00
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.859391	15 Oct 2045		
	2,695,256.710	Local	3.911346	105,420.81	4.155530	112,002.20		6,581.39	0.01
Original Face:	3,700,000.000	Base	3.911346	105,420.81	4.155530	112,002.20		6,581.39	0.01
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
	240,000.000	Local	102.553467	246,128.32	103.105740	247,453.78		1,325.46	0.03
Original Face:	240,000.000	Base	102.553467	246,128.32	103.105740	247,453.78		1,325.46	0.03
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.337737	10 Feb 2048		
	70,000.000	Local	101.090700	70,763.49	102.066140	71,446.30		682.81	0.01
Original Face:	70,000.000	Base	101.090700	70,763.49	102.066140	71,446.30		682.81	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
	200,000.000	Local	106.588735	213,177.47	107.095360	214,190.72		1,013.25	0.03
Original Face:	200,000.000	Base	106.588735	213,177.47	107.095360	214,190.72		1,013.25	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	880,000.000	Local	99.474736	875,377.68	104.458117	919,231.43		43,853.75	0.11
		Base	99.474736	875,377.68	104.458117	919,231.43		43,853.75	0.10
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.000000	01 Aug 2057		
	560,025.000	Local	103.067651	577,204.61	103.937400	582,075.42		4,870.81	0.07
Original Face:	830,000.000	Base	103.067651	577,204.61	103.937400	582,075.42		4,870.81	0.06
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033000	15 Apr 2051		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.646300	13 Nov 2039		
	330,000.000	Local	102.719348	338,973.85	105.886800	349,426.44		10,452.59	0.04
Original Face:	330,000.000	Base	102.719348	338,973.85	105.886800	349,426.44		10,452.59	0.04

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12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
	3,287,311.850	Local		97.694104	3,211,509.86	100.683400	3,309,777.34	98,267.48	0.39
Original Face:	3,881,000.000	Base		97.694104	3,211,509.86	100.683400	3,309,777.34	98,267.48	0.35
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					2.719750	15 May 2036		
	1,210,000.000	Local		100.000000	1,210,000.00	100.208990	1,212,528.78	2,528.78	0.14
Original Face:	1,210,000.000	Base		100.000000	1,210,000.00	100.208990	1,212,528.78	2,528.78	0.13
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					2.860000	25 Oct 2059		
	1,158,020.170	Local		99.999092	1,158,009.65	100.151680	1,159,776.65	1,767.00	0.14
Original Face:	1,200,000.000	Base		99.999092	1,158,009.65	100.151680	1,159,776.65	1,767.00	0.12
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
	180,000.000	Local		99.768656	179,583.58	101.624269	182,923.68	3,340.10	0.02
		Base		99.768656	179,583.58	101.624269	182,923.68	3,340.10	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.000000	05 Dec 2023		
	150,000.000	Local		101.204773	151,807.16	105.830361	158,745.54	6,938.38	0.02
		Base		101.204773	151,807.16	105.830361	158,745.54	6,938.38	0.02
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	186,000.000	Local		99.961312	185,928.04	106.510567	198,109.65	12,181.61	0.02
		Base		99.961312	185,928.04	106.510567	198,109.65	12,181.61	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	200,000.000	Local		105.399540	210,799.08	118.631550	237,263.10	26,464.02	0.03
		Base		105.399540	210,799.08	118.631550	237,263.10	26,464.02	0.03
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	370,000.000	Local		99.409316	367,814.47	104.233602	385,664.33	17,849.86	0.05
		Base		99.409316	367,814.47	104.233602	385,664.33	17,849.86	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	200,000.000	Local		99.246145	198,492.29	107.366417	214,732.83	16,240.54	0.03
		Base		99.246145	198,492.29	107.366417	214,732.83	16,240.54	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,610,000.000	Local		98.887937	1,592,095.78	109.244125	1,758,830.41	166,734.63	0.21
		Base		98.887937	1,592,095.78	109.244125	1,758,830.41	166,734.63	0.19

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126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	330,000.000	Local		101.531612	335,054.32	118.502639	391,058.71	56,004.39	0.05
		Base		101.531612	335,054.32	118.502639	391,058.71	56,004.39	0.04
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	64,000.000	Local		100.246781	64,157.94	101.662588	65,064.06	906.12	0.01
		Base		100.246781	64,157.94	101.662588	65,064.06	906.12	0.01
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B						07 Oct 2024		
	245,505.930	Local		100.201681	246,001.07	100.562500	246,886.90	885.83	0.03
		Base		100.201681	246,001.07	100.562500	246,886.90	885.83	0.03
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	323,793.500	Local		100.389520	325,054.74	100.041700	323,928.52	-1,126.22	0.04
		Base		100.389520	325,054.74	100.041700	323,928.52	-1,126.22	0.03
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	80,000.000	Local		100.000000	80,000.00	100.234246	80,187.40	187.40	0.01
		Base		100.000000	80,000.00	100.234246	80,187.40	187.40	0.01
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	140,000.000	Local		100.146164	140,204.63	100.998949	141,398.53	1,193.90	0.02
		Base		100.146164	140,204.63	100.998949	141,398.53	1,193.90	0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.750000	15 May 2022		
	60,000.000	Local		100.309117	60,185.47	102.000000	61,200.00	1,014.53	0.01
		Base		100.309117	60,185.47	102.000000	61,200.00	1,014.53	0.01
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125000	15 Feb 2024		
	50,000.000	Local		102.937100	51,468.55	103.750000	51,875.00	406.45	0.01
		Base		102.937100	51,468.55	103.750000	51,875.00	406.45	0.01
15135BAN1	CENTENE CORP SR UNSECURED 144A 01/25 4.75					4.750000	15 Jan 2025		
	30,000.000	Local		102.812800	30,843.84	103.873000	31,161.90	318.06	0.00
		Base		102.812800	30,843.84	103.873000	31,161.90	318.06	0.00
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	120,000.000	Local		103.784250	124,541.10	106.125000	127,350.00	2,808.90	0.02
		Base		103.784250	124,541.10	106.125000	127,350.00	2,808.90	0.01

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15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	570,752.900	Local	99.968659	570,574.02	100.270800	572,298.50	1,724.48	0.07	
		Base	99.968659	570,574.02	100.270800	572,298.50	1,724.48	0.06	
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	190,000.000	Local	100.069774	190,132.57	100.637301	191,210.87	1,078.30	0.02	
		Base	100.069774	190,132.57	100.637301	191,210.87	1,078.30	0.02	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local	109.865300	54,932.65	125.864631	62,932.32	7,999.67	0.01	
		Base	109.865300	54,932.65	125.864631	62,932.32	7,999.67	0.01	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	114.718100	22,943.62	123.972623	24,794.52	1,850.90	0.00	
		Base	114.718100	22,943.62	123.972623	24,794.52	1,850.90	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	112.141600	33,642.48	130.962220	39,288.67	5,646.19	0.00	
		Base	112.141600	33,642.48	130.962220	39,288.67	5,646.19	0.00	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local	96.604582	753,515.74	106.605521	831,523.06	78,007.32	0.10	
		Base	96.604582	753,515.74	106.605521	831,523.06	78,007.32	0.09	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	140,000.000	Local	100.010507	140,014.71	114.103939	159,745.51	19,730.80	0.02	
		Base	100.010507	140,014.71	114.103939	159,745.51	19,730.80	0.02	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	10,000.000	Local	101.199600	10,119.96	116.792435	11,679.24	1,559.28	0.00	
		Base	101.199600	10,119.96	116.792435	11,679.24	1,559.28	0.00	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025		
	577,133.710	Local	100.434230	579,639.80	100.609400	580,650.76	1,010.96	0.07	
		Base	100.434230	579,639.80	100.609400	580,650.76	1,010.96	0.06	

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16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				2.042000	25 Aug 2035		
		300,932.050	Local 92.621052	278,726.43	99.198600	298,520.38	19,793.95	0.04
Original Face:		21,100,000.000	Base 92.621052	278,726.43	99.198600	298,520.38	19,793.95	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		370,000.000	Local 98.125462	363,064.21	103.743019	383,849.17	20,784.96	0.05
			Base 98.125462	363,064.21	103.743019	383,849.17	20,784.96	0.04
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
		170,000.000	Local 105.006594	178,511.21	106.079035	180,334.36	1,823.15	0.02
			Base 105.006594	178,511.21	106.079035	180,334.36	1,823.15	0.02
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
		110,000.000	Local 100.118445	110,130.29	102.013103	112,214.41	2,084.12	0.01
			Base 100.118445	110,130.29	102.013103	112,214.41	2,084.12	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027		
		140,000.000	Local 100.282193	140,395.07	108.490009	151,886.01	11,490.94	0.02
			Base 100.282193	140,395.07	108.490009	151,886.01	11,490.94	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
		40,000.000	Local 113.241550	45,296.62	134.674074	53,869.63	8,573.01	0.01
			Base 113.241550	45,296.62	134.674074	53,869.63	8,573.01	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		392,000.000	Local 141.794398	555,834.04	166.945663	654,427.00	98,592.96	0.08
			Base 141.794398	555,834.04	166.945663	654,427.00	98,592.96	0.07
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		50,000.000	Local 101.221620	50,610.81	104.515933	52,257.97	1,647.16	0.01
			Base 101.221620	50,610.81	104.515933	52,257.97	1,647.16	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		
		110,000.000	Local 109.745209	120,719.73	146.011256	160,612.38	39,892.65	0.02
			Base 109.745209	120,719.73	146.011256	160,612.38	39,892.65	0.02
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
		1,090,000.000	Local 104.872688	1,143,112.30	114.349019	1,246,404.31	103,292.01	0.15
			Base 104.872688	1,143,112.30	114.349019	1,246,404.31	103,292.01	0.13

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172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	140,000.000	Local	99.900179	139,860.25	108.357000	151,699.80	11,839.55	0.02	
		Base	99.900179	139,860.25	108.357000	151,699.80	11,839.55	0.02	
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	671,000.000	Local	106.831051	716,836.35	127.582129	856,076.09	139,239.74	0.10	
		Base	106.831051	716,836.35	127.582129	856,076.09	139,239.74	0.09	
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	650,000.000	Local	100.000000	650,000.00	109.125000	709,312.50	59,312.50	0.08	
		Base	100.000000	650,000.00	109.125000	709,312.50	59,312.50	0.08	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local	101.792183	716,616.97	123.904915	872,290.60	155,673.63	0.10	
		Base	101.792183	716,616.97	123.904915	872,290.60	155,673.63	0.09	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.218960	25 Aug 2035		
	86,023.430	Local	83.052582	71,444.68	87.054180	74,886.99	3,442.31	0.01	
Original Face:	690,000.000	Base	83.052582	71,444.68	87.054180	74,886.99	3,442.31	0.01	
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.128000	10 Apr 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	80,782.660	Local	100.322866	81,043.48	100.338600	81,056.19	12.71	0.01	
		Base	100.322866	81,043.48	100.338600	81,056.19	12.71	0.01	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
	600,000.000	Local	106.634067	639,804.40	124.250000	745,500.00	105,695.60	0.09	
		Base	106.634067	639,804.40	124.250000	745,500.00	105,695.60	0.08	
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
	80,000.000	Local	106.219300	84,975.44	115.908209	92,726.57	7,751.13	0.01	
		Base	106.219300	84,975.44	115.908209	92,726.57	7,751.13	0.01	
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
	130,000.000	Local	100.621808	130,808.35	114.128860	148,367.52	17,559.17	0.02	
		Base	100.621808	130,808.35	114.128860	148,367.52	17,559.17	0.02	

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20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025			
		50,000.000	Local	99.925940	49,962.97	106.142710	53,071.36	3,108.39	0.01
			Base	99.925940	49,962.97	106.142710	53,071.36	3,108.39	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		70,000.000	Local	95.694900	66,986.43	104.840073	73,388.05	6,401.62	0.01
			Base	95.694900	66,986.43	104.840073	73,388.05	6,401.62	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038			
		10,000.000	Local	99.546200	9,954.62	110.798561	11,079.86	1,125.24	0.00
			Base	99.546200	9,954.62	110.798561	11,079.86	1,125.24	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		430,000.000	Local	99.896340	429,554.26	109.141261	469,307.42	39,753.16	0.06
			Base	99.896340	429,554.26	109.141261	469,307.42	39,753.16	0.05
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		970,000.000	Local	100.131855	971,278.99	112.634401	1,092,553.69	121,274.70	0.13
			Base	100.131855	971,278.99	112.634401	1,092,553.69	121,274.70	0.12
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		280,000.000	Local	99.832832	279,531.93	114.386161	320,281.25	40,749.32	0.04
			Base	99.832832	279,531.93	114.386161	320,281.25	40,749.32	0.03
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.750000	01 Nov 2027			
		1,299,717.070	Local	100.000000	1,299,717.07	103.016200	1,338,919.14	39,202.07	0.16
		Original Face: 1,320,000.000	Base	100.000000	1,299,717.07	103.016200	1,338,919.14	39,202.07	0.14
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375				4.375000	15 Jan 2025			
		70,000.000	Local	99.492943	69,645.06	103.376875	72,363.81	2,718.75	0.01
			Base	99.492943	69,645.06	103.376875	72,363.81	2,718.75	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.750000	01 Oct 2027			
		100,000.000	Local	100.133400	100,133.40	105.184202	105,184.20	5,050.80	0.01
			Base	100.133400	100,133.40	105.184202	105,184.20	5,050.80	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028			
		210,000.000	Local	99.620924	209,203.94	109.040371	228,984.78	19,780.84	0.03
			Base	99.620924	209,203.94	109.040371	228,984.78	19,780.84	0.02

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20753KAA0	FANNIE MAE CAS CAS 2019 R02 1M1 144A					2.642000	25 Aug 2031		
	68,857.300	Local		100.000000	68,857.30	100.006820	68,862.00	4.70	0.01
Original Face:	1,030,000.000	Base		100.000000	68,857.30	100.006820	68,862.00	4.70	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	120,000.000	Local		107.755650	129,306.78	135.993038	163,191.65	33,884.87	0.02
		Base		107.755650	129,306.78	135.993038	163,191.65	33,884.87	0.02
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
	355,965.200	Local		105.421783	375,264.86	105.196960	374,464.57	-800.29	0.04
Original Face:	550,000.000	Base		105.421783	375,264.86	105.196960	374,464.57	-800.29	0.04
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	160,000.000	Local		102.184413	163,495.06	104.484476	167,175.16	3,680.10	0.02
		Base		102.184413	163,495.06	104.484476	167,175.16	3,680.10	0.02
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	90,000.000	Local		96.362778	86,726.50	103.428749	93,085.87	6,359.37	0.01
		Base		96.362778	86,726.50	103.428749	93,085.87	6,359.37	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	20,000.000	Local		101.153000	20,230.60	106.175629	21,235.13	1,004.53	0.00
		Base		101.153000	20,230.60	106.175629	21,235.13	1,004.53	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	320,000.000	Local		101.898203	326,074.25	106.338000	340,281.60	14,207.35	0.04
		Base		101.898203	326,074.25	106.338000	340,281.60	14,207.35	0.04
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	1,160,000.000	Local		101.511612	1,177,534.70	108.392114	1,257,348.52	79,813.82	0.15
		Base		101.511612	1,177,534.70	108.392114	1,257,348.52	79,813.82	0.13
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		98.527644	541,902.04	108.523194	596,877.57	54,975.53	0.07
		Base		98.527644	541,902.04	108.523194	596,877.57	54,975.53	0.06
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2050		
	4,700,000.000	Local		100.483053	4,722,703.49	100.425781	4,720,011.71	-2,691.78	0.56
Original Face:	4,700,000.000	Base		100.483053	4,722,703.49	100.425781	4,720,011.71	-2,691.78	0.51

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21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Jan 2050		
	6,100,000.000	Local		102.682808	6,263,651.27	102.738281	6,267,035.14	3,383.87	0.74
Original Face:	6,100,000.000	Base		102.682808	6,263,651.27	102.738281	6,267,035.14	3,383.87	0.67
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
	100,000.000	Local		100.000000	100,000.00	104.500000	104,500.00	4,500.00	0.01
		Base		100.000000	100,000.00	104.500000	104,500.00	4,500.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
	250,000.000	Local		99.442852	248,607.13	105.549304	263,873.26	15,266.13	0.03
		Base		99.442852	248,607.13	105.549304	263,873.26	15,266.13	0.03
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	363,725.080	Local		100.022506	363,806.94	98.972900	359,989.26	-3,817.68	0.04
Original Face:	460,000.000	Base		100.022506	363,806.94	98.972900	359,989.26	-3,817.68	0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.078996	25 Jul 2057		
	960,000.000	Local		84.900125	815,041.20	91.037300	873,958.08	58,916.88	0.10
Original Face:	960,000.000	Base		84.900125	815,041.20	91.037300	873,958.08	58,916.88	0.09
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					2.439750	15 Jun 2034		
	120,000.000	Local		100.000000	120,000.00	99.786070	119,743.28	-256.72	0.01
Original Face:	120,000.000	Base		100.000000	120,000.00	99.786070	119,743.28	-256.72	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local		98.644985	404,444.44	115.460000	473,386.00	68,941.56	0.06
		Base		98.644985	404,444.44	115.460000	473,386.00	68,941.56	0.05
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	40,000.000	Local		100.000000	40,000.00	104.875000	41,950.00	1,950.00	0.00
		Base		100.000000	40,000.00	104.875000	41,950.00	1,950.00	0.00
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local		100.832617	544,496.13	105.039263	567,212.02	22,715.89	0.07
		Base		100.832617	544,496.13	105.039263	567,212.02	22,715.89	0.06
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	260,000.000	Local		99.832785	259,565.24	109.463400	284,604.84	25,039.60	0.03
		Base		99.832785	259,565.24	109.463400	284,604.84	25,039.60	0.03

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23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	230,000.000	Local		100.000000	230,000.00	100.886412	232,038.75	2,038.75	0.03
		Base		100.000000	230,000.00	100.886412	232,038.75	2,038.75	0.02
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	100.104189	360,375.08	375.08	0.04
		Base		100.000000	360,000.00	100.104189	360,375.08	375.08	0.04
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	101.585666	284,439.86	4,439.86	0.03
		Base		100.000000	280,000.00	101.585666	284,439.86	4,439.86	0.03
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	530,000.000	Local		99.863970	529,279.04	100.125000	530,662.50	1,383.46	0.06
		Base		99.863970	529,279.04	100.125000	530,662.50	1,383.46	0.06
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
	403,374.100	Local		100.556248	405,617.86	100.579500	405,711.65	93.79	0.05
		Base		100.556248	405,617.86	100.579500	405,711.65	93.79	0.04
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	210,000.000	Local		99.135148	208,183.81	100.043000	210,090.30	1,906.49	0.02
		Base		99.135148	208,183.81	100.043000	210,090.30	1,906.49	0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.166540	50,583.27	121.611302	60,805.65	10,222.38	0.01
		Base		101.166540	50,583.27	121.611302	60,805.65	10,222.38	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.998700	8,999.87	112.190706	11,219.07	2,219.20	0.00
		Base		89.998700	8,999.87	112.190706	11,219.07	2,219.20	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	890,000.000	Local		99.636894	886,768.36	116.067428	1,033,000.11	146,231.75	0.12
		Base		99.636894	886,768.36	116.067428	1,033,000.11	146,231.75	0.11
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.420000	15 Jun 2021		
	700,000.000	Local		100.854616	705,982.31	102.911162	720,378.13	14,395.82	0.09
		Base		100.854616	705,982.31	102.911162	720,378.13	14,395.82	0.08

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25277BAB4	DIAMOND SPORTS GROUP LLC TERM LOAN						24 Aug 2026		
	89,775.000	Local		99.720980	89,524.51	99.666700	89,475.78	-48.73	0.01
		Base		99.720980	89,524.51	99.666700	89,475.78	-48.73	0.01
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	80,000.000	Local		100.367450	80,293.96	104.992346	83,993.88	3,699.92	0.01
		Base		100.367450	80,293.96	104.992346	83,993.88	3,699.92	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5					4.500000	15 Feb 2021		
	40,000.000	Local		101.763850	40,705.54	103.054887	41,221.95	516.41	0.00
		Base		101.763850	40,705.54	103.054887	41,221.95	516.41	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	80,000.000	Local		133.007700	106,406.16	148.652527	118,922.02	12,515.86	0.01
		Base		133.007700	106,406.16	148.652527	118,922.02	12,515.86	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	370,000.000	Local		96.948681	358,710.12	102.187500	378,093.75	19,383.63	0.04
		Base		96.948681	358,710.12	102.187500	378,093.75	19,383.63	0.04
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	20,000.000	Local		89.557000	17,911.40	105.939000	21,187.80	3,276.40	0.00
		Base		89.557000	17,911.40	105.939000	21,187.80	3,276.40	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,752,506.000	Local		99.989263	1,752,317.84	98.979200	1,734,616.42	-17,701.42	0.21
Original Face:	2,000,000.000	Base		99.989263	1,752,317.84	98.979200	1,734,616.42	-17,701.42	0.19
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	50,000.000	Local		104.990840	52,495.42	105.000000	52,500.00	4.58	0.01
		Base		104.990840	52,495.42	105.000000	52,500.00	4.58	0.01
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	190,000.000	Local		105.497005	200,444.31	129.524904	246,097.32	45,653.01	0.03
		Base		105.497005	200,444.31	129.524904	246,097.32	45,653.01	0.03
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
	40,000.000	Local		99.714525	39,885.81	108.684266	43,473.71	3,587.90	0.01
		Base		99.714525	39,885.81	108.684266	43,473.71	3,587.90	0.00

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26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	170,000.000	Local		104.373935	177,435.69	109.925764	186,873.80	9,438.11	0.02
		Base		104.373935	177,435.69	109.925764	186,873.80	9,438.11	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	460,000.000	Local		99.442424	457,435.15	102.040303	469,385.39	11,950.24	0.06
		Base		99.442424	457,435.15	102.040303	469,385.39	11,950.24	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	50,000.000	Local		100.677720	50,338.86	111.901563	55,950.78	5,611.92	0.01
		Base		100.677720	50,338.86	111.901563	55,950.78	5,611.92	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	270,000.000	Local		90.877893	245,370.31	117.875000	318,262.50	72,892.19	0.04
		Base		90.877893	245,370.31	117.875000	318,262.50	72,892.19	0.03
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	446,194.750	Local		99.954502	445,991.74	100.425000	448,091.08	2,099.34	0.05
		Base		99.954502	445,991.74	100.425000	448,091.08	2,099.34	0.05
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.811080	439,168.75	101.227000	445,398.80	6,230.05	0.05
		Base		99.811080	439,168.75	101.227000	445,398.80	6,230.05	0.05
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	1,280,000.000	Local		97.646980	1,249,881.35	97.500000	1,248,000.00	-1,881.35	0.15
		Base		97.646980	1,249,881.35	97.500000	1,248,000.00	-1,881.35	0.13
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	50,000.000	Local		102.071280	51,035.64	109.581524	54,790.76	3,755.12	0.01
		Base		102.071280	51,035.64	109.581524	54,790.76	3,755.12	0.01
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local		102.681150	20,536.23	120.681211	24,136.24	3,600.01	0.00
		Base		102.681150	20,536.23	120.681211	24,136.24	3,600.01	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		144.899400	14,489.94	145.083189	14,508.32	18.38	0.00
		Base		144.899400	14,489.94	145.083189	14,508.32	18.38	0.00

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29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local	115.790300	11,579.03	115.708318	11,570.83	-8.20	0.00	
		Base	115.790300	11,579.03	115.708318	11,570.83	-8.20	0.00	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local	102.189943	541,606.70	110.693963	586,678.00	45,071.30	0.07	
		Base	102.189943	541,606.70	110.693963	586,678.00	45,071.30	0.06	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local	115.382433	34,614.73	117.475157	35,242.55	627.82	0.00	
		Base	115.382433	34,614.73	117.475157	35,242.55	627.82	0.00	
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local	102.171500	10,217.15	102.900385	10,290.04	72.89	0.00	
		Base	102.171500	10,217.15	102.900385	10,290.04	72.89	0.00	
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	60,000.000	Local	107.621583	64,572.95	107.343011	64,405.81	-167.14	0.01	
		Base	107.621583	64,572.95	107.343011	64,405.81	-167.14	0.01	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local	99.110930	297,332.79	106.874200	320,622.60	23,289.81	0.04	
		Base	99.110930	297,332.79	106.874200	320,622.60	23,289.81	0.03	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local	100.191333	330,631.40	104.915470	346,221.05	15,589.65	0.04	
		Base	100.191333	330,631.40	104.915470	346,221.05	15,589.65	0.04	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	260,000.000	Local	101.957738	265,090.12	117.405420	305,254.09	40,163.97	0.04	
		Base	101.957738	265,090.12	117.405420	305,254.09	40,163.97	0.03	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		
	3,847,991.300	Local	0.417393	16,061.26	0.394950	15,197.64	-863.62	0.00	
	Original Face: 4,480,000.000	Base	0.417393	16,061.26	0.394950	15,197.64	-863.62	0.00	
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 2025		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	

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30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2						4.192000	25 May 2030		
	850,000.000	Local		100.000000	850,000.00	101.901000		866,158.50	16,158.50	0.10
Original Face:	850,000.000	Base		100.000000	850,000.00	101.901000		866,158.50	16,158.50	0.09
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5						4.500000	01 Jul 2023		
	25,160.400	Local		104.255497	26,231.10	105.180174		26,463.75	232.65	0.00
Original Face:	875,000.000	Base		104.255497	26,231.10	105.180174		26,463.75	232.65	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5						5.000000	01 Mar 2038		
	180,840.020	Local		105.661474	191,078.23	110.265277		199,403.75	8,325.52	0.02
Original Face:	4,500,000.000	Base		105.661474	191,078.23	110.265277		199,403.75	8,325.52	0.02
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5						5.500000	01 Apr 2038		
	32,374.820	Local		99.594005	32,243.38	112.331050		36,366.98	4,123.60	0.00
Original Face:	1,768,109.000	Base		99.594005	32,243.38	112.331050		36,366.98	4,123.60	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5						5.500000	01 Dec 2038		
	34,889.580	Local		107.124821	37,375.40	112.570169		39,275.26	1,899.86	0.00
Original Face:	400,000.000	Base		107.124821	37,375.40	112.570169		39,275.26	1,899.86	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5						5.500000	01 Dec 2038		
	30,570.110	Local		105.656800	32,299.40	112.275848		34,322.85	2,023.45	0.00
Original Face:	700,000.000	Base		105.656800	32,299.40	112.275848		34,322.85	2,023.45	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5						5.000000	01 Jun 2041		
	151,888.930	Local		110.044116	167,144.83	110.160900		167,322.21	177.38	0.02
Original Face:	700,000.000	Base		110.044116	167,144.83	110.160900		167,322.21	177.38	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5						6.500000	01 Sep 2039		
	18,907.220	Local		108.638552	20,540.53	113.985162		21,551.43	1,010.90	0.00
Original Face:	200,000.000	Base		108.638552	20,540.53	113.985162		21,551.43	1,010.90	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5						4.500000	01 Jun 2038		
	202,481.670	Local		107.655256	217,982.16	108.464058		219,619.84	1,637.68	0.03
Original Face:	700,000.000	Base		107.655256	217,982.16	108.464058		219,619.84	1,637.68	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6						6.000000	01 Oct 2036		
	89,479.480	Local		109.649933	98,114.19	114.708780		102,640.82	4,526.63	0.01
Original Face:	600,000.000	Base		109.649933	98,114.19	114.708780		102,640.82	4,526.63	0.01

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3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
			32,322.960	Local	108.181862				
Original Face:			200,000.000	Base	108.181862				
					34,967.58	112.714110	36,432.54	1,464.96	0.00
					34,967.58	112.714110	36,432.54	1,464.96	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.000000	01 Oct 2025		
			31,457.400	Local	102.541628				
Original Face:			400,000.000	Base	102.541628				
					32,256.93	104.353225	32,826.81	569.88	0.00
					32,256.93	104.353225	32,826.81	569.88	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		
			0.000	Local	0.000000				
				Base	0.000000				
					0.01	0.000000	0.00	-0.01	0.00
					0.01	0.000000	0.00	-0.01	0.00
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
			177,042.030	Local	96.537749				
Original Face:			212,567.000	Base	96.537749				
					170,912.39	102.196391	180,930.57	10,018.18	0.02
					170,912.39	102.196391	180,930.57	10,018.18	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5					3.500000	01 Sep 2047		
			2,062,116.680	Local	100.258115				
Original Face:			2,700,000.000	Base	100.258115				
					2,067,439.32	103.953803	2,143,648.71	76,209.39	0.25
					2,067,439.32	103.953803	2,143,648.71	76,209.39	0.23
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048		
			0.000	Local	0.000000				
				Base	0.000000				
					0.01	0.000000	0.00	-0.01	0.00
					0.01	0.000000	0.00	-0.01	0.00
3128MJ4Q0	FED HM LN PC POOL G08830 FG 08/48 FIXED 3.5					3.500000	01 Aug 2048		
			537,718.580	Local	100.045593				
Original Face:			722,639.000	Base	100.045593				
					537,963.74	102.889302	553,254.89	15,291.15	0.07
					537,963.74	102.889302	553,254.89	15,291.15	0.06
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
			211,751.840	Local	104.422776				
Original Face:			320,230.000	Base	104.422776				
					221,117.15	107.012215	226,600.33	5,483.18	0.03
					221,117.15	107.012215	226,600.33	5,483.18	0.02
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5					3.500000	01 Dec 2048		
			77,875.130	Local	100.278600				
Original Face:			101,066.000	Base	100.278600				
					78,092.09	103.132019	80,314.19	2,222.10	0.01
					78,092.09	103.132019	80,314.19	2,222.10	0.01
3128MJ5S5	FED HM LN PC POOL G08856 FG 01/49 FIXED 3.5					3.500000	01 Jan 2049		
			985,376.860	Local	100.273653				
Original Face:			1,315,567.000	Base	100.273653				
					988,073.37	102.888018	1,013,834.72	25,761.35	0.12
					988,073.37	102.888018	1,013,834.72	25,761.35	0.11

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049			
		0.000	Local 0.000000	-17.56	0.000000	0.00	17.56		0.00
			Base 0.000000	-17.56	0.000000	0.00	17.56		0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049			
		0.000	Local 0.000000	0.81	0.000000	0.00	-0.81		0.00
			Base 0.000000	0.81	0.000000	0.00	-0.81		0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5				4.500000	01 Nov 2045			
		30,541.310	Local 106.329100	32,474.30	107.195100	32,738.79	264.49		0.00
Original Face:		82,974.000	Base 106.329100	32,474.30	107.195100	32,738.79	264.49		0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038			
		82,069.010	Local 97.958036	80,393.19	102.298753	83,955.57	3,562.38		0.01
Original Face:		100,000.000	Base 97.958036	80,393.19	102.298753	83,955.57	3,562.38		0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038			
		83,796.670	Local 97.959227	82,086.57	102.220558	85,657.42	3,570.85		0.01
Original Face:		100,000.000	Base 97.959227	82,086.57	102.220558	85,657.42	3,570.85		0.01
3130AHAP8	FEDERAL HOME LOAN BANK BONDS 10/20 VAR				1.640000	07 Oct 2020			
		1,130,000.000	Local 100.000000	1,130,000.00	99.966843	1,129,625.33	-374.67		0.13
			Base 100.000000	1,130,000.00	99.966843	1,129,625.33	-374.67		0.12
3131YBNX2	FED HM LN PC POOL ZN4906 FR 04/49 FIXED 3				3.000000	01 Apr 2049			
		174,674.400	Local 101.441929	177,193.08	101.577042	177,429.09	236.01		0.02
Original Face:		200,000.000	Base 101.441929	177,193.08	101.577042	177,429.09	236.01		0.02
3131YDLL6	FED HM LN PC POOL ZN6631 FR 06/49 FIXED 3				3.000000	01 Jun 2049			
		471,656.430	Local 101.441988	478,457.66	101.817608	480,229.30	1,771.64		0.06
Original Face:		500,000.000	Base 101.441988	478,457.66	101.817608	480,229.30	1,771.64		0.05
3131YDM76	FED HM LN PC POOL ZN6682 FR 06/49 FIXED 3				3.000000	01 Jun 2049			
		280,369.550	Local 101.441990	284,412.45	101.575680	284,787.28	374.83		0.03
Original Face:		300,000.000	Base 101.441990	284,412.45	101.575680	284,787.28	374.83		0.03
3131YDNE0	FED HM LN PC POOL ZN6689 FR 06/49 FIXED 3				3.000000	01 Jun 2049			
		193,466.440	Local 101.620297	196,601.17	101.575650	196,514.79	-86.38		0.02
Original Face:		200,000.000	Base 101.620297	196,601.17	101.575650	196,514.79	-86.38		0.02

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3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048			
			398,816.810	Local	100.404013	400,428.08	104.025430	414,870.90	14,442.82	0.05
Original Face:			500,000.000	Base	100.404013	400,428.08	104.025430	414,870.90	14,442.82	0.04
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047			
			268,372.520	Local	105.143634	282,176.62	105.178049	282,268.98	92.36	0.03
Original Face:			399,999.990	Base	105.143634	282,176.62	105.178049	282,268.98	92.36	0.03
3132A8Y52	FED HM LN PC POOL ZS7932 FR 12/32 FIXED 3					3.000000	01 Dec 2032			
			304,390.470	Local	103.229234	314,219.95	103.099128	313,823.92	-396.03	0.04
Original Face:			400,000.000	Base	103.229234	314,219.95	103.099128	313,823.92	-396.03	0.03
3132A9U21	FED HM LN PC POOL ZS8701 FR 06/33 FIXED 3.5					3.500000	01 Jun 2033			
			0.000	Local	0.000000	72.76	0.000000	0.00	-72.76	0.00
				Base	0.000000	72.76	0.000000	0.00	-72.76	0.00
3132AD6M5	FED HM LN PC POOL ZT1776 FR 03/49 FIXED 3.5					3.500000	01 Mar 2049			
			949,490.400	Local	100.214982	951,531.63	102.831484	976,375.07	24,843.44	0.12
Original Face:			1,303,980.000	Base	100.214982	951,531.63	102.831484	976,375.07	24,843.44	0.10
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049			
			822,244.060	Local	104.588166	859,969.98	106.813921	878,271.12	18,301.14	0.10
Original Face:			1,200,000.000	Base	104.588166	859,969.98	106.813921	878,271.12	18,301.14	0.09
3132AEB88	FED HM LN PC POOL ZT1863 FR 04/49 FIXED 3.5					3.500000	01 Apr 2049			
			1,205,191.060	Local	100.574321	1,212,112.72	102.799522	1,238,930.65	26,817.93	0.15
Original Face:			1,607,481.000	Base	100.574321	1,212,112.72	102.799522	1,238,930.65	26,817.93	0.13
3132CWC77	FED HM LN PC POOL SB0094 FR 06/33 FIXED 3					3.000000	01 Jun 2033			
			192,575.500	Local	102.858588	198,080.44	102.981289	198,316.73	236.29	0.02
Original Face:			200,000.000	Base	102.858588	198,080.44	102.981289	198,316.73	236.29	0.02
3132DV3N3	FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5					3.500000	01 Aug 2049			
			189,888.990	Local	102.590582	194,808.22	102.772763	195,154.16	345.94	0.02
Original Face:			200,000.000	Base	102.590582	194,808.22	102.772763	195,154.16	345.94	0.02
3132DV4K8	FED HM LN PC POOL SD8026 FR 11/49 FIXED 4					4.000000	01 Nov 2049			
			491,213.830	Local	104.031251	511,015.89	104.226707	511,976.00	960.11	0.06
Original Face:			500,000.000	Base	104.031251	511,015.89	104.226707	511,976.00	960.11	0.05

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3132DV4N2	FED HM LN PC POOL SD8029 FR 12/49 FIXED 2.5					2.500000	01 Dec 2049		
	1,399,860.790	Local		98.948353	1,385,139.19	98.898296	1,384,438.47	-700.72	0.16
Original Face:	1,403,684.000	Base		98.948353	1,385,139.19	98.898296	1,384,438.47	-700.72	0.15
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	116,519.270	Local		104.629543	121,913.58	105.189079	122,565.55	651.97	0.01
Original Face:	200,000.000	Base		104.629543	121,913.58	105.189079	122,565.55	651.97	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	55,633.170	Local		104.680409	58,237.03	105.189433	58,520.22	283.19	0.01
Original Face:	100,000.000	Base		104.680409	58,237.03	105.189433	58,520.22	283.19	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	65,720.340	Local		104.684318	68,798.89	105.218609	69,150.03	351.14	0.01
Original Face:	100,000.000	Base		104.684318	68,798.89	105.218609	69,150.03	351.14	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
	42,165.140	Local		108.704276	45,835.31	106.496870	44,904.55	-930.76	0.01
Original Face:	100,000.000	Base		108.704276	45,835.31	106.496870	44,904.55	-930.76	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.500000	01 Nov 2042		
	167,937.780	Local		104.661363	175,765.97	105.189351	176,652.66	886.69	0.02
Original Face:	300,000.000	Base		104.661363	175,765.97	105.189351	176,652.66	886.69	0.02
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
	63,239.720	Local		104.676444	66,197.09	105.213326	66,536.61	339.52	0.01
Original Face:	100,000.000	Base		104.676444	66,197.09	105.213326	66,536.61	339.52	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	56,427.520	Local		104.684399	59,070.81	105.188972	59,355.53	284.72	0.01
Original Face:	100,000.000	Base		104.684399	59,070.81	105.188972	59,355.53	284.72	0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
	49,750.630	Local		102.117320	50,804.01	106.545725	53,007.17	2,203.16	0.01
Original Face:	100,000.000	Base		102.117320	50,804.01	106.545725	53,007.17	2,203.16	0.01
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	786,399.700	Local		103.599030	814,702.46	105.189009	827,206.05	12,503.59	0.10
Original Face:	1,600,000.000	Base		103.599030	814,702.46	105.189009	827,206.05	12,503.59	0.09

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	Units								
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
	110,207.710	Local	106.292926	117,143.00	107.948572	118,967.65		1,824.65	0.01
Original Face:	200,000.000	Base	106.292926	117,143.00	107.948572	118,967.65		1,824.65	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	532,250.750	Local	106.280491	565,678.71	108.010006	574,884.07		9,205.36	0.07
Original Face:	1,000,000.000	Base	106.280491	565,678.71	108.010006	574,884.07		9,205.36	0.06
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
	457,685.210	Local	106.288986	486,468.97	107.962596	494,128.83		7,659.86	0.06
Original Face:	800,000.000	Base	106.288986	486,468.97	107.962596	494,128.83		7,659.86	0.05
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
	103,479.920	Local	102.592194	106,162.32	106.575033	110,283.76		4,121.44	0.01
Original Face:	200,000.000	Base	102.592194	106,162.32	106.575033	110,283.76		4,121.44	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	56,353.350	Local	106.280567	59,892.66	107.967815	60,843.48		950.82	0.01
Original Face:	100,000.000	Base	106.280567	59,892.66	107.967815	60,843.48		950.82	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
	234,940.730	Local	105.522193	247,914.61	105.866987	248,724.67		810.06	0.03
Original Face:	500,000.000	Base	105.522193	247,914.61	105.866987	248,724.67		810.06	0.03
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	44,920.380	Local	102.840515	46,196.35	108.266730	48,633.83		2,437.48	0.01
Original Face:	100,000.000	Base	102.840515	46,196.35	108.266730	48,633.83		2,437.48	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	45,879.020	Local	102.840558	47,182.24	108.267601	49,672.11		2,489.87	0.01
Original Face:	100,000.000	Base	102.840558	47,182.24	108.267601	49,672.11		2,489.87	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	92,308.960	Local	103.174676	95,239.47	109.067509	100,679.08		5,439.61	0.01
Original Face:	200,000.000	Base	103.174676	95,239.47	109.067509	100,679.08		5,439.61	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	92,062.600	Local	102.954490	94,782.58	108.267156	99,673.56		4,890.98	0.01
Original Face:	200,000.000	Base	102.954490	94,782.58	108.267156	99,673.56		4,890.98	0.01

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	Units								
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	775,124.410	Local	100.744535	780,895.48	104.953483	813,520.07		32,624.59	0.10
Original Face:	900,000.000	Base	100.744535	780,895.48	104.953483	813,520.07		32,624.59	0.09
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	180,832.150	Local	100.917431	182,491.16	104.149401	188,335.60		5,844.44	0.02
Original Face:	200,000.000	Base	100.917431	182,491.16	104.149401	188,335.60		5,844.44	0.02
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
	41,433.850	Local	108.905014	45,123.54	108.966052	45,148.83		25.29	0.01
Original Face:	100,000.000	Base	108.905014	45,123.54	108.966052	45,148.83		25.29	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
	247,676.260	Local	103.889178	257,308.83	106.037677	262,630.15		5,321.32	0.03
Original Face:	482,939.000	Base	103.889178	257,308.83	106.037677	262,630.15		5,321.32	0.03
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		
	224,326.740	Local	103.903890	233,084.21	104.072593	233,462.66		378.45	0.03
Original Face:	932,126.000	Base	103.903890	233,084.21	104.072593	233,462.66		378.45	0.02
3132VMWY7	FED HM LN PC POOL Q61562 FG 02/49 FIXED 3					3.000000	01 Feb 2049		
	1,553,291.100	Local	98.069060	1,523,297.98	101.535307	1,577,138.89		53,840.91	0.19
Original Face:	2,002,674.000	Base	98.069060	1,523,297.98	101.535307	1,577,138.89		53,840.91	0.17
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3					3.000000	01 Mar 2049		
	599,173.020	Local	97.825638	586,144.83	101.639881	608,998.74		22,853.91	0.07
Original Face:	700,000.000	Base	97.825638	586,144.83	101.639881	608,998.74		22,853.91	0.07
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
	169,925.570	Local	103.907393	176,565.23	105.918898	179,983.29		3,418.06	0.02
Original Face:	323,530.000	Base	103.907393	176,565.23	105.918898	179,983.29		3,418.06	0.02
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	133,113.580	Local	100.712670	134,062.24	105.419616	140,327.82		6,265.58	0.02
Original Face:	200,000.000	Base	100.712670	134,062.24	105.419616	140,327.82		6,265.58	0.02
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
	71,066.540	Local	106.355593	75,583.24	105.934508	75,283.99		-299.25	0.01
Original Face:	108,935.000	Base	106.355593	75,583.24	105.934508	75,283.99		-299.25	0.01

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3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5						3.500000	01 Jun 2047		
	75,785.430	Local		100.576826	76,222.58	104.886920		79,489.00	3,266.42	0.01
Original Face:	100,000.000	Base		100.576826	76,222.58	104.886920		79,489.00	3,266.42	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5						4.500000	01 Aug 2047		
	444,104.850	Local		106.359777	472,348.93	105.679304		469,326.91	-3,022.02	0.06
Original Face:	902,639.000	Base		106.359777	472,348.93	105.679304		469,326.91	-3,022.02	0.05
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3						3.000000	01 Oct 2046		
	1,083,320.070	Local		97.428582	1,055,463.38	103.007348		1,115,899.27	60,435.89	0.13
Original Face:	1,500,000.000	Base		97.428582	1,055,463.38	103.007348		1,115,899.27	60,435.89	0.12
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4						4.000000	01 Apr 2048		
	79,673.210	Local		101.292003	80,702.59	104.329691		83,122.81	2,420.22	0.01
Original Face:	100,000.000	Base		101.292003	80,702.59	104.329691		83,122.81	2,420.22	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4						4.000000	01 May 2048		
	306,787.610	Local		101.292194	310,751.90	104.511481		320,628.27	9,876.37	0.04
Original Face:	400,000.000	Base		101.292194	310,751.90	104.511481		320,628.27	9,876.37	0.03
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4						4.000000	01 Jul 2048		
	1,115,037.180	Local		101.964852	1,136,946.01	104.212567		1,162,008.87	25,062.86	0.14
Original Face:	1,500,000.000	Base		101.964852	1,136,946.01	104.212567		1,162,008.87	25,062.86	0.12
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5						5.000000	01 Aug 2048		
	216,394.970	Local		105.168489	227,579.32	107.086292		231,729.35	4,150.03	0.03
Original Face:	304,578.000	Base		105.168489	227,579.32	107.086292		231,729.35	4,150.03	0.02
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5						5.000000	01 Nov 2048		
	206,797.180	Local		104.115569	215,308.06	107.032159		221,339.49	6,031.43	0.03
Original Face:	300,000.000	Base		104.115569	215,308.06	107.032159		221,339.49	6,031.43	0.02
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5						5.000000	01 Oct 2048		
	77,630.780	Local		104.351869	81,009.17	107.224017		83,238.84	2,229.67	0.01
Original Face:	100,000.000	Base		104.351869	81,009.17	107.224017		83,238.84	2,229.67	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4						4.000000	01 Nov 2048		
	1,119,116.700	Local		99.698492	1,115,742.47	104.413005		1,168,503.38	52,760.91	0.14
Original Face:	1,300,000.000	Base		99.698492	1,115,742.47	104.413005		1,168,503.38	52,760.91	0.13

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31334W3B5	FED HM LN PC POOL QA0794 FR 07/49 FIXED 3						3.000000	01 Jul 2049		
	98,162.200	Local		100.994792	99,138.71	101.573084		99,706.37	567.66	0.01
Original Face:	100,000.000	Base		100.994792	99,138.71	101.573084		99,706.37	567.66	0.01
31334WDZ1	FED HM LN PC POOL QA0120 FR 06/49 FIXED 3						3.000000	01 Jun 2049		
	97,261.150	Local		101.620308	98,837.08	101.575615		98,793.61	-43.47	0.01
Original Face:	100,000.000	Base		101.620308	98,837.08	101.575615		98,793.61	-43.47	0.01
31334WF71	FED HM LN PC POOL QA0190 FR 06/49 FIXED 3						3.000000	01 Jun 2049		
	94,835.610	Local		101.441990	96,203.13	101.571857		96,326.29	123.16	0.01
Original Face:	100,000.000	Base		101.441990	96,203.13	101.571857		96,326.29	123.16	0.01
31334WHS3	FED HM LN PC POOL QA0241 FR 06/49 FIXED 3						3.000000	01 Jun 2049		
	557,911.820	Local		101.465244	566,086.59	101.841979		568,188.44	2,101.85	0.07
Original Face:	600,000.000	Base		101.465244	566,086.59	101.841979		568,188.44	2,101.85	0.06
31334WP62	FED HM LN PC POOL QA0445 FR 06/49 FIXED 3						3.000000	01 Jun 2049		
	382,252.160	Local		101.441988	387,764.19	101.575676		388,275.22	511.03	0.05
Original Face:	400,000.000	Base		101.441988	387,764.19	101.575676		388,275.22	511.03	0.04
31334XEE5	FED HM LN PC POOL QA1033 FR 07/49 FIXED 3						3.000000	01 Jul 2049		
	2,019,274.320	Local		101.002505	2,039,517.65	101.574345		2,051,064.66	11,547.01	0.24
Original Face:	2,100,000.000	Base		101.002505	2,039,517.65	101.574345		2,051,064.66	11,547.01	0.22
31334XX20	FED HM LN PC POOL QA1597 FR 08/49 FIXED 3						3.000000	01 Aug 2049		
	381,472.750	Local		100.794324	384,502.88	101.571797		387,468.73	2,965.85	0.05
Original Face:	400,000.000	Base		100.794324	384,502.88	101.571797		387,468.73	2,965.85	0.04
31334XYY9	FED HM LN PC POOL QA1627 FR 08/49 FIXED 3						3.000000	01 Aug 2049		
	95,755.810	Local		102.459109	98,110.55	101.634856		97,321.28	-789.27	0.01
Original Face:	100,000.000	Base		102.459109	98,110.55	101.634856		97,321.28	-789.27	0.01
31334YKB2	FED HM LN PC POOL QA2090 FR 08/49 FIXED 3						3.000000	01 Aug 2049		
	98,687.890	Local		102.459116	101,114.74	101.816135		100,480.20	-634.54	0.01
Original Face:	100,000.000	Base		102.459116	101,114.74	101.816135		100,480.20	-634.54	0.01
31334YVU8	FED HM LN PC POOL QA2427 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
	295,684.870	Local		101.969299	301,507.79	101.952708		301,458.73	-49.06	0.04
Original Face:	300,000.000	Base		101.969299	301,507.79	101.952708		301,458.73	-49.06	0.03

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31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4						4.000000	01 Nov 2048		
		965,039.000	Local	101.823165	982,633.25	104.473978		1,008,214.63	25,581.38	0.12
Original Face:		1,200,000.000	Base	101.823165	982,633.25	104.473978		1,008,214.63	25,581.38	0.11
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3						3.000000	01 Sep 2048		
		89,239.070	Local	101.372258	90,463.66	103.002097		91,918.11	1,454.45	0.01
Original Face:		100,000.000	Base	101.372258	90,463.66	103.002097		91,918.11	1,454.45	0.01
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3						3.000000	01 May 2047		
		1,680,810.360	Local	97.102187	1,632,103.62	102.913332		1,729,777.95	97,674.33	0.21
Original Face:		2,200,000.000	Base	97.102187	1,632,103.62	102.913332		1,729,777.95	97,674.33	0.19
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3						3.000000	01 Apr 2047		
		517,700.380	Local	95.906514	496,508.39	102.447515		530,371.17	33,862.78	0.06
Original Face:		600,000.000	Base	95.906514	496,508.39	102.447515		530,371.17	33,862.78	0.06
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3						3.000000	01 Sep 2047		
		739,833.330	Local	95.677764	707,855.99	102.600609		759,073.50	51,217.51	0.09
Original Face:		800,000.000	Base	95.677764	707,855.99	102.600609		759,073.50	51,217.51	0.08
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5						4.500000	01 Jul 2023		
		1,117,758.200	Local	104.265272	1,165,433.63	105.169848		1,175,544.60	10,110.97	0.14
Original Face:		83,014,648.000	Base	104.265272	1,165,433.63	105.169848		1,175,544.60	10,110.97	0.13
313384SD2	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/20 0.00000							23 Jan 2020		
		2,160,000.000	Local	99.887556	2,157,571.22	99.911917		2,158,097.41	526.19	0.26
			Base	99.887556	2,157,571.22	99.911917		2,158,097.41	526.19	0.23
31339SVP7	FED HM LN PC POOL QA3322 FR 10/49 FIXED 2.5						2.500000	01 Oct 2049		
		99,215.530	Local	99.574079	98,792.95	98.898298		98,122.47	-670.48	0.01
Original Face:		100,000.000	Base	99.574079	98,792.95	98.898298		98,122.47	-670.48	0.01
3133A0MU5	FED HM LN PC POOL QA5771 FR 01/50 FIXED 3						3.000000	01 Jan 2050		
		100,000.000	Local	101.740130	101,740.13	102.490763		102,490.76	750.63	0.01
Original Face:		100,000.000	Base	101.740130	101,740.13	102.490763		102,490.76	750.63	0.01
3133KG5A2	FED HM LN PC POOL RA1741 FR 11/49 FIXED 3.5						3.500000	01 Nov 2049		
		99,743.960	Local	103.832814	103,566.96	104.086248		103,819.75	252.79	0.01
Original Face:		100,000.000	Base	103.832814	103,566.96	104.086248		103,819.75	252.79	0.01

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	Units								
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	194,214.500	Local	101.203005	196,550.91	102.142046	198,374.66		1,823.75	0.02
Original Face:	200,000.000	Base	101.203005	196,550.91	102.142046	198,374.66		1,823.75	0.02
3133KGLD8	FED HM LN PC POOL RA1224 FR 08/49 FIXED 3					3.000000	01 Aug 2049		
	870,771.570	Local	101.681186	885,410.86	101.565648	884,404.79		-1,006.07	0.10
Original Face:	900,000.000	Base	101.681186	885,410.86	101.565648	884,404.79		-1,006.07	0.09
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	489,399.250	Local	101.920322	498,797.29	102.944756	503,810.86		5,013.57	0.06
Original Face:	500,000.000	Base	101.920322	498,797.29	102.944756	503,810.86		5,013.57	0.05
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	394,865.520	Local	101.982255	402,692.76	102.296251	403,932.62		1,239.86	0.05
Original Face:	400,000.000	Base	101.982255	402,692.76	102.296251	403,932.62		1,239.86	0.04
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	197,598.750	Local	102.641641	202,818.60	102.049172	201,647.89		-1,170.71	0.02
Original Face:	200,000.000	Base	102.641641	202,818.60	102.049172	201,647.89		-1,170.71	0.02
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	606,813.720	Local	101.821984	617,869.77	101.950341	618,648.66		778.89	0.07
Original Face:	616,000.000	Base	101.821984	617,869.77	101.950341	618,648.66		778.89	0.07
3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	591,132.690	Local	102.528786	606,081.17	102.049188	603,246.11		-2,835.06	0.07
Original Face:	600,000.000	Base	102.528786	606,081.17	102.049188	603,246.11		-2,835.06	0.06
3133KGQD3	FED HM LN PC POOL RA1352 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	590,490.250	Local	101.645087	600,204.33	101.632281	600,128.71		-75.62	0.07
Original Face:	600,000.000	Base	101.645087	600,204.33	101.632281	600,128.71		-75.62	0.06
3133KGQG6	FED HM LN PC POOL RA1355 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	783,907.440	Local	102.180788	801,002.80	101.632281	796,703.01		-4,299.79	0.09
Original Face:	800,000.000	Base	102.180788	801,002.80	101.632281	796,703.01		-4,299.79	0.09
3133KGQY7	FED HM LN PC POOL RA1371 FR 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	98,097.050	Local	103.700274	101,726.91	104.086102	102,105.40		378.49	0.01
Original Face:	100,000.000	Base	103.700274	101,726.91	104.086102	102,105.40		378.49	0.01

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3133KGTR9	FED HM LN PC POOL RA1460 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	492,986.500	Local		102.037689	503,032.03	102.049160	503,088.58	56.55	0.06
Original Face:	500,000.000	Base		102.037689	503,032.03	102.049160	503,088.58	56.55	0.05
3133KGTS7	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	1,247,350.730	Local		101.833650	1,270,222.78	101.880171	1,270,803.06	580.28	0.15
Original Face:	1,267,000.000	Base		101.833650	1,270,222.78	101.880171	1,270,803.06	580.28	0.14
3133KGUS5	FED HM LN PC POOL RA1493 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	1,189,263.180	Local		102.039112	1,213,513.59	102.296222	1,216,571.30	3,057.71	0.14
Original Face:	1,200,000.000	Base		102.039112	1,213,513.59	102.296222	1,216,571.30	3,057.71	0.13
3133KGUV8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	791,021.800	Local		101.905741	806,096.63	101.894769	806,009.84	-86.79	0.10
Original Face:	800,000.000	Base		101.905741	806,096.63	101.894769	806,009.84	-86.79	0.09
3133KGWZ7	FED HM LN PC POOL RA1564 FR 10/49 FIXED 2.5					2.500000	01 Oct 2049		
	99,517.200	Local		100.062009	99,578.91	99.053099	98,574.87	-1,004.04	0.01
Original Face:	100,000.000	Base		100.062009	99,578.91	99.053099	98,574.87	-1,004.04	0.01
3133KHCR5	FED HM LN PC POOL RA1880 FR 12/49 FIXED 3.5					3.500000	01 Dec 2049		
	299,663.720	Local		103.468752	310,058.31	103.472531	310,069.64	11.33	0.04
Original Face:	300,000.000	Base		103.468752	310,058.31	103.472531	310,069.64	11.33	0.03
3133KHFW1	FED HM LN PC POOL RA1981 FR 01/50 FIXED 3					3.000000	01 Jan 2050		
	500,000.000	Local		101.953126	509,765.63	102.049189	510,245.95	480.32	0.06
Original Face:	500,000.000	Base		101.953126	509,765.63	102.049189	510,245.95	480.32	0.05
31346YVM2	FED HM LN PC POOL QA5120 FR 11/49 FIXED 3.5					3.500000	01 Nov 2049		
	300,000.000	Local		103.390627	310,171.88	103.166476	309,499.43	-672.45	0.04
Original Face:	300,000.000	Base		103.390627	310,171.88	103.166476	309,499.43	-672.45	0.03
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	0.000	Local		0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
		Base		0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	760,000.000	Local		129.290058	982,604.44	142.556240	1,083,427.42	100,822.98	0.13
		Base		129.290058	982,604.44	142.556240	1,083,427.42	100,822.98	0.12

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3136A03E5	FANNIE MAE FNR 2011 87 SG				4.758000	25 Apr 2040			
		249,121.400	Local	13.998601	34,873.51	12.123580	30,202.43	-4,671.08	0.00
Original Face:		1,000,000.000	Base	13.998601	34,873.51	12.123580	30,202.43	-4,671.08	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				4.758000	25 Oct 2041			
		170,436.950	Local	4.457948	7,597.99	16.901530	28,806.45	21,208.46	0.00
Original Face:		1,000,000.000	Base	4.457948	7,597.99	16.901530	28,806.45	21,208.46	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		14,349.620	Local	112.031887	16,076.15	107.923640	15,486.63	-589.52	0.00
Original Face:		200,000.000	Base	112.031887	16,076.15	107.923640	15,486.63	-589.52	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042			
		45,585.900	Local	114.520082	52,205.01	119.713330	54,572.40	2,367.39	0.01
Original Face:		400,000.000	Base	114.520082	52,205.01	119.713330	54,572.40	2,367.39	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042			
		72,513.750	Local	111.008795	80,496.64	113.987820	82,656.84	2,160.20	0.01
Original Face:		600,000.000	Base	111.008795	80,496.64	113.987820	82,656.84	2,160.20	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA				4.858000	25 Mar 2042			
		67,606.440	Local	3.053112	2,064.10	13.901750	9,398.48	7,334.38	0.00
Original Face:		300,000.000	Base	3.053112	2,064.10	13.901750	9,398.48	7,334.38	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				4.808000	25 Jul 2042			
		19,602.540	Local	22.823165	4,473.92	17.765860	3,482.56	-991.36	0.00
Original Face:		100,000.000	Base	22.823165	4,473.92	17.765860	3,482.56	-991.36	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS				4.858000	25 Feb 2041			
		18,084.020	Local	42.734248	7,728.07	8.564920	1,548.88	-6,179.19	0.00
Original Face:		100,000.000	Base	42.734248	7,728.07	8.564920	1,548.88	-6,179.19	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.500000	25 Dec 2039			
		283,014.750	Local	19.861131	56,209.93	6.198650	17,543.09	-38,666.84	0.00
Original Face:		1,100,000.000	Base	19.861131	56,209.93	6.198650	17,543.09	-38,666.84	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.422580	25 Sep 2022			
		6,002,251.030	Local	1.705340	102,358.80	1.073680	64,444.97	-37,913.83	0.01
Original Face:		10,375,000.000	Base	1.705340	102,358.80	1.073680	64,444.97	-37,913.83	0.01

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3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	121,719.320	Local		115.914828	141,090.74	116.704400	142,051.80	961.06	0.02
Original Face:	700,000.000	Base		115.914828	141,090.74	116.704400	142,051.80	961.06	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	300,340.040	Local		111.675343	335,405.77	111.047410	333,519.84	-1,885.93	0.04
Original Face:	1,200,000.000	Base		111.675343	335,405.77	111.047410	333,519.84	-1,885.93	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.228620	25 Aug 2044		
	198,363.260	Local		13.597881	26,973.20	5.806860	11,518.68	-15,454.52	0.00
Original Face:	800,000.000	Base		13.597881	26,973.20	5.806860	11,518.68	-15,454.52	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.466860	25 Dec 2024		
	7,619,767.320	Local		2.945187	224,416.42	1.994140	151,948.83	-72,467.59	0.02
Original Face:	9,885,000.000	Base		2.945187	224,416.42	1.994140	151,948.83	-72,467.59	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO					2.114040	25 Aug 2055		
	30,328.530	Local		6.441822	1,953.71	5.294290	1,605.68	-348.03	0.00
Original Face:	100,000.000	Base		6.441822	1,953.71	5.294290	1,605.68	-348.03	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					4.358000	25 Aug 2045		
	238,179.740	Local		19.269481	45,896.00	22.829300	54,374.77	8,478.77	0.01
Original Face:	400,000.000	Base		19.269481	45,896.00	22.829300	54,374.77	8,478.77	0.01
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	99,805.260	Local		101.944366	101,745.84	102.599930	102,400.13	654.29	0.01
Original Face:	100,000.000	Base		101.944366	101,745.84	102.599930	102,400.13	654.29	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.124320	25 Apr 2028		
	100,000.000	Local		105.856710	105,856.71	104.906880	104,906.88	-949.83	0.01
Original Face:	100,000.000	Base		105.856710	105,856.71	104.906880	104,906.88	-949.83	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	200,000.000	Local		103.370640	206,741.28	108.661860	217,323.72	10,582.44	0.03
Original Face:	200,000.000	Base		103.370640	206,741.28	108.661860	217,323.72	10,582.44	0.02
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554660	25 Sep 2028		
	130,000.000	Local		101.109385	131,442.20	107.900500	140,270.65	8,828.45	0.02
Original Face:	130,000.000	Base		101.109385	131,442.20	107.900500	140,270.65	8,828.45	0.02

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3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
	370,000.000	Local		101.394186	375,158.49	105.920530	391,905.96	16,747.47	0.05
Original Face:	370,000.000	Base		101.394186	375,158.49	105.920530	391,905.96	16,747.47	0.04
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	420,000.000	Local		102.477405	430,405.10	107.319100	450,740.22	20,335.12	0.05
Original Face:	420,000.000	Base		102.477405	430,405.10	107.319100	450,740.22	20,335.12	0.05
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
	199,992.720	Local		100.641308	201,275.29	100.463210	200,919.11	-356.18	0.02
Original Face:	200,000.000	Base		100.641308	201,275.29	100.463210	200,919.11	-356.18	0.02
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
	100,000.000	Local		100.338380	100,338.38	98.097430	98,097.43	-2,240.95	0.01
Original Face:	100,000.000	Base		100.338380	100,338.38	98.097430	98,097.43	-2,240.95	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	285,017.770	Local		8.222505	23,435.60	6.750991	19,241.52	-4,194.08	0.00
Original Face:	1,400,000.000	Base		8.222505	23,435.60	6.750991	19,241.52	-4,194.08	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	199,251.200	Local		25.082509	49,977.20	16.992514	33,857.79	-16,119.41	0.00
Original Face:	800,000.000	Base		25.082509	49,977.20	16.992514	33,857.79	-16,119.41	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	324,748.510	Local		27.585278	89,582.78	17.696859	57,470.29	-32,112.49	0.01
Original Face:	1,600,000.000	Base		27.585278	89,582.78	17.696859	57,470.29	-32,112.49	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	75,140.040	Local		15.182558	11,408.18	22.174160	16,661.67	5,253.49	0.00
Original Face:	600,000.000	Base		15.182558	11,408.18	22.174160	16,661.67	5,253.49	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	14,220.780	Local		105.069553	14,941.71	110.182945	15,668.87	727.16	0.00
Original Face:	700,000.000	Base		105.069553	14,941.71	110.182945	15,668.87	727.16	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	45,847.130	Local		106.679916	48,909.68	109.860105	50,367.71	1,458.03	0.01
Original Face:	861,059.000	Base		106.679916	48,909.68	109.860105	50,367.71	1,458.03	0.01

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3137AGE55	FREDDIE MAC FHR 3947 SG					4.210250	15 Oct 2041		
	338,750.700	Local		51.665045	175,015.70	15.372310	52,073.81	-122,941.89	0.01
Original Face:	1,300,000.000	Base		51.665045	175,015.70	15.372310	52,073.81	-122,941.89	0.01
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.477797	25 Oct 2021		
	97,090.500	Local		1.106432	1,074.24	2.240330	2,175.15	1,100.91	0.00
Original Face:	119,000.000	Base		1.106432	1,074.24	2.240330	2,175.15	1,100.91	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					4.260250	15 Aug 2042		
	200,855.610	Local		29.220847	58,691.71	16.491190	33,123.48	-25,568.23	0.00
Original Face:	500,000.000	Base		29.220847	58,691.71	16.491190	33,123.48	-25,568.23	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	859,458.240	Local		3.840662	33,008.89	5.986580	51,452.16	18,443.27	0.01
Original Face:	3,000,000.000	Base		3.840662	33,008.89	5.986580	51,452.16	18,443.27	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	238,559.850	Local		87.666835	209,137.87	98.250230	234,385.60	25,247.73	0.03
Original Face:	200,000.000	Base		87.666835	209,137.87	98.250230	234,385.60	25,247.73	0.03
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	164,625.960	Local		13.012814	21,422.47	7.692780	12,664.31	-8,758.16	0.00
Original Face:	700,000.000	Base		13.012814	21,422.47	7.692780	12,664.31	-8,758.16	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					4.210250	15 Feb 2044		
	95,608.720	Local		19.684951	18,820.53	16.800000	16,062.26	-2,758.27	0.00
Original Face:	200,000.000	Base		19.684951	18,820.53	16.800000	16,062.26	-2,758.27	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					4.260250	15 May 2044		
	201,980.840	Local		21.514635	43,455.44	16.397450	33,119.71	-10,335.73	0.00
Original Face:	400,000.000	Base		21.514635	43,455.44	16.397450	33,119.71	-10,335.73	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.269497	15 Apr 2041		
	377,844.860	Local		16.509660	62,380.90	5.495770	20,765.48	-41,615.42	0.00
Original Face:	1,600,000.000	Base		16.509660	62,380.90	5.495770	20,765.48	-41,615.42	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	594,324.330	Local		96.306924	572,375.48	100.001120	594,330.99	21,955.51	0.07
Original Face:	1,100,000.000	Base		96.306924	572,375.48	100.001120	594,330.99	21,955.51	0.06

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3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2				3.505000	25 Mar 2029			
		420,000.000	Local	102.793607	431,733.15	108.194790	454,418.12	22,684.97	0.05
Original Face:		420,000.000	Base	102.793607	431,733.15	108.194790	454,418.12	22,684.97	0.05
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1				0.880696	25 Jun 2029			
		999,722.820	Local	7.045554	70,436.01	7.096480	70,945.13	509.12	0.01
Original Face:		1,000,000.000	Base	7.045554	70,436.01	7.096480	70,945.13	509.12	0.01
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1				1.312019	25 Jul 2026			
		1,999,842.960	Local	8.894337	177,872.77	7.137690	142,742.59	-35,130.18	0.02
Original Face:		2,000,000.000	Base	8.894337	177,872.77	7.137690	142,742.59	-35,130.18	0.02
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1				1.005770	25 Sep 2029			
		1,089,702.590	Local	7.282781	79,360.65	7.259380	79,105.65	-255.00	0.01
Original Face:		1,090,000.000	Base	7.282781	79,360.65	7.259380	79,105.65	-255.00	0.01
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				5.592000	25 Mar 2025			
		513,174.050	Local	105.908003	543,492.39	102.556230	526,291.96	-17,200.43	0.06
Original Face:		760,000.000	Base	105.908003	543,492.39	102.556230	526,291.96	-17,200.43	0.06
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				5.692000	25 Dec 2027			
		720,000.000	Local	107.833754	776,403.03	103.419470	744,620.18	-31,782.85	0.09
Original Face:		720,000.000	Base	107.833754	776,403.03	103.419470	744,620.18	-31,782.85	0.08
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	25 Dec 2027			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.142000	25 Apr 2028			
		1,515,148.340	Local	99.996946	1,515,102.06	129.074830	1,955,675.14	440,573.08	0.23
Original Face:		1,530,000.000	Base	99.996946	1,515,102.06	129.074830	1,955,675.14	440,573.08	0.21
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.242000	25 Mar 2030			
		850,000.000	Local	100.000000	850,000.00	109.575000	931,387.50	81,387.50	0.11
Original Face:		850,000.000	Base	100.000000	850,000.00	109.575000	931,387.50	81,387.50	0.10
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033			
		15,696.350	Local	105.093095	16,495.78	110.199309	17,297.27	801.49	0.00
Original Face:		700,000.000	Base	105.093095	16,495.78	110.199309	17,297.27	801.49	0.00

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3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	161,791.910	Local		105.139676	170,107.49	108.611822	175,725.14	5,617.65	0.02
Original Face:	1,400,000.000	Base		105.139676	170,107.49	108.611822	175,725.14	5,617.65	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	35,483.490	Local		108.472673	38,489.89	105.254476	37,347.96	-1,141.93	0.00
Original Face:	100,000.000	Base		108.472673	38,489.89	105.254476	37,347.96	-1,141.93	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	193,574.860	Local		108.472490	209,975.47	104.129209	201,567.97	-8,407.50	0.02
Original Face:	500,000.000	Base		108.472490	209,975.47	104.129209	201,567.97	-8,407.50	0.02
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	61,792.740	Local		110.564218	68,320.66	115.292799	71,242.58	2,921.92	0.01
Original Face:	300,000.000	Base		110.564218	68,320.66	115.292799	71,242.58	2,921.92	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	48,096.640	Local		102.958377	49,519.52	108.197434	52,039.33	2,519.81	0.01
Original Face:	100,000.000	Base		102.958377	49,519.52	108.197434	52,039.33	2,519.81	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	160,561.150	Local		108.256730	173,818.25	113.248565	181,833.20	8,014.95	0.02
Original Face:	900,000.000	Base		108.256730	173,818.25	113.248565	181,833.20	8,014.95	0.02
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	46,500.770	Local		107.308460	49,899.26	107.913706	50,180.70	281.44	0.01
Original Face:	100,000.000	Base		107.308460	49,899.26	107.913706	50,180.70	281.44	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	261,454.660	Local		108.820814	284,517.09	110.201840	288,127.85	3,610.76	0.03
Original Face:	800,000.000	Base		108.820814	284,517.09	110.201840	288,127.85	3,610.76	0.03
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	75,000.840	Local		101.558836	76,169.98	102.420755	76,816.43	646.45	0.01
Original Face:	100,000.000	Base		101.558836	76,169.98	102.420755	76,816.43	646.45	0.01
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local		98.287730	265,376.87	104.821190	283,017.21	17,640.34	0.03
Original Face:	270,000.000	Base		98.287730	265,376.87	104.821190	283,017.21	17,640.34	0.03

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3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.840000	01 Jan 2028		
	520,000.000	Local	99.337954	516,557.36	103.424709	537,808.49	21,251.13	0.06	
Original Face:	520,000.000	Base	99.337954	516,557.36	103.424709	537,808.49	21,251.13	0.06	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	38,392.000	Local	108.643103	41,710.26	107.103868	41,119.32	-590.94	0.00	
Original Face:	100,000.000	Base	108.643103	41,710.26	107.103868	41,119.32	-590.94	0.00	
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.500000	01 Oct 2042		
	143,629.490	Local	101.547537	145,852.21	99.364267	142,716.39	-3,135.82	0.02	
Original Face:	300,000.000	Base	101.547537	145,852.21	99.364267	142,716.39	-3,135.82	0.02	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	45,343.300	Local	103.092871	46,745.71	108.194521	49,058.97	2,313.26	0.01	
Original Face:	100,000.000	Base	103.092871	46,745.71	108.194521	49,058.97	2,313.26	0.01	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	40,906.250	Local	102.958521	42,116.47	107.026319	43,780.45	1,663.98	0.01	
Original Face:	100,000.000	Base	102.958521	42,116.47	107.026319	43,780.45	1,663.98	0.01	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	68,115.460	Local	106.978298	72,868.76	106.980748	72,870.43	1.67	0.01	
Original Face:	200,000.000	Base	106.978298	72,868.76	106.980748	72,870.43	1.67	0.01	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	44,799.480	Local	109.007738	48,834.90	107.103588	47,981.85	-853.05	0.01	
Original Face:	100,000.000	Base	109.007738	48,834.90	107.103588	47,981.85	-853.05	0.01	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	29,628.900	Local	108.531771	32,156.77	107.180381	31,756.37	-400.40	0.00	
Original Face:	100,000.000	Base	108.531771	32,156.77	107.180381	31,756.37	-400.40	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	47,871.150	Local	102.606267	49,118.80	106.429698	50,949.12	1,830.32	0.01	
Original Face:	100,000.000	Base	102.606267	49,118.80	106.429698	50,949.12	1,830.32	0.01	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	124,335.480	Local	106.830416	132,828.11	107.263638	133,366.76	538.65	0.02	
Original Face:	551,126.000	Base	106.830416	132,828.11	107.263638	133,366.76	538.65	0.01	

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3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.500000	01 Feb 2045		
		311,296.760	Local 109.992089	342,401.81	110.876668	345,155.48	2,753.67	0.04
Original Face:		600,000.000	Base 109.992089	342,401.81	110.876668	345,155.48	2,753.67	0.04
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.500000	01 Feb 2045		
		160,932.530	Local 110.227491	177,391.89	111.490315	179,424.18	2,032.29	0.02
Original Face:		300,000.000	Base 110.227491	177,391.89	111.490315	179,424.18	2,032.29	0.02
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.500000	01 Jan 2045		
		49,126.990	Local 110.221896	54,148.70	111.483096	54,768.29	619.59	0.01
Original Face:		100,000.000	Base 110.221896	54,148.70	111.483096	54,768.29	619.59	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.000000	01 Jan 2045		
		145,347.730	Local 106.408239	154,661.96	107.476466	156,214.60	1,552.64	0.02
Original Face:		300,000.000	Base 106.408239	154,661.96	107.476466	156,214.60	1,552.64	0.02
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.500000	01 Jan 2045		
		333,569.360	Local 109.986559	366,881.46	110.877339	369,852.83	2,971.37	0.04
Original Face:		700,000.000	Base 109.986559	366,881.46	110.877339	369,852.83	2,971.37	0.04
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.000000	01 Jul 2045		
		1,115,646.450	Local 106.792426	1,191,425.91	108.821426	1,214,062.38	22,636.47	0.14
Original Face:		1,900,000.000	Base 106.792426	1,191,425.91	108.821426	1,214,062.38	22,636.47	0.13
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045		
		2,132,175.820	Local 104.171270	2,221,114.62	104.192759	2,221,572.81	458.19	0.26
Original Face:		3,800,000.000	Base 104.171270	2,221,114.62	104.192759	2,221,572.81	458.19	0.24
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045		
		327,257.020	Local 103.012418	337,115.37	105.354797	344,780.97	7,665.60	0.04
Original Face:		500,000.000	Base 103.012418	337,115.37	105.354797	344,780.97	7,665.60	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046		
		1,233,193.040	Local 98.362252	1,212,996.44	102.636941	1,265,711.61	52,715.17	0.15
Original Face:		1,700,000.000	Base 98.362252	1,212,996.44	102.636941	1,265,711.61	52,715.17	0.14
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046		
		248,027.840	Local 95.533747	236,950.29	102.544238	254,338.26	17,387.97	0.03
Original Face:		300,000.000	Base 95.533747	236,950.29	102.544238	254,338.26	17,387.97	0.03

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3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	71,964.400	Local		101.558771	73,086.16	102.420764	73,706.49	620.33	0.01
Original Face:	100,000.000	Base		101.558771	73,086.16	102.420764	73,706.49	620.33	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	276,645.670	Local		105.771957	292,613.54	106.436091	294,450.84	1,837.30	0.03
Original Face:	400,000.000	Base		105.771957	292,613.54	106.436091	294,450.84	1,837.30	0.03
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	44,329.210	Local		102.865041	45,599.26	108.197895	47,963.27	2,364.01	0.01
Original Face:	100,000.000	Base		102.865041	45,599.26	108.197895	47,963.27	2,364.01	0.01
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	89,235.080	Local		103.092808	91,994.95	108.197617	96,550.23	4,555.28	0.01
Original Face:	200,000.000	Base		103.092808	91,994.95	108.197617	96,550.23	4,555.28	0.01
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	48,343.220	Local		102.960560	49,774.45	107.027679	51,740.63	1,966.18	0.01
Original Face:	100,000.000	Base		102.960560	49,774.45	107.027679	51,740.63	1,966.18	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	97,280.970	Local		103.095148	100,291.96	108.197605	105,255.68	4,963.72	0.01
Original Face:	200,000.000	Base		103.095148	100,291.96	108.197605	105,255.68	4,963.72	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	78,736.870	Local		102.899480	81,019.83	106.884047	84,157.15	3,137.32	0.01
Original Face:	200,000.000	Base		102.899480	81,019.83	106.884047	84,157.15	3,137.32	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	2,272,603.600	Local		106.235072	2,414,302.08	108.998401	2,477,101.59	62,799.51	0.29
Original Face:	4,898,873.000	Base		106.235072	2,414,302.08	108.998401	2,477,101.59	62,799.51	0.27
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	198,184.700	Local		106.801696	211,664.62	108.505947	215,042.19	3,377.57	0.03
Original Face:	715,719.000	Base		106.801696	211,664.62	108.505947	215,042.19	3,377.57	0.02
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	18,616.400	Local		106.801745	19,882.64	106.016336	19,736.43	-146.21	0.00
Original Face:	180,844.000	Base		106.801745	19,882.64	106.016336	19,736.43	-146.21	0.00

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3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	35,198.900	Local		107.138547	37,711.59	105.260225	37,050.44	-661.15	0.00
Original Face:	498,051.000	Base		107.138547	37,711.59	105.260225	37,050.44	-661.15	0.00
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
	36,179.520	Local		106.842545	38,655.12	105.282522	38,090.71	-564.41	0.00
Original Face:	602,226.000	Base		106.842545	38,655.12	105.282522	38,090.71	-564.41	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	546,295.810	Local		103.862385	567,395.86	106.635713	582,546.43	15,150.57	0.07
Original Face:	982,188.000	Base		103.862385	567,395.86	106.635713	582,546.43	15,150.57	0.06
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	309,799.460	Local		109.309977	338,641.72	113.592410	351,908.67	13,266.95	0.04
Original Face:	2,000,000.000	Base		109.309977	338,641.72	113.592410	351,908.67	13,266.95	0.04
31396LT75	FANNIE MAE FNR 2006 115 EI					4.848000	25 Dec 2036		
	366,499.890	Local		17.677711	64,788.79	20.325120	74,491.54	9,702.75	0.01
Original Face:	4,600,000.000	Base		17.677711	64,788.79	20.325120	74,491.54	9,702.75	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	83,454.470	Local		110.335947	92,080.28	114.675070	95,701.47	3,621.19	0.01
Original Face:	300,000.000	Base		110.335947	92,080.28	114.675070	95,701.47	3,621.19	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI					4.690250	15 Feb 2037		
	175,515.140	Local		13.214438	23,193.34	17.905030	31,426.04	8,232.70	0.00
Original Face:	2,100,000.000	Base		13.214438	23,193.34	17.905030	31,426.04	8,232.70	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.738000	25 Jan 2041		
	160,927.410	Local		25.547369	41,112.72	20.448300	32,906.92	-8,205.80	0.00
Original Face:	1,500,000.000	Base		25.547369	41,112.72	20.448300	32,906.92	-8,205.80	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	99,708.920	Local		106.117216	105,808.33	111.936230	111,610.41	5,802.08	0.01
Original Face:	100,000.000	Base		106.117216	105,808.33	111.936230	111,610.41	5,802.08	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB					4.490250	15 Jan 2040		
	7,973.650	Local		41.880695	3,339.42	16.226620	1,293.85	-2,045.57	0.00
Original Face:	100,000.000	Base		41.880695	3,339.42	16.226620	1,293.85	-2,045.57	0.00

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31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	1,760.200	Local		109.417680	1,925.97	112.805470	1,985.60	59.63	0.00
Original Face:	100,000.000	Base		109.417680	1,925.97	112.805470	1,985.60	59.63	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	165,608.920	Local		95.565499	158,264.99	102.544202	169,822.35	11,557.36	0.02
Original Face:	200,000.000	Base		95.565499	158,264.99	102.544202	169,822.35	11,557.36	0.02
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	72,788.040	Local		101.558649	73,922.55	102.390821	74,528.27	605.72	0.01
Original Face:	100,000.000	Base		101.558649	73,922.55	102.390821	74,528.27	605.72	0.01
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	71,777.070	Local		101.558729	72,895.88	102.618480	73,656.54	760.66	0.01
Original Face:	100,000.000	Base		101.558729	72,895.88	102.618480	73,656.54	760.66	0.01
3140FMDFO	FNMA POOL BE1901 FN 12/46 FIXED 3					3.000000	01 Dec 2046		
	934,359.090	Local		97.754650	913,379.46	102.420673	956,976.87	43,597.41	0.11
Original Face:	1,153,344.000	Base		97.754650	913,379.46	102.420673	956,976.87	43,597.41	0.10
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	835,178.770	Local		102.077073	852,526.04	107.181807	895,159.70	42,633.66	0.11
Original Face:	1,200,000.000	Base		102.077073	852,526.04	107.181807	895,159.70	42,633.66	0.10
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	513,644.500	Local		112.395244	577,311.99	109.155335	560,670.37	-16,641.62	0.07
Original Face:	800,000.000	Base		112.395244	577,311.99	109.155335	560,670.37	-16,641.62	0.06
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	1,533,505.260	Local		103.479961	1,586,870.65	105.221065	1,613,570.57	26,699.92	0.19
Original Face:	2,100,000.000	Base		103.479961	1,586,870.65	105.221065	1,613,570.57	26,699.92	0.17
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
	137,842.270	Local		108.155350	149,083.79	108.460817	149,504.85	421.06	0.02
Original Face:	200,000.000	Base		108.155350	149,083.79	108.460817	149,504.85	421.06	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	989,204.740	Local		101.946796	1,008,462.54	107.159418	1,060,026.04	51,563.50	0.13
Original Face:	1,300,000.000	Base		101.946796	1,008,462.54	107.159418	1,060,026.04	51,563.50	0.11

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3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	638,338.350	Local	108.691958	693,822.45	109.500353	698,982.75		5,160.30	0.08
Original Face:	1,100,000.000	Base	108.691958	693,822.45	109.500353	698,982.75		5,160.30	0.07
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	514,353.060	Local	102.079144	525,047.20	107.182125	551,294.54		26,247.34	0.07
Original Face:	700,000.000	Base	102.079144	525,047.20	107.182125	551,294.54		26,247.34	0.06
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	631,135.180	Local	104.699066	660,792.64	108.435041	684,371.69		23,579.05	0.08
Original Face:	800,000.000	Base	104.699066	660,792.64	108.435041	684,371.69		23,579.05	0.07
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	81,169.310	Local	97.960547	79,513.90	102.648672	83,319.22		3,805.32	0.01
Original Face:	100,000.000	Base	97.960547	79,513.90	102.648672	83,319.22		3,805.32	0.01
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local	0.000000	-3.15	0.000000	0.00		3.15	0.00
		Base	0.000000	-3.15	0.000000	0.00		3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local	0.000000	0.18	0.000000	0.00		-0.18	0.00
		Base	0.000000	0.18	0.000000	0.00		-0.18	0.00
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	100,000.000	Local	107.814350	107,814.35	107.932162	107,932.16		117.81	0.01
Original Face:	100,000.000	Base	107.814350	107,814.35	107.932162	107,932.16		117.81	0.01
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19					3.190000	01 May 2029		
	99,087.610	Local	101.326119	100,401.63	105.546266	104,583.27		4,181.64	0.01
Original Face:	100,000.000	Base	101.326119	100,401.63	105.546266	104,583.27		4,181.64	0.01
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	40,000.000	Local	101.763250	40,705.30	106.630536	42,652.21		1,946.91	0.01
Original Face:	40,000.000	Base	101.763250	40,705.30	106.630536	42,652.21		1,946.91	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	100,000.000	Local	101.467360	101,467.36	106.463570	106,463.57		4,996.21	0.01
Original Face:	100,000.000	Base	101.467360	101,467.36	106.463570	106,463.57		4,996.21	0.01

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3140HTUD9	FNMA POOL BL2379 FN 05/29 FIXED 3.09				3.090000	01 May 2029			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31				3.310000	01 May 2031			
		100,000.000	Local	101.467450	101,467.45	106.576458	106,576.46	5,109.01	0.01
Original Face:		100,000.000	Base	101.467450	101,467.45	106.576458	106,576.46	5,109.01	0.01
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24				3.240000	01 May 2029			
		210,000.000	Local	101.337500	212,808.75	106.133043	222,879.39	10,070.64	0.03
Original Face:		210,000.000	Base	101.337500	212,808.75	106.133043	222,879.39	10,070.64	0.02
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029			
		119,133.610	Local	100.686742	119,951.75	105.380463	125,543.55	5,591.80	0.01
Original Face:		120,000.000	Base	100.686742	119,951.75	105.380463	125,543.55	5,591.80	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26				3.260000	01 May 2029			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26				3.260000	01 May 2029			
		80,000.000	Local	101.344850	81,075.88	106.210151	84,968.12	3,892.24	0.01
Original Face:		80,000.000	Base	101.344850	81,075.88	106.210151	84,968.12	3,892.24	0.01
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52				2.520000	01 Oct 2029			
		40,000.000	Local	101.605325	40,642.13	100.860318	40,344.13	-298.00	0.00
Original Face:		40,000.000	Base	101.605325	40,642.13	100.860318	40,344.13	-298.00	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79				2.790000	01 Aug 2029			
		500,000.000	Local	102.097562	510,487.81	103.095427	515,477.14	4,989.33	0.06
Original Face:		500,000.000	Base	102.097562	510,487.81	103.095427	515,477.14	4,989.33	0.06
3140HU5X0	FNMA POOL BL3561 FN 08/29 FIXED 2.74				2.740000	01 Aug 2029			
		200,000.000	Local	101.764960	203,529.92	102.657509	205,315.02	1,785.10	0.02
Original Face:		200,000.000	Base	101.764960	203,529.92	102.657509	205,315.02	1,785.10	0.02
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031			
		100,000.000	Local	101.403830	101,403.83	102.524421	102,524.42	1,120.59	0.01
Original Face:		100,000.000	Base	101.403830	101,403.83	102.524421	102,524.42	1,120.59	0.01

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3140HVBM5	FNMA POOL BL3643 FN 08/31 FIXED 2.915				2.915000	01 Aug 2031		
		300,000.000	Local 102.271120	306,813.36	102.773632	308,320.90	1,507.54	0.04
Original Face:		300,000.000	Base 102.271120	306,813.36	102.773632	308,320.90	1,507.54	0.03
3140HVBN3	FNMA POOL BL3644 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		300,000.000	Local 101.593903	304,781.71	102.617607	307,852.82	3,071.11	0.04
Original Face:		300,000.000	Base 101.593903	304,781.71	102.617607	307,852.82	3,071.11	0.03
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		200,000.000	Local 101.616675	203,233.35	102.617607	205,235.21	2,001.86	0.02
Original Face:		200,000.000	Base 101.616675	203,233.35	102.617607	205,235.21	2,001.86	0.02
3140HVC77	FNMA POOL BL3693 FN 08/31 FIXED 2.8				2.800000	01 Aug 2031		
		100,000.000	Local 101.046940	101,046.94	102.122065	102,122.07	1,075.13	0.01
Original Face:		100,000.000	Base 101.046940	101,046.94	102.122065	102,122.07	1,075.13	0.01
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031		
		300,000.000	Local 102.105670	306,317.01	102.914302	308,742.91	2,425.90	0.04
Original Face:		300,000.000	Base 102.105670	306,317.01	102.914302	308,742.91	2,425.90	0.03
3140HVCT9	FNMA POOL BL3681 FN 08/31 FIXED 2.86				2.860000	01 Aug 2031		
		200,000.000	Local 101.480445	202,960.89	102.724769	205,449.54	2,488.65	0.02
Original Face:		200,000.000	Base 101.480445	202,960.89	102.724769	205,449.54	2,488.65	0.02
3140HVDE1	FNMA POOL BL3700 FN 08/31 FIXED 2.92				2.920000	01 Aug 2031		
		100,000.000	Local 101.957780	101,957.78	102.817850	102,817.85	860.07	0.01
Original Face:		100,000.000	Base 101.957780	101,957.78	102.817850	102,817.85	860.07	0.01
3140HVEA8	FNMA POOL BL3728 FN 08/31 FIXED 2.87				2.870000	01 Aug 2031		
		100,000.000	Local 101.806430	101,806.43	103.184907	103,184.91	1,378.48	0.01
Original Face:		100,000.000	Base 101.806430	101,806.43	103.184907	103,184.91	1,378.48	0.01
3140HVEB6	FNMA POOL BL3729 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000	Local 100.827120	100,827.12	101.777148	101,777.15	950.03	0.01
Original Face:		100,000.000	Base 100.827120	100,827.12	101.777148	101,777.15	950.03	0.01
3140HVEF7	FNMA POOL BL3733 FN 08/31 FIXED 2.81				2.810000	01 Aug 2031		
		100,000.000	Local 101.246270	101,246.27	102.214389	102,214.39	968.12	0.01
Original Face:		100,000.000	Base 101.246270	101,246.27	102.214389	102,214.39	968.12	0.01

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3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77					2.770000	01 Aug 2031		
	236,000.000	Local		100.774182	237,827.07	101.827222	240,312.24	2,485.17	0.03
Original Face:	236,000.000	Base		100.774182	237,827.07	101.827222	240,312.24	2,485.17	0.03
3140HVFR0	FNMA POOL BL3775 FN 08/31 FIXED 2.765					2.765000	01 Aug 2031		
	100,000.000	Local		100.827120	100,827.12	101.777148	101,777.15	950.03	0.01
Original Face:	100,000.000	Base		100.827120	100,827.12	101.777148	101,777.15	950.03	0.01
3140HVFS8	FNMA POOL BL3776 FN 08/31 FIXED 2.765					2.765000	01 Aug 2031		
	100,000.000	Local		100.827120	100,827.12	101.777148	101,777.15	950.03	0.01
Original Face:	100,000.000	Base		100.827120	100,827.12	101.777148	101,777.15	950.03	0.01
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67					2.670000	01 Sep 2031		
	100,000.000	Local		103.071430	103,071.43	101.336158	101,336.16	-1,735.27	0.01
Original Face:	100,000.000	Base		103.071430	103,071.43	101.336158	101,336.16	-1,735.27	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	950,837.240	Local		97.117574	923,430.06	102.865305	978,081.63	54,651.57	0.12
Original Face:	1,200,000.000	Base		97.117574	923,430.06	102.865305	978,081.63	54,651.57	0.10
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
	126,033.030	Local		105.382303	132,816.51	106.943641	134,784.31	1,967.80	0.02
Original Face:	200,000.000	Base		105.382303	132,816.51	106.943641	134,784.31	1,967.80	0.01
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		
	89,284.410	Local		102.057100	91,121.08	105.389912	94,096.76	2,975.68	0.01
Original Face:	100,000.000	Base		102.057100	91,121.08	105.389912	94,096.76	2,975.68	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	168,060.970	Local		102.052844	171,511.00	105.513263	177,326.61	5,815.61	0.02
Original Face:	200,000.000	Base		102.052844	171,511.00	105.513263	177,326.61	5,815.61	0.02
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	261,047.780	Local		102.060542	266,426.78	105.390170	275,118.70	8,691.92	0.03
Original Face:	300,000.000	Base		102.060542	266,426.78	105.390170	275,118.70	8,691.92	0.03
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
	361,342.960	Local		95.833056	346,286.00	101.933432	368,329.28	22,043.28	0.04
Original Face:	401,864.000	Base		95.833056	346,286.00	101.933432	368,329.28	22,043.28	0.04

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3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047		
		4,490,699.820	Local 101.019464	4,536,480.88	104.342654	4,685,715.38	149,234.50	0.56
Original Face:		5,200,000.000	Base 101.019464	4,536,480.88	104.342654	4,685,715.38	149,234.50	0.50
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048		
		755,907.310	Local 100.577439	760,272.21	104.061955	786,611.92	26,339.71	0.09
Original Face:		900,000.000	Base 100.577439	760,272.21	104.061955	786,611.92	26,339.71	0.08
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048		
		1,682,065.880	Local 100.254426	1,686,345.50	103.794964	1,745,899.67	59,554.17	0.21
Original Face:		1,900,000.000	Base 100.254426	1,686,345.50	103.794964	1,745,899.67	59,554.17	0.19
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5				5.000000	01 Dec 2048		
		549,662.560	Local 107.060992	588,474.19	106.809766	587,093.29	-1,380.90	0.07
Original Face:		766,000.000	Base 107.060992	588,474.19	106.809766	587,093.29	-1,380.90	0.06
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048		
		3,057,855.420	Local 99.886936	3,054,398.08	104.277465	3,188,654.12	134,256.04	0.38
Original Face:		3,700,000.000	Base 99.886936	3,054,398.08	104.277465	3,188,654.12	134,256.04	0.34
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		276,431.230	Local 100.779861	278,587.01	103.253043	285,423.66	6,836.65	0.03
Original Face:		300,000.000	Base 100.779861	278,587.01	103.253043	285,423.66	6,836.65	0.03
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3				3.000000	01 Jul 2049		
		876,509.010	Local 101.449776	889,216.43	102.416845	897,692.87	8,476.44	0.11
Original Face:		900,000.000	Base 101.449776	889,216.43	102.416845	897,692.87	8,476.44	0.10
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		993,427.990	Local 102.093750	1,014,227.89	102.476586	1,018,031.09	3,803.20	0.12
Original Face:		1,000,000.000	Base 102.093750	1,014,227.89	102.476586	1,018,031.09	3,803.20	0.11
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4				4.000000	01 Jun 2049		
		97,886.620	Local 103.599307	101,409.86	104.236838	102,033.92	624.06	0.01
Original Face:		100,000.000	Base 103.599307	101,409.86	104.236838	102,033.92	624.06	0.01
3140JVKT8	FNMA POOL BO1205 FN 06/49 FIXED 3				3.000000	01 Jun 2049		
		196,306.420	Local 101.620293	199,487.16	101.567647	199,383.81	-103.35	0.02
Original Face:		200,000.000	Base 101.620293	199,487.16	101.567647	199,383.81	-103.35	0.02

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3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	297,462.710	Local	104.250002	310,104.88	104.319024	310,310.20	205.32	0.04	
Original Face:	300,000.000	Base	104.250002	310,104.88	104.319024	310,310.20	205.32	0.03	
3140JWQJ2	FNMA POOL BO2256 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	1,686,036.800	Local	102.337613	1,725,449.81	102.049163	1,720,586.44	-4,863.37	0.20	
Original Face:	1,700,000.000	Base	102.337613	1,725,449.81	102.049163	1,720,586.44	-4,863.37	0.18	
3140JXD47	FNMA POOL BO2822 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	99,686.940	Local	101.633283	101,315.11	101.570527	101,252.55	-62.56	0.01	
Original Face:	100,000.000	Base	101.633283	101,315.11	101.570527	101,252.55	-62.56	0.01	
3140JXFE3	FNMA POOL BO2864 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	297,113.310	Local	101.633266	301,965.96	101.570525	301,779.55	-186.41	0.04	
Original Face:	300,000.000	Base	101.633266	301,965.96	101.570525	301,779.55	-186.41	0.03	
3140JXMY1	FNMA POOL BO3074 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	93,991.810	Local	101.832734	95,714.43	101.568928	95,466.47	-247.96	0.01	
Original Face:	100,000.000	Base	101.832734	95,714.43	101.568928	95,466.47	-247.96	0.01	
3140JXNY0	FNMA POOL BO3106 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	195,753.480	Local	101.843104	199,361.42	101.890928	199,455.04	93.62	0.02	
Original Face:	200,000.000	Base	101.843104	199,361.42	101.890928	199,455.04	93.62	0.02	
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	291,298.790	Local	100.794322	293,612.64	101.566559	295,862.16	2,249.52	0.04	
Original Face:	300,000.000	Base	100.794322	293,612.64	101.566559	295,862.16	2,249.52	0.03	
3140K1F43	FNMA POOL BO5586 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	95,353.130	Local	101.984791	97,245.69	101.637328	96,914.37	-331.32	0.01	
Original Face:	100,000.000	Base	101.984791	97,245.69	101.637328	96,914.37	-331.32	0.01	
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	100,000.000	Local	101.490970	101,490.97	102.490819	102,490.82	999.85	0.01	
Original Face:	100,000.000	Base	101.490970	101,490.97	102.490819	102,490.82	999.85	0.01	
3140K5G35	FNMA POOL BO9217 FN 12/49 FIXED 3					3.000000	01 Dec 2049		
	300,000.000	Local	101.437500	304,312.50	101.570576	304,711.73	399.23	0.04	
Original Face:	300,000.000	Base	101.437500	304,312.50	101.570576	304,711.73	399.23	0.03	

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3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	252,253.010	Local	101.819427	256,842.57	103.936532	262,183.03	5,340.46	0.03	
Original Face:	300,000.000	Base	101.819427	256,842.57	103.936532	262,183.03	5,340.46	0.03	
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	1,077,917.100	Local	104.448195	1,125,864.95	106.889055	1,152,175.40	26,310.45	0.14	
Original Face:	1,500,000.000	Base	104.448195	1,125,864.95	106.889055	1,152,175.40	26,310.45	0.12	
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	186,145.840	Local	100.867857	187,761.32	104.055692	193,695.34	5,934.02	0.02	
Original Face:	200,000.000	Base	100.867857	187,761.32	104.055692	193,695.34	5,934.02	0.02	
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	181,612.400	Local	100.837250	183,132.95	103.219995	187,460.31	4,327.36	0.02	
Original Face:	200,000.000	Base	100.837250	183,132.95	103.219995	187,460.31	4,327.36	0.02	
3140QB4Q8	FNMA POOL CA4430 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	98,842.630	Local	103.832790	102,631.06	104.086168	102,881.51	250.45	0.01	
Original Face:	100,000.000	Base	103.832790	102,631.06	104.086168	102,881.51	250.45	0.01	
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	193,274.240	Local	101.618022	196,401.46	104.515235	202,001.03	5,599.57	0.02	
Original Face:	200,000.000	Base	101.618022	196,401.46	104.515235	202,001.03	5,599.57	0.02	
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	194,030.020	Local	101.802067	197,526.57	103.237810	200,312.34	2,785.77	0.02	
Original Face:	200,000.000	Base	101.802067	197,526.57	103.237810	200,312.34	2,785.77	0.02	
3140QBIE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	2,038,322.520	Local	104.287285	2,125,711.22	104.515410	2,130,361.14	4,649.92	0.25	
Original Face:	2,100,000.000	Base	104.287285	2,125,711.22	104.515410	2,130,361.14	4,649.92	0.23	
3140QBMD7	FNMA POOL CA3955 FN 08/49 FIXED 3.5					3.500000	01 Aug 2049		
	869,040.870	Local	103.541743	899,820.06	103.184207	896,712.93	-3,107.13	0.11	
Original Face:	900,000.000	Base	103.541743	899,820.06	103.184207	896,712.93	-3,107.13	0.10	
3140QBPB8	FNMA POOL CA4017 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	492,286.890	Local	102.350849	503,859.81	101.633548	500,328.63	-3,531.18	0.06	
Original Face:	500,000.000	Base	102.350849	503,859.81	101.633548	500,328.63	-3,531.18	0.05	

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3140QBQ84	FNMA POOL CA4078 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	98,743.790	Local		102.180785	100,897.18	101.570515	100,294.58	-602.60	0.01
Original Face:	100,000.000	Base		102.180785	100,897.18	101.570515	100,294.58	-602.60	0.01
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	788,938.340	Local		102.567452	809,193.95	102.296234	807,054.21	-2,139.74	0.10
Original Face:	800,000.000	Base		102.567452	809,193.95	102.296234	807,054.21	-2,139.74	0.09
3140QBSK5	FNMA POOL CA4121 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	785,212.800	Local		102.343188	803,611.81	101.970480	800,685.26	-2,926.55	0.09
Original Face:	800,000.000	Base		102.343188	803,611.81	101.970480	800,685.26	-2,926.55	0.09
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	491,856.340	Local		103.000512	506,614.55	102.635913	504,821.25	-1,793.30	0.06
Original Face:	500,000.000	Base		103.000512	506,614.55	102.635913	504,821.25	-1,793.30	0.05
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	591,432.360	Local		102.598382	606,800.03	102.049191	603,551.94	-3,248.09	0.07
Original Face:	600,000.000	Base		102.598382	606,800.03	102.049191	603,551.94	-3,248.09	0.06
3140QBWJ3	FNMA POOL CA4248 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	393,318.690	Local		101.395563	398,807.70	101.570507	399,495.79	688.09	0.05
Original Face:	400,000.000	Base		101.395563	398,807.70	101.570507	399,495.79	688.09	0.04
3140X4P34	FNMA POOL FM1341 FN 08/49 FIXED VAR					3.000000	01 Aug 2049		
	97,097.610	Local		102.397268	99,425.30	101.749363	98,796.20	-629.10	0.01
Original Face:	100,000.000	Base		102.397268	99,425.30	101.749363	98,796.20	-629.10	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR					4.500000	01 Apr 2049		
	273,494.900	Local		105.519620	288,590.78	105.422239	288,324.45	-266.33	0.03
Original Face:	300,000.000	Base		105.519620	288,590.78	105.422239	288,324.45	-266.33	0.03
3140X4U53	FNMA POOL FM1503 09/49 3					3.000000	01 Sep 2049		
	197,836.660	Local		101.581633	200,965.71	101.941506	201,677.67	711.96	0.02
Original Face:	200,000.000	Base		101.581633	200,965.71	101.941506	201,677.67	711.96	0.02
3140X4XG6	FNMA POOL FM1578 FN 09/34 FIXED VAR					3.500000	01 Sep 2034		
	1,254,802.160	Local		104.722070	1,314,054.80	104.351175	1,309,400.80	-4,654.00	0.16
Original Face:	1,300,000.000	Base		104.722070	1,314,054.80	104.351175	1,309,400.80	-4,654.00	0.14

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3140X4XH4	FNMA POOL FM1579 FN 10/34 FIXED VAR					3.500000	01 Oct 2034		
	861,365.620	Local	104.360360	898,924.26	104.188707	897,445.70	-1,478.56	0.11	
Original Face:	900,000.000	Base	104.360360	898,924.26	104.188707	897,445.70	-1,478.56	0.10	
3140X4Y26	FNMA POOL FM1628 FN 09/33 FIXED VAR					3.500000	01 Sep 2033		
	0.000	Local	0.000000	104.85	0.000000	0.00	-104.85	0.00	
		Base	0.000000	104.85	0.000000	0.00	-104.85	0.00	
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	750,472.470	Local	106.842721	801,825.21	107.269597	805,028.79	3,203.58	0.10	
Original Face:	800,000.000	Base	106.842721	801,825.21	107.269597	805,028.79	3,203.58	0.09	
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	1,189,909.330	Local	101.618124	1,209,163.54	101.570420	1,208,595.90	-567.64	0.14	
Original Face:	1,200,000.000	Base	101.618124	1,209,163.54	101.570420	1,208,595.90	-567.64	0.13	
3140X5FC2	FNMA POOL FM1962 FN 11/49 FIXED VAR					3.500000	01 Nov 2049		
	399,437.450	Local	103.718750	414,291.53	103.717886	414,288.08	-3.45	0.05	
Original Face:	400,000.000	Base	103.718750	414,291.53	103.717886	414,288.08	-3.45	0.04	
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
	600,000.000	Local	102.000000	612,000.00	102.296217	613,777.30	1,777.30	0.07	
Original Face:	600,000.000	Base	102.000000	612,000.00	102.296217	613,777.30	1,777.30	0.07	
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR					3.500000	01 Dec 2049		
	100,000.000	Local	104.312500	104,312.50	104.503564	104,503.56	191.06	0.01	
Original Face:	100,000.000	Base	104.312500	104,312.50	104.503564	104,503.56	191.06	0.01	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
	26,404.180	Local	109.785004	28,987.83	114.588798	30,256.23	1,268.40	0.00	
Original Face:	500,000.000	Base	109.785004	28,987.83	114.588798	30,256.23	1,268.40	0.00	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
	40,339.340	Local	105.372448	42,506.55	110.216041	44,460.42	1,953.87	0.01	
Original Face:	900,000.000	Base	105.372448	42,506.55	110.216041	44,460.42	1,953.87	0.00	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
	55,005.110	Local	110.154911	60,590.83	114.622487	63,048.23	2,457.40	0.01	
Original Face:	600,000.000	Base	110.154911	60,590.83	114.622487	63,048.23	2,457.40	0.01	

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31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
	475,041.000	Local		108.043169	513,249.35	108.899889	517,319.12	4,069.77	0.06
Original Face:	1,200,000.000	Base		108.043169	513,249.35	108.899889	517,319.12	4,069.77	0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	2,724,074.140	Local		98.360209	2,679,405.01	102.631583	2,795,760.41	116,355.40	0.33
Original Face:	3,200,000.000	Base		98.360209	2,679,405.01	102.631583	2,795,760.41	116,355.40	0.30
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	90,444.030	Local		100.760216	91,131.60	105.015374	94,980.14	3,848.54	0.01
Original Face:	100,000.000	Base		100.760216	91,131.60	105.015374	94,980.14	3,848.54	0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
	648.460	Local		111.291367	721.68	111.277374	721.59	-0.09	0.00
Original Face:	100,000.000	Base		111.291367	721.68	111.277374	721.59	-0.09	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
	3,236.180	Local		111.495034	3,608.18	118.180253	3,824.53	216.35	0.00
Original Face:	100,000.000	Base		111.495034	3,608.18	118.180253	3,824.53	216.35	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	7,264.220	Local		111.665946	8,111.66	119.630225	8,690.20	578.54	0.00
Original Face:	500,000.000	Base		111.665946	8,111.66	119.630225	8,690.20	578.54	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	40,237.670	Local		106.676356	42,924.08	110.031652	44,274.17	1,350.09	0.01
Original Face:	1,300,984.000	Base		106.676356	42,924.08	110.031652	44,274.17	1,350.09	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
	45,008.810	Local		106.295168	47,842.19	110.061491	49,537.37	1,695.18	0.01
Original Face:	1,313,542.000	Base		106.295168	47,842.19	110.061491	49,537.37	1,695.18	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
	11,938.480	Local		109.221609	13,039.40	114.582334	13,679.39	639.99	0.00
Original Face:	200,000.000	Base		109.221609	13,039.40	114.582334	13,679.39	639.99	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	4,564.360	Local		111.484633	5,088.56	108.119483	4,934.96	-153.60	0.00
Original Face:	100,000.000	Base		111.484633	5,088.56	108.119483	4,934.96	-153.60	0.00

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	Units								
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
	21,789.860	Local	106.479115	23,201.65	112.329418	24,476.42	1,274.77	0.00	
Original Face:	491,391.000	Base	106.479115	23,201.65	112.329418	24,476.42	1,274.77	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
	45,165.670	Local	103.655321	46,816.62	103.193865	46,608.20	-208.42	0.01	
Original Face:	100,000.000	Base	103.655321	46,816.62	103.193865	46,608.20	-208.42	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	79,209.100	Local	102.767081	81,400.88	106.915028	84,686.43	3,285.55	0.01	
Original Face:	200,000.000	Base	102.767081	81,400.88	106.915028	84,686.43	3,285.55	0.01	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	28,526.600	Local	103.614802	29,557.78	107.476632	30,659.43	1,101.65	0.00	
Original Face:	200,000.000	Base	103.614802	29,557.78	107.476632	30,659.43	1,101.65	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	153,849.650	Local	105.139687	161,757.04	108.612822	167,100.45	5,343.41	0.02	
Original Face:	700,000.000	Base	105.139687	161,757.04	108.612822	167,100.45	5,343.41	0.02	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	83,985.790	Local	103.603491	87,012.21	107.458856	90,250.17	3,237.96	0.01	
Original Face:	600,000.000	Base	103.603491	87,012.21	107.458856	90,250.17	3,237.96	0.01	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	26,193.820	Local	103.592489	27,134.83	107.456972	28,147.09	1,012.26	0.00	
Original Face:	200,000.000	Base	103.592489	27,134.83	107.456972	28,147.09	1,012.26	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	99,872.720	Local	107.328898	107,192.29	107.931880	107,794.50	602.21	0.01	
Original Face:	200,000.000	Base	107.328898	107,192.29	107.931880	107,794.50	602.21	0.01	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	41,376.100	Local	104.709289	43,324.62	107.423731	44,447.75	1,123.13	0.01	
Original Face:	200,000.000	Base	104.709289	43,324.62	107.423731	44,447.75	1,123.13	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	49,798.850	Local	104.722539	52,150.62	107.473484	53,520.56	1,369.94	0.01	
Original Face:	200,000.000	Base	104.722539	52,150.62	107.473484	53,520.56	1,369.94	0.01	

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	Units								
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	80,685.330	Local	105.945901	85,482.80	106.427914	85,871.71	388.91	0.01	
Original Face:	200,000.000	Base	105.945901	85,482.80	106.427914	85,871.71	388.91	0.01	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	35,733.310	Local	107.228577	38,316.32	107.862545	38,542.86	226.54	0.00	
Original Face:	100,000.000	Base	107.228577	38,316.32	107.862545	38,542.86	226.54	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	171,092.740	Local	106.212058	181,721.12	106.455398	182,137.46	416.34	0.02	
Original Face:	400,000.000	Base	106.212058	181,721.12	106.455398	182,137.46	416.34	0.02	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	54,294.310	Local	102.606240	55,709.35	106.487978	57,816.91	2,107.56	0.01	
Original Face:	100,000.000	Base	102.606240	55,709.35	106.487978	57,816.91	2,107.56	0.01	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	151,827.490	Local	107.333376	162,961.57	107.937688	163,879.08	917.51	0.02	
Original Face:	300,000.000	Base	107.333376	162,961.57	107.937688	163,879.08	917.51	0.02	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	101,924.230	Local	107.338157	109,403.59	107.879755	109,955.61	552.02	0.01	
Original Face:	200,000.000	Base	107.338157	109,403.59	107.879755	109,955.61	552.02	0.01	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	104,978.420	Local	107.298843	112,640.63	107.912326	113,284.65	644.02	0.01	
Original Face:	200,000.000	Base	107.298843	112,640.63	107.912326	113,284.65	644.02	0.01	
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00	
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
	395,948.560	Local	104.835209	415,093.50	106.855982	423,094.72	8,001.22	0.05	
Original Face:	600,000.000	Base	104.835209	415,093.50	106.855982	423,094.72	8,001.22	0.05	
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	74,531.040	Local	95.785944	71,390.26	102.417774	76,333.03	4,942.77	0.01	
Original Face:	100,000.000	Base	95.785944	71,390.26	102.417774	76,333.03	4,942.77	0.01	

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31418CMJ0	FNMA POOL MA3060 FN 07/32 FIXED 3					3.000000	01 Jul 2032		
	66,665.980	Local		102.704978	68,469.28	102.640067	68,426.01	-43.27	0.01
Original Face:	100,000.000	Base		102.704978	68,469.28	102.640067	68,426.01	-43.27	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	635,215.420	Local		100.478630	638,255.75	103.721724	658,856.38	20,600.63	0.08
Original Face:	800,000.000	Base		100.478630	638,255.75	103.721724	658,856.38	20,600.63	0.07
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	1,851,771.330	Local		101.574929	1,880,935.42	102.789196	1,903,420.86	22,485.44	0.23
Original Face:	2,100,000.000	Base		101.574929	1,880,935.42	102.789196	1,903,420.86	22,485.44	0.20
31418DGK2	FNMA POOL MA3801 FN 10/49 FIXED 2.5					2.500000	01 Oct 2049		
	999,900.560	Local		98.931653	989,218.15	98.990430	989,805.86	587.71	0.12
Original Face:	1,010,236.000	Base		98.931653	989,218.15	98.990430	989,805.86	587.71	0.11
31418DGN6	FNMA POOL MA3804 FN 10/49 FIXED 4					4.000000	01 Oct 2049		
	1,178,394.250	Local		104.357343	1,229,740.93	104.408753	1,230,346.74	605.81	0.15
Original Face:	1,200,000.000	Base		104.357343	1,229,740.93	104.408753	1,230,346.74	605.81	0.13
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	500,000.000	Local		101.408204	507,041.02	101.432158	507,160.79	119.77	0.06
Original Face:	500,000.000	Base		101.408204	507,041.02	101.432158	507,160.79	119.77	0.05
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	53,646.300	Local		111.174023	59,640.75	114.777741	61,574.01	1,933.26	0.01
Original Face:	900,000.000	Base		111.174023	59,640.75	114.777741	61,574.01	1,933.26	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.500000	15 Apr 2020		
	200,000.000	Local		100.099835	200,199.67	100.625000	201,250.00	1,050.33	0.02
		Base		100.099835	200,199.67	100.625000	201,250.00	1,050.33	0.02

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31774BAD6	FINCO I LLC TERM LOAN					27 Dec 2022			
		200,000.000	Local 100.247550	200,495.10	100.453100	200,906.20	411.10		0.02
			Base 100.247550	200,495.10	100.453100	200,906.20	411.10		0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		1,210,000.000	Local 116.886640	1,414,328.34	141.210394	1,708,645.77	294,317.43		0.20
			Base 116.886640	1,414,328.34	141.210394	1,708,645.77	294,317.43		0.18
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		310,000.000	Local 100.227661	310,705.75	106.967380	331,598.88	20,893.13		0.04
			Base 100.227661	310,705.75	106.967380	331,598.88	20,893.13		0.04
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		200,000.000	Local 102.838835	205,677.67	118.963287	237,926.57	32,248.90		0.03
			Base 102.838835	205,677.67	118.963287	237,926.57	32,248.90		0.03
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2					03 Jul 2024			
		308,384.340	Local 100.352022	309,469.92	100.625000	310,311.74	841.82		0.04
			Base 100.352022	309,469.92	100.625000	310,311.74	841.82		0.03
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
		420,000.000	Local 99.945236	419,769.99	108.908290	457,414.82	37,644.83		0.05
Original Face:		420,000.000	Base 99.945236	419,769.99	108.908290	457,414.82	37,644.83		0.05
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125000	15 Jan 2020			
		440,000.000	Local 100.169386	440,745.30	100.186940	440,822.54	77.24		0.05
			Base 100.169386	440,745.30	100.186940	440,822.54	77.24		0.05
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2				3.200000	15 Jan 2021			
		200,000.000	Local 99.742665	199,485.33	100.559417	201,118.83	1,633.50		0.02
			Base 99.742665	199,485.33	100.559417	201,118.83	1,633.50		0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		185,022.090	Local 100.537828	186,017.19	100.638900	186,204.20	187.01		0.02
			Base 100.537828	186,017.19	100.638900	186,204.20	187.01		0.02
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039			
		240,000.000	Local 106.809783	256,343.48	122.359327	293,662.38	37,318.90		0.03
			Base 106.809783	256,343.48	122.359327	293,662.38	37,318.90		0.03

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35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
	99,000.000	Local		98.808556	97,820.47	101.250000	100,237.50	2,417.03	0.01
		Base		98.808556	97,820.47	101.250000	100,237.50	2,417.03	0.01
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	96,000.000	Local		91.306313	87,654.06	103.500000	99,360.00	11,705.94	0.01
		Base		91.306313	87,654.06	103.500000	99,360.00	11,705.94	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	78,538.940	Local		100.152128	78,658.42	103.155349	81,017.12	2,358.70	0.01
Original Face:	200,000.000	Base		100.152128	78,658.42	103.155349	81,017.12	2,358.70	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	233,511.340	Local		99.350520	231,994.73	103.155126	240,878.92	8,884.19	0.03
Original Face:	800,000.000	Base		99.350520	231,994.73	103.155126	240,878.92	8,884.19	0.03
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	107,451.080	Local		102.167954	109,780.57	103.155261	110,841.44	1,060.87	0.01
Original Face:	300,000.000	Base		102.167954	109,780.57	103.155261	110,841.44	1,060.87	0.01
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	110,404.350	Local		102.574572	113,246.79	103.155261	113,887.90	641.11	0.01
Original Face:	300,000.000	Base		102.574572	113,246.79	103.155261	113,887.90	641.11	0.01
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	96,421.690	Local		102.574763	98,904.32	103.155305	99,464.09	559.77	0.01
Original Face:	300,000.000	Base		102.574763	98,904.32	103.155305	99,464.09	559.77	0.01
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	34,399.540	Local		101.808571	35,021.68	104.253695	35,862.79	841.11	0.00
Original Face:	100,000.000	Base		101.808571	35,021.68	104.253695	35,862.79	841.11	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	174,320.730	Local		103.899972	181,119.19	104.004824	181,301.97	182.78	0.02
Original Face:	300,000.000	Base		103.899972	181,119.19	104.004824	181,301.97	182.78	0.02

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36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048		
	477,402.240	Local	103.965361	496,332.96	103.884168	495,945.35	-387.61	0.06	
Original Face:	700,000.000	Base	103.965361	496,332.96	103.884168	495,945.35	-387.61	0.05	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
	238,461.850	Local	104.767329	249,830.11	105.293267	251,084.27	1,254.16	0.03	
Original Face:	400,000.000	Base	104.767329	249,830.11	105.293267	251,084.27	1,254.16	0.03	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	583,027.190	Local	104.893623	611,558.34	104.598056	609,835.11	-1,723.23	0.07	
Original Face:	1,000,000.000	Base	104.893623	611,558.34	104.598056	609,835.11	-1,723.23	0.07	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	15,753.530	Local	97.771864	15,402.52	103.112215	16,243.81	841.29	0.00	
Original Face:	20,000.000	Base	97.771864	15,402.52	103.112215	16,243.81	841.29	0.00	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	962,543.630	Local	103.454476	995,794.47	104.859209	1,009,315.64	13,521.17	0.12	
Original Face:	1,500,000.000	Base	103.454476	995,794.47	104.859209	1,009,315.64	13,521.17	0.11	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	31,718.350	Local	100.823719	31,979.62	102.978915	32,663.21	683.59	0.00	
Original Face:	40,000.000	Base	100.823719	31,979.62	102.978915	32,663.21	683.59	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
	75,622.560	Local	103.725423	78,439.82	103.786734	78,486.19	46.37	0.01	
Original Face:	100,000.000	Base	103.725423	78,439.82	103.786734	78,486.19	46.37	0.01	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	725,086.690	Local	103.963185	753,823.22	104.408833	757,054.55	3,231.33	0.09	
Original Face:	1,100,000.000	Base	103.963185	753,823.22	104.408833	757,054.55	3,231.33	0.08	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
	85,573.110	Local	97.123886	83,111.93	102.886806	88,043.44	4,931.51	0.01	
Original Face:	106,490.000	Base	97.123886	83,111.93	102.886806	88,043.44	4,931.51	0.01	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	330,263.300	Local	103.154395	340,681.11	104.414165	344,841.67	4,160.56	0.04	
Original Face:	500,000.000	Base	103.154395	340,681.11	104.414165	344,841.67	4,160.56	0.04	

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36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
	195,076.330	Local	97.123157	189,464.29	102.883465	200,701.29	11,237.00	0.02	
	Original Face: 237,541.990	Base	97.123157	189,464.29	102.883465	200,701.29	11,237.00	0.02	
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	770,038.640	Local	103.486135	796,883.23	103.862385	799,780.50	2,897.27	0.09	
	Original Face: 1,000,000.000	Base	103.486135	796,883.23	103.862385	799,780.50	2,897.27	0.09	
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	270,658.840	Local	104.578668	283,051.41	104.205802	282,042.21	-1,009.20	0.03	
	Original Face: 400,000.000	Base	104.578668	283,051.41	104.205802	282,042.21	-1,009.20	0.03	
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	399,755.390	Local	104.149575	416,343.54	104.423474	417,438.47	1,094.93	0.05	
	Original Face: 600,000.000	Base	104.149575	416,343.54	104.423474	417,438.47	1,094.93	0.04	
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	263,525.910	Local	104.118878	274,380.22	103.876848	273,742.41	-637.81	0.03	
	Original Face: 400,000.000	Base	104.118878	274,380.22	103.876848	273,742.41	-637.81	0.03	
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	546,641.810	Local	104.622325	571,909.37	105.333846	575,798.84	3,889.47	0.07	
	Original Face: 913,336.000	Base	104.622325	571,909.37	105.333846	575,798.84	3,889.47	0.06	
36179U4C3	GNMA II POOL MA6219 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	1,493,533.710	Local	103.840650	1,550,895.11	103.398501	1,544,291.47	-6,603.64	0.18	
	Original Face: 1,500,000.000	Base	103.840650	1,550,895.11	103.398501	1,544,291.47	-6,603.64	0.17	
36179U5A6	GNMA II POOL MA6241 G2 09/49 FIXED 2.5					2.500000	20 Sep 2049		
	98,929.420	Local	99.188472	98,126.58	98.827627	97,769.60	-356.98	0.01	
	Original Face: 100,000.000	Base	99.188472	98,126.58	98.827627	97,769.60	-356.98	0.01	
36179U6J6	GNMA II POOL MA6273 G2 11/49 FIXED 2.5					2.500000	20 Nov 2049		
	99,799.640	Local	99.219687	99,020.89	98.827627	98,629.62	-391.27	0.01	
	Original Face: 100,000.000	Base	99.219687	99,020.89	98.827627	98,629.62	-391.27	0.01	

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36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	489,948.990	Local	104.497664		511,985.25	105.147539	515,169.31	3,184.06	0.06	
Original Face:	800,000.000	Base	104.497664		511,985.25	105.147539	515,169.31	3,184.06	0.06	
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	1,068,753.120	Local	103.906232		1,110,501.10	104.989477	1,122,078.31	11,577.21	0.13	
Original Face:	1,680,001.000	Base	103.906232		1,110,501.10	104.989477	1,122,078.31	11,577.21	0.12	
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	695,586.460	Local	104.301294		725,505.68	105.525000	734,017.61	8,511.93	0.09	
Original Face:	1,100,000.000	Base	104.301294		725,505.68	105.525000	734,017.61	8,511.93	0.08	
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5						3.500000	20 Feb 2049		
	382,119.320	Local	103.420371		395,189.22	103.163721	394,208.51	-980.71	0.05	
Original Face:	500,000.000	Base	103.420371		395,189.22	103.163721	394,208.51	-980.71	0.04	
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	148,314.830	Local	104.409188		154,854.31	104.457430	154,925.86	71.55	0.02	
Original Face:	200,000.010	Base	104.409188		154,854.31	104.457430	154,925.86	71.55	0.02	
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5						4.500000	20 Apr 2049		
	268,833.680	Local	104.630268		281,281.40	104.435364	280,757.43	-523.97	0.03	
Original Face:	314,000.000	Base	104.630268		281,281.40	104.435364	280,757.43	-523.97	0.03	
36179USU7	GNMA II POOL MA5931 G2 05/49 FIXED 4						4.000000	20 May 2049		
	480,279.020	Local	103.905134		499,034.56	103.675092	497,929.72	-1,104.84	0.06	
Original Face:	500,000.000	Base	103.905134		499,034.56	103.675092	497,929.72	-1,104.84	0.05	
36179UZT2	GNMA II POOL MA6154 G2 09/49 FIXED 3.5						3.500000	20 Sep 2049		
	2,938,542.680	Local	103.723611		3,047,962.59	103.605722	3,044,498.36	-3,464.23	0.36	
Original Face:	2,960,840.000	Base	103.723611		3,047,962.59	103.605722	3,044,498.36	-3,464.23	0.33	
36179VBF6	GNMA II POOL MA6338 G2 12/49 FIXED 3						3.000000	20 Dec 2049		
	2,900,000.000	Local	102.520444		2,973,092.89	102.782564	2,980,694.36	7,601.47	0.35	
Original Face:	2,900,000.000	Base	102.520444		2,973,092.89	102.782564	2,980,694.36	7,601.47	0.32	
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5						3.500000	20 Oct 2047		
	249,510.370	Local	103.858958		259,138.87	103.795005	258,979.30	-159.57	0.03	
Original Face:	300,000.000	Base	103.858958		259,138.87	103.795005	258,979.30	-159.57	0.03	

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3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
		235,856.010	Local 103.858956	244,957.59	103.852635	244,942.68	-14.91	0.03
Original Face:		300,000.000	Base 103.858956	244,957.59	103.852635	244,942.68	-14.91	0.03
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		36,097.120	Local 102.408198	36,966.41	103.691859	37,429.77	463.36	0.00
Original Face:		100,000.000	Base 102.408198	36,966.41	103.691859	37,429.77	463.36	0.00
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		66,002.700	Local 102.408220	67,592.19	103.704064	68,447.48	855.29	0.01
Original Face:		200,000.000	Base 102.408220	67,592.19	103.704064	68,447.48	855.29	0.01
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049		
		99,719.990	Local 105.222042	104,927.41	105.068263	104,774.06	-153.35	0.01
Original Face:		100,000.000	Base 105.222042	104,927.41	105.068263	104,774.06	-153.35	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375000	15 Apr 2026		
		30,000.000	Local 100.908733	30,272.62	110.540000	33,162.00	2,889.38	0.00
			Base 100.908733	30,272.62	110.540000	33,162.00	2,889.38	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.500000	20 Oct 2037		
		42,605.140	Local 107.678792	45,876.70	114.423317	48,750.21	2,873.51	0.01
Original Face:		1,600,000.000	Base 107.678792	45,876.70	114.423317	48,750.21	2,873.51	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.000000	20 Sep 2038		
		193,124.110	Local 108.434571	209,413.30	114.210345	220,567.71	11,154.41	0.03
Original Face:		7,900,000.000	Base 108.434571	209,413.30	114.210345	220,567.71	11,154.41	0.02
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.500000	20 Jan 2040		
		39,374.180	Local 106.583299	41,966.30	108.011335	42,528.58	562.28	0.01
Original Face:		300,000.000	Base 106.583299	41,966.30	108.011335	42,528.58	562.28	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.500000	20 May 2040		
		49,914.750	Local 106.613316	53,215.77	108.003662	53,909.76	693.99	0.01
Original Face:		400,000.000	Base 106.613316	53,215.77	108.003662	53,909.76	693.99	0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040		
		13,437.960	Local 107.828197	14,489.91	114.282315	15,357.21	867.30	0.00
Original Face:		222,231.000	Base 107.828197	14,489.91	114.282315	15,357.21	867.30	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								
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	21,226.680	Local	107.647545	22,850.00	114.331643	24,268.81	1,418.81	0.00	
Original Face:	302,944.000	Base	107.647545	22,850.00	114.331643	24,268.81	1,418.81	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	24,367.800	Local	104.587612	25,485.70	110.421866	26,907.38	1,421.68	0.00	
Original Face:	200,000.000	Base	104.587612	25,485.70	110.421866	26,907.38	1,421.68	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	15,711.460	Local	104.191845	16,370.06	108.016325	16,970.94	600.88	0.00	
Original Face:	100,000.000	Base	104.191845	16,370.06	108.016325	16,970.94	600.88	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	24,048.470	Local	107.681362	25,895.72	114.142407	27,449.50	1,553.78	0.00	
Original Face:	347,788.000	Base	107.681362	25,895.72	114.142407	27,449.50	1,553.78	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
	376,293.620	Local	104.267792	392,353.05	108.026094	406,495.30	14,142.25	0.05	
Original Face:	2,800,000.000	Base	104.267792	392,353.05	108.026094	406,495.30	14,142.25	0.04	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
	56,865.680	Local	107.667384	61,225.79	114.182251	64,930.51	3,704.72	0.01	
Original Face:	437,880.000	Base	107.667384	61,225.79	114.182251	64,930.51	3,704.72	0.01	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
	18,656.180	Local	103.057271	19,226.55	108.467772	20,235.94	1,009.39	0.00	
Original Face:	100,000.000	Base	103.057271	19,226.55	108.467772	20,235.94	1,009.39	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
	34,047.180	Local	103.194508	35,134.82	111.235562	37,872.57	2,737.75	0.00	
Original Face:	200,000.000	Base	103.194508	35,134.82	111.235562	37,872.57	2,737.75	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					3.767000	20 Jul 2060		
	195,224.250	Local	104.230463	203,483.14	104.240270	203,502.29	19.15	0.02	
Original Face:	430,000.000	Base	104.230463	203,483.14	104.240270	203,502.29	19.15	0.02	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					3.686000	20 Nov 2060		
	150,641.320	Local	104.871193	157,979.35	103.550650	155,990.07	-1,989.28	0.02	
Original Face:	500,000.000	Base	104.871193	157,979.35	103.550650	155,990.07	-1,989.28	0.02	

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3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5						3.500000	20 Apr 2048		
	1,003,651.510	Local		101.890142	1,022,621.95	104.504710		1,048,863.10	26,241.15	0.12
Original Face:	1,100,000.000	Base		101.890142	1,022,621.95	104.504710		1,048,863.10	26,241.15	0.11
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5						3.500000	20 Oct 2049		
	498,530.430	Local		102.700886	511,995.17	101.362548		505,323.15	-6,672.02	0.06
Original Face:	500,000.000	Base		102.700886	511,995.17	101.362548		505,323.15	-6,672.02	0.05
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5						5.000000	20 Jul 2040		
	55,216.200	Local		105.042777	58,000.63	109.220676		60,307.51	2,306.88	0.01
Original Face:	500,000.000	Base		105.042777	58,000.63	109.220676		60,307.51	2,306.88	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5						4.500000	20 Jul 2041		
	56,183.650	Local		107.014852	60,124.85	108.029549		60,694.94	570.09	0.01
Original Face:	400,000.000	Base		107.014852	60,124.85	108.029549		60,694.94	570.09	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B						5.161000	10 Nov 2046		
	90,000.000	Local		102.543200	92,288.88	108.938550		98,044.70	5,755.82	0.01
Original Face:	90,000.000	Base		102.543200	92,288.88	108.938550		98,044.70	5,755.82	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA						1.061943	10 Feb 2048		
	3,646,627.790	Local		4.070686	148,442.77	3.608590		131,591.85	-16,850.92	0.02
Original Face:	4,130,000.000	Base		4.070686	148,442.77	3.608590		131,591.85	-16,850.92	0.01
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA						1.058830	10 Apr 2047		
	1,809,492.350	Local		5.982589	108,254.49	3.048590		55,164.00	-53,090.49	0.01
Original Face:	2,770,000.000	Base		5.982589	108,254.49	3.048590		55,164.00	-53,090.49	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A						3.039750	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	99.552000		856,147.20	-3,852.80	0.10
Original Face:	860,000.000	Base		100.000000	860,000.00	99.552000		856,147.20	-3,852.80	0.09
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3						5.300000	11 Feb 2021		
	171,000.000	Local		103.183158	176,443.20	103.172931		176,425.71	-17.49	0.02
		Base		103.183158	176,443.20	103.172931		176,425.71	-17.49	0.02
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15						6.150000	07 Aug 2037		
	90,000.000	Local		113.001956	101,701.76	124.357966		111,922.17	10,220.41	0.01
		Base		113.001956	101,701.76	124.357966		111,922.17	10,220.41	0.01

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36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	280,000.000	Local		116.260764	325,530.14	121.555979	340,356.74	14,826.60	0.04
		Base		116.260764	325,530.14	121.555979	340,356.74	14,826.60	0.04
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	819,000.000	Local		135.245473	1,107,660.42	133.654277	1,094,628.53	-13,031.89	0.13
		Base		135.245473	1,107,660.42	133.654277	1,094,628.53	-13,031.89	0.12
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.500000	08 Jan 2020		
	20,000.000	Local		100.043200	20,008.64	100.036139	20,007.23	-1.41	0.00
		Base		100.043200	20,008.64	100.036139	20,007.23	-1.41	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375000	16 Sep 2020		
	50,000.000	Local		100.246400	50,123.20	101.549881	50,774.94	651.74	0.01
		Base		100.246400	50,123.20	101.549881	50,774.94	651.74	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	106,000.000	Local		102.933340	109,109.34	104.261006	110,516.67	1,407.33	0.01
		Base		102.933340	109,109.34	104.261006	110,516.67	1,407.33	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	370,000.000	Local		113.128141	418,574.12	128.471326	475,343.91	56,769.79	0.06
		Base		113.128141	418,574.12	128.471326	475,343.91	56,769.79	0.05
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.309920	56,654.96	112.353584	56,176.79	-478.17	0.01
		Base		113.309920	56,654.96	112.353584	56,176.79	-478.17	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.609367	31,682.81	102.298494	30,689.55	-993.26	0.00
		Base		105.609367	31,682.81	102.298494	30,689.55	-993.26	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.179657	131,851.52	110.861226	155,205.72	23,354.20	0.02
		Base		94.179657	131,851.52	110.861226	155,205.72	23,354.20	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	240,000.000	Local		100.060642	240,145.54	102.273613	245,456.67	5,311.13	0.03
		Base		100.060642	240,145.54	102.273613	245,456.67	5,311.13	0.03

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37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local		100.952950	40,381.18	105.127908	42,051.16	1,669.98	0.00
		Base		100.952950	40,381.18	105.127908	42,051.16	1,669.98	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		101.516158	335,003.32	106.052838	349,974.37	14,971.05	0.04
		Base		101.516158	335,003.32	106.052838	349,974.37	14,971.05	0.04
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	50,000.000	Local		99.714580	49,857.29	100.426123	50,213.06	355.77	0.01
		Base		99.714580	49,857.29	100.426123	50,213.06	355.77	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.512719	164,020.35	120.253499	192,405.60	28,385.25	0.02
		Base		102.512719	164,020.35	120.253499	192,405.60	28,385.25	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	10,000.000	Local		99.540400	9,954.04	102.203865	10,220.39	266.35	0.00
		Base		99.540400	9,954.04	102.203865	10,220.39	266.35	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.629200	20,325.84	104.210421	20,842.08	516.24	0.00
		Base		101.629200	20,325.84	104.210421	20,842.08	516.24	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875000	16 Apr 2020		
	50,000.000	Local		99.897760	49,948.88	100.132937	50,066.47	117.59	0.01
		Base		99.897760	49,948.88	100.132937	50,066.47	117.59	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	860,000.000	Local		97.609944	839,445.52	103.940017	893,884.15	54,438.63	0.11
		Base		97.609944	839,445.52	103.940017	893,884.15	54,438.63	0.10
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	510,000.000	Local		99.899435	509,487.12	104.739614	534,172.03	24,684.91	0.06
		Base		99.899435	509,487.12	104.739614	534,172.03	24,684.91	0.06
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.000000	15 Jun 2020		
	210,000.000	Local		100.550852	211,156.79	101.765021	213,706.54	2,549.75	0.03
		Base		100.550852	211,156.79	101.765021	213,706.54	2,549.75	0.02

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38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local	121.160791	654,268.27	138.912877	750,129.54	95,861.27	0.09	
		Base	121.160791	654,268.27	138.912877	750,129.54	95,861.27	0.08	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local	100.398734	321,275.95	139.835795	447,474.54	126,198.59	0.05	
		Base	100.398734	321,275.95	139.835795	447,474.54	126,198.59	0.05	
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local	101.465172	1,055,237.79	106.563644	1,108,261.90	53,024.11	0.13	
		Base	101.465172	1,055,237.79	106.563644	1,108,261.90	53,024.11	0.12	
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local	97.173856	174,912.94	102.811573	185,060.83	10,147.89	0.02	
		Base	97.173856	174,912.94	102.811573	185,060.83	10,147.89	0.02	
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	1,000,000.000	Local	98.212405	982,124.05	107.287836	1,072,878.36	90,754.31	0.13	
		Base	98.212405	982,124.05	107.287836	1,072,878.36	90,754.31	0.11	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	290,000.000	Local	98.712897	286,267.40	110.257919	319,747.97	33,480.57	0.04	
		Base	98.712897	286,267.40	110.257919	319,747.97	33,480.57	0.03	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local	79.745125	6,379.61	87.500000	7,000.00	620.39	0.00	
		Base	79.745125	6,379.61	87.500000	7,000.00	620.39	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local	99.431419	566,759.09	105.244644	599,894.47	33,135.38	0.07	
		Base	99.431419	566,759.09	105.244644	599,894.47	33,135.38	0.06	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	470,000.000	Local	101.409904	476,626.55	122.923454	577,740.23	101,113.68	0.07	
		Base	101.409904	476,626.55	122.923454	577,740.23	101,113.68	0.06	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					4.885370	20 Jan 2040		
	22,900.810	Local	17.810200	4,078.68	8.712800	1,995.30	-2,083.38	0.00	
	Original Face:	258,000.000	Base	17.810200	4,078.68	8.712800	1,995.30	-2,083.38	0.00

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38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					2.699500	20 May 2060		
	273,163.380	Local	102.118732	278,950.98	100.935270	275,718.20	-3,232.78	0.03	
Original Face:	670,000.000	Base	102.118732	278,950.98	100.935270	275,718.20	-3,232.78	0.03	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.104250	20 Oct 2060		
	599,206.180	Local	100.000000	599,206.18	99.467940	596,018.04	-3,188.14	0.07	
Original Face:	1,150,000.000	Base	100.000000	599,206.18	99.467940	596,018.04	-3,188.14	0.06	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					2.274250	20 Mar 2061		
	93,901.820	Local	99.989968	93,892.40	99.892380	93,800.76	-91.64	0.01	
Original Face:	200,000.000	Base	99.989968	93,892.40	99.892380	93,800.76	-91.64	0.01	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					4.860250	16 Apr 2042		
	1,342,153.430	Local	25.827723	346,647.67	20.876950	280,200.70	-66,446.97	0.03	
Original Face:	4,700,000.000	Base	25.827723	346,647.67	20.876950	280,200.70	-66,446.97	0.03	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.204250	20 Oct 2064		
	1,737,375.120	Local	100.030544	1,737,905.79	99.625890	1,730,875.43	-7,030.36	0.21	
Original Face:	3,000,000.000	Base	100.030544	1,737,905.79	99.625890	1,730,875.43	-7,030.36	0.19	
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					4.735370	20 Mar 2039		
	5,830.680	Local	19.432039	1,133.02	2.995830	174.68	-958.34	0.00	
Original Face:	176,719.000	Base	19.432039	1,133.02	2.995830	174.68	-958.34	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					4.715370	20 Apr 2040		
	31,335.150	Local	37.939215	11,888.31	19.736860	6,184.57	-5,703.74	0.00	
Original Face:	300,000.000	Base	37.939215	11,888.31	19.736860	6,184.57	-5,703.74	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					4.285370	20 Mar 2042		
	1,634,394.380	Local	24.071105	393,416.78	19.825400	324,025.22	-69,391.56	0.04	
Original Face:	4,800,000.000	Base	24.071105	393,416.78	19.825400	324,025.22	-69,391.56	0.03	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	306,737.240	Local	9.675340	29,677.87	4.486500	13,761.77	-15,916.10	0.00	
Original Face:	1,500,000.000	Base	9.675340	29,677.87	4.486500	13,761.77	-15,916.10	0.00	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.690400	16 Mar 2047		
	3,890,079.490	Local	5.554975	216,092.96	3.242800	126,147.50	-89,945.46	0.01	
Original Face:	5,680,000.000	Base	5.554975	216,092.96	3.242800	126,147.50	-89,945.46	0.01	

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38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					2.551990	16 Jun 2048		
	41,390.610	Local		102.695370	42,506.24	102.388950	42,379.41	-126.83	0.01
Original Face:	100,000.000	Base		102.695370	42,506.24	102.388950	42,379.41	-126.83	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.854900	16 Aug 2054		
	6,094,713.380	Local		6.122270	373,134.81	3.803420	231,807.55	-141,327.26	0.03
Original Face:	9,230,000.000	Base		6.122270	373,134.81	3.803420	231,807.55	-141,327.26	0.02
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.835370	20 Aug 2044		
	145,014.460	Local		24.944306	36,172.85	16.304310	23,643.61	-12,529.24	0.00
Original Face:	400,000.000	Base		24.944306	36,172.85	16.304310	23,643.61	-12,529.24	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	720,259.590	Local		57.024568	410,724.92	16.735940	120,542.21	-290,182.71	0.01
Original Face:	3,000,000.000	Base		57.024568	410,724.92	16.735940	120,542.21	-290,182.71	0.01
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	249,520.890	Local		98.461648	245,682.38	101.581890	253,468.04	7,785.66	0.03
Original Face:	250,000.000	Base		98.461648	245,682.38	101.581890	253,468.04	7,785.66	0.03
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A					3.000000	20 Oct 2049		
	199,999.990	Local		101.149595	202,299.18	101.927120	203,854.23	1,555.05	0.02
Original Face:	200,000.000	Base		101.149595	202,299.18	101.927120	203,854.23	1,555.05	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 2032		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	500,000.000	Local		100.795000	503,975.00	100.737500	503,687.50	-287.50	0.06
		Base		100.795000	503,975.00	100.737500	503,687.50	-287.50	0.05
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local		101.399600	182,519.28	111.890978	201,403.76	18,884.48	0.02
		Base		101.399600	182,519.28	111.890978	201,403.76	18,884.48	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local		100.550833	30,165.25	112.033215	33,609.96	3,444.71	0.00
		Base		100.550833	30,165.25	112.033215	33,609.96	3,444.71	0.00

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404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027			
		20,000.000	Local	96.369200	19,273.84	107.849077	21,569.82	2,295.98	0.00
			Base	96.369200	19,273.84	107.849077	21,569.82	2,295.98	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			
		40,000.000	Local	102.596800	41,038.72	114.949798	45,979.92	4,941.20	0.01
			Base	102.596800	41,038.72	114.949798	45,979.92	4,941.20	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		80,000.000	Local	100.000000	80,000.00	111.375000	89,100.00	9,100.00	0.01
			Base	100.000000	80,000.00	111.375000	89,100.00	9,100.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		50,000.000	Local	99.776340	49,888.17	113.960000	56,980.00	7,091.83	0.01
			Base	99.776340	49,888.17	113.960000	56,980.00	7,091.83	0.01
404122BA0	HCA INC TERM LOAN B12					13 Mar 2025			
		97,995.730	Local	100.720297	98,701.59	100.464300	98,450.72	-250.87	0.01
			Base	100.720297	98,701.59	100.464300	98,450.72	-250.87	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025			
		340,000.000	Local	99.495518	338,284.76	106.954083	363,643.88	25,359.12	0.04
			Base	99.495518	338,284.76	106.954083	363,643.88	25,359.12	0.04
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.400000	08 Mar 2021			
		820,000.000	Local	99.942478	819,528.32	101.588856	833,028.62	13,500.30	0.10
			Base	99.942478	819,528.32	101.588856	833,028.62	13,500.30	0.09
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099			
		300,000.000	Local	100.000000	300,000.00	110.000000	330,000.00	30,000.00	0.04
			Base	100.000000	300,000.00	110.000000	330,000.00	30,000.00	0.04
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		1,420,000.000	Local	100.496871	1,427,055.57	111.824211	1,587,903.80	160,848.23	0.19
			Base	100.496871	1,427,055.57	111.824211	1,587,903.80	160,848.23	0.17
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		470,000.000	Local	100.000000	470,000.00	107.836488	506,831.49	36,831.49	0.06
			Base	100.000000	470,000.00	107.836488	506,831.49	36,831.49	0.05

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406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		480,000.000	Local	100.439042	482,107.40	106.679071	512,059.54	29,952.14	0.06
			Base	100.439042	482,107.40	106.679071	512,059.54	29,952.14	0.05
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024			
		20,000.000	Local	98.135200	19,627.04	105.458000	21,091.60	1,464.56	0.00
			Base	98.135200	19,627.04	105.458000	21,091.60	1,464.56	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026			
		90,000.000	Local	96.980900	87,282.81	105.875000	95,287.50	8,004.69	0.01
			Base	96.980900	87,282.81	105.875000	95,287.50	8,004.69	0.01
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
		120,000.000	Local	102.305900	122,767.08	123.376929	148,052.31	25,285.23	0.02
			Base	102.305900	122,767.08	123.376929	148,052.31	25,285.23	0.02
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				3.389750	15 May 2038			
		2,090,000.000	Local	100.000000	2,090,000.00	99.879960	2,087,491.16	-2,508.84	0.25
		Original Face: 2,090,000.000	Base	100.000000	2,090,000.00	99.879960	2,087,491.16	-2,508.84	0.22
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875				4.875000	15 Feb 2025			
		103,000.000	Local	100.706864	103,728.07	102.747277	105,829.70	2,101.63	0.01
			Base	100.706864	103,728.07	102.747277	105,829.70	2,101.63	0.01
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A				2.670000	26 Dec 2025			
		480,000.000	Local	99.999529	479,997.74	99.688930	478,506.86	-1,490.88	0.06
		Original Face: 480,000.000	Base	99.999529	479,997.74	99.688930	478,506.86	-1,490.88	0.05
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026			
		50,000.000	Local	99.530440	49,765.22	105.250000	52,625.00	2,859.78	0.01
			Base	99.530440	49,765.22	105.250000	52,625.00	2,859.78	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625				4.625000	01 Apr 2025			
		10,000.000	Local	98.935100	9,893.51	102.750000	10,275.00	381.49	0.00
			Base	98.935100	9,893.51	102.750000	10,275.00	381.49	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875000	01 Apr 2027			
		130,000.000	Local	100.000000	130,000.00	106.250000	138,125.00	8,125.00	0.02
			Base	100.000000	130,000.00	106.250000	138,125.00	8,125.00	0.01

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43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	502,666.750	Local	100.662419	505,996.51	100.614600	505,756.14	-240.37	0.06	
		Base	100.662419	505,996.51	100.614600	505,756.14	-240.37	0.05	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local	101.422100	50,711.05	112.572765	56,286.38	5,575.33	0.01	
		Base	101.422100	50,711.05	112.572765	56,286.38	5,575.33	0.01	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local	104.669500	41,867.80	118.136961	47,254.78	5,386.98	0.01	
		Base	104.669500	41,867.80	118.136961	47,254.78	5,386.98	0.01	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local	101.357914	222,987.41	107.628043	236,781.69	13,794.28	0.03	
		Base	101.357914	222,987.41	107.628043	236,781.69	13,794.28	0.03	
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local	103.244000	10,324.40	117.211898	11,721.19	1,396.79	0.00	
		Base	103.244000	10,324.40	117.211898	11,721.19	1,396.79	0.00	
45175AAB7	IHEARTCOMMUNICATIONS INC. EXIT TERM LOAN						01 May 2026		
	171,288.290	Local	100.592475	172,303.13	100.839300	172,725.91	422.78	0.02	
		Base	100.592475	172,303.13	100.839300	172,725.91	422.78	0.02	
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local	100.975160	201,950.32	122.618617	245,237.23	43,286.91	0.03	
		Base	100.975160	201,950.32	122.618617	245,237.23	43,286.91	0.03	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local	99.650750	259,091.95	104.379105	271,385.67	12,293.72	0.03	
		Base	99.650750	259,091.95	104.379105	271,385.67	12,293.72	0.03	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local	95.153254	561,404.20	110.108136	649,638.00	88,233.80	0.08	
		Base	95.153254	561,404.20	110.108136	649,638.00	88,233.80	0.07	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local	101.159770	101,159.77	108.171664	108,171.66	7,011.89	0.01	
		Base	101.159770	101,159.77	108.171664	108,171.66	7,011.89	0.01	

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459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local		99.662966	637,842.98	103.771847	664,139.82	26,296.84	0.08
		Base		99.662966	637,842.98	103.771847	664,139.82	26,296.84	0.07
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	170,000.000	Local		109.172906	185,593.94	112.521924	191,287.27	5,693.33	0.02
		Base		109.172906	185,593.94	112.521924	191,287.27	5,693.33	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local		99.821526	898,393.73	105.077471	945,697.24	47,303.51	0.11
		Base		99.821526	898,393.73	105.077471	945,697.24	47,303.51	0.10
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		94.704334	331,465.17	108.244597	378,856.09	47,390.92	0.04
		Base		94.704334	331,465.17	108.244597	378,856.09	47,390.92	0.04
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local		99.917845	199,835.69	101.339386	202,678.77	2,843.08	0.02
		Base		99.917845	199,835.69	101.339386	202,678.77	2,843.08	0.02
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local		99.837205	199,674.41	101.685952	203,371.90	3,697.49	0.02
		Base		99.837205	199,674.41	101.685952	203,371.90	3,697.49	0.02
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	237,575.760	Local		99.805464	237,113.59	100.437500	238,615.15	1,501.56	0.03
		Base		99.805464	237,113.59	100.437500	238,615.15	1,501.56	0.03
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	150,000.000	Local		102.085793	153,128.69	103.852077	155,778.12	2,649.43	0.02
		Base		102.085793	153,128.69	103.852077	155,778.12	2,649.43	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	450,000.000	Local		100.817160	453,677.22	127.285845	572,786.30	119,109.08	0.07
		Base		100.817160	453,677.22	127.285845	572,786.30	119,109.08	0.06
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	200,000.000	Local		104.180835	208,361.67	110.718162	221,436.32	13,074.65	0.03
		Base		104.180835	208,361.67	110.718162	221,436.32	13,074.65	0.02

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46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55					2.550000	01 Mar 2021		
	70,000.000	Local		99.282157	69,497.51	100.773496	70,541.45	1,043.94	0.01
		Base		99.282157	69,497.51	100.773496	70,541.45	1,043.94	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
	250,000.000	Local		102.505672	256,264.18	105.238320	263,095.80	6,831.62	0.03
	Original Face: 250,000.000	Base		102.505672	256,264.18	105.238320	263,095.80	6,831.62	0.03
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A					1.918000	27 Jul 2036		
	446,272.990	Local		96.560928	430,925.34	100.110740	446,767.19	15,841.85	0.05
	Original Face: 1,560,000.000	Base		96.560928	430,925.34	100.110740	446,767.19	15,841.85	0.05
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					1.918000	27 Jul 2046		
	237,232.020	Local		96.461941	228,838.61	100.116070	237,507.38	8,668.77	0.03
	Original Face: 1,590,000.000	Base		96.461941	228,838.61	100.116070	237,507.38	8,668.77	0.03
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					5.489750	15 May 2028		
	257,666.040	Local		98.699976	254,316.32	98.527290	253,871.37	-444.95	0.03
	Original Face: 400,000.000	Base		98.699976	254,316.32	98.527290	253,871.37	-444.95	0.03
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	960,000.000	Local		100.000000	960,000.00	106.291498	1,020,398.38	60,398.38	0.12
		Base		100.000000	960,000.00	106.291498	1,020,398.38	60,398.38	0.11
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	260,000.000	Local		100.000000	260,000.00	111.629006	290,235.42	30,235.42	0.03
		Base		100.000000	260,000.00	111.629006	290,235.42	30,235.42	0.03
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local		100.000000	120,000.00	113.809132	136,570.96	16,570.96	0.02
		Base		100.000000	120,000.00	113.809132	136,570.96	16,570.96	0.01
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	580,000.000	Local		100.000000	580,000.00	106.647221	618,553.88	38,553.88	0.07
		Base		100.000000	580,000.00	106.647221	618,553.88	38,553.88	0.07
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
	520,438.910	Local		97.651936	508,218.67	102.209400	531,937.49	23,718.82	0.06
	Original Face: 660,000.000	Base		97.651936	508,218.67	102.209400	531,937.49	23,718.82	0.06

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46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		426,847.270	Local	98.148881	418,945.82	101.046700	431,315.08	12,369.26	0.05
Original Face:		532,000.000	Base	98.148881	418,945.82	101.046700	431,315.08	12,369.26	0.05
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		1,361,870.850	Local	98.645491	1,343,424.18	101.659400	1,384,469.73	41,045.55	0.16
Original Face:		1,700,000.000	Base	98.645491	1,343,424.18	101.659400	1,384,469.73	41,045.55	0.15
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A				2.889750	15 Jul 2034			
		698,741.040	Local	100.000000	698,741.04	99.111360	692,531.75	-6,209.29	0.08
Original Face:		770,000.000	Base	100.000000	698,741.04	99.111360	692,531.75	-6,209.29	0.07
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
		309,689.700	Local	100.315309	310,666.18	100.444400	311,065.96	399.78	0.04
			Base	100.315309	310,666.18	100.444400	311,065.96	399.78	0.03
47077DAC4	JANE STR GROUP LLC TERM LOAN B					25 Aug 2022			
		228,241.320	Local	99.823148	227,837.67	99.583300	227,290.24	-547.43	0.03
			Base	99.823148	227,837.67	99.583300	227,290.24	-547.43	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		150,000.000	Local	98.113133	147,169.70	110.465983	165,698.97	18,529.27	0.02
			Base	98.113133	147,169.70	110.465983	165,698.97	18,529.27	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043			
		50,000.000	Local	101.671740	50,835.87	122.309679	61,154.84	10,318.97	0.01
			Base	101.671740	50,835.87	122.309679	61,154.84	10,318.97	0.01
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		200,000.000	Local	100.000000	200,000.00	115.770000	231,540.00	31,540.00	0.03
			Base	100.000000	200,000.00	115.770000	231,540.00	31,540.00	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 2028			
		200,000.000	Local	100.000000	200,000.00	108.611400	217,222.80	17,222.80	0.03
			Base	100.000000	200,000.00	108.611400	217,222.80	17,222.80	0.02
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.500000	01 Mar 2021			
		70,000.000	Local	99.980114	69,986.08	101.276701	70,893.69	907.61	0.01
			Base	99.980114	69,986.08	101.276701	70,893.69	907.61	0.01

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494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local	113.797650	22,759.53	116.448722	23,289.74	530.21	0.00	
		Base	113.797650	22,759.53	116.448722	23,289.74	530.21	0.00	
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local	108.214206	173,142.73	108.498500	173,597.60	454.87	0.02	
		Base	108.214206	173,142.73	108.498500	173,597.60	454.87	0.02	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	130,000.000	Local	117.478277	152,721.76	119.008453	154,710.99	1,989.23	0.02	
		Base	117.478277	152,721.76	119.008453	154,710.99	1,989.23	0.02	
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	90,000.000	Local	109.727200	98,754.48	112.219254	100,997.33	2,242.85	0.01	
		Base	109.727200	98,754.48	112.219254	100,997.33	2,242.85	0.01	
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	90,000.000	Local	109.732867	98,759.58	109.041695	98,137.53	-622.05	0.01	
		Base	109.732867	98,759.58	109.041695	98,137.53	-622.05	0.01	
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	170,000.000	Local	113.907676	193,643.05	116.124804	197,412.17	3,769.12	0.02	
		Base	113.907676	193,643.05	116.124804	197,412.17	3,769.12	0.02	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local	96.217447	182,813.15	100.029100	190,055.29	7,242.14	0.02	
		Base	96.217447	182,813.15	100.029100	190,055.29	7,242.14	0.02	
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	30,000.000	Local	101.531867	30,459.56	105.890418	31,767.13	1,307.57	0.00	
		Base	101.531867	30,459.56	105.890418	31,767.13	1,307.57	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	570,000.000	Local	100.154421	570,880.20	107.464000	612,544.80	41,664.60	0.07	
		Base	100.154421	570,880.20	107.464000	612,544.80	41,664.60	0.07	
50212XAX4	LPL HLDGS INC 2019 TERM LOAN B1						12 Nov 2026		
	36,118.150	Local	100.000000	36,118.15	100.500000	36,298.74	180.59	0.00	
		Base	100.000000	36,118.15	100.500000	36,298.74	180.59	0.00	

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50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036		
	134,816.460	Local		92.653701	124,912.44	99.019000	133,493.91	8,581.47	0.02
Original Face:	710,000.000	Base		92.653701	124,912.44	99.019000	133,493.91	8,581.47	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	160,000.000	Local		99.722688	159,556.30	106.000000	169,600.00	10,043.70	0.02
		Base		99.722688	159,556.30	106.000000	169,600.00	10,043.70	0.02
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	285,696.870	Local		100.424971	286,911.00	100.261400	286,443.68	-467.32	0.03
		Base		100.424971	286,911.00	100.261400	286,443.68	-467.32	0.03
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	640,000.000	Local		99.927128	639,533.62	102.960551	658,947.53	19,413.91	0.08
		Base		99.927128	639,533.62	102.960551	658,947.53	19,413.91	0.07
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local		26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
		Base		26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059		
	1,049,036.960	Local		100.047741	1,049,537.78	100.119740	1,050,293.08	755.30	0.12
Original Face:	1,100,000.000	Base		100.047741	1,049,537.78	100.119740	1,050,293.08	755.30	0.11
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
	790,000.000	Local		99.251397	784,086.04	0.001000	7.90	-784,078.14	0.00
		Base		99.251397	784,086.04	0.001000	7.90	-784,078.14	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	80,000.000	Local		100.000000	80,000.00	105.750000	84,600.00	4,600.00	0.01
		Base		100.000000	80,000.00	105.750000	84,600.00	4,600.00	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
	150,000.000	Local		95.007147	142,510.72	107.750000	161,625.00	19,114.28	0.02
		Base		95.007147	142,510.72	107.750000	161,625.00	19,114.28	0.02
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
	20,000.000	Local		96.504750	19,300.95	108.500000	21,700.00	2,399.05	0.00
		Base		96.504750	19,300.95	108.500000	21,700.00	2,399.05	0.00

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52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	0.010	Local	101,100.000000		10.11	100.416700	0.01	-10.10	0.00
		Base	101,100.000000		10.11	100.416700	0.01	-10.10	0.00
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027		
	458,765.850	Local	99.806080		457,876.21	100.416700	460,677.53	2,801.32	0.05
		Base	99.806080		457,876.21	100.416700	460,677.53	2,801.32	0.05
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	200,000.000	Local	100.000000		200,000.00	104.488519	208,977.04	8,977.04	0.02
		Base	100.000000		200,000.00	104.488519	208,977.04	8,977.04	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	200,000.000	Local	99.699055		199,398.11	110.298862	220,597.72	21,199.61	0.03
		Base	99.699055		199,398.11	110.298862	220,597.72	21,199.61	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
	250,000.000	Local	99.694748		249,236.87	106.956389	267,390.97	18,154.10	0.03
		Base	99.694748		249,236.87	106.956389	267,390.97	18,154.10	0.03
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
	200,000.000	Local	99.873955		199,747.91	105.602386	211,204.77	11,456.86	0.03
		Base	99.873955		199,747.91	105.602386	211,204.77	11,456.86	0.02
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.500000	14 Sep 2020		
	100,000.000	Local	100.140330		100,140.33	102.750622	102,750.62	2,610.29	0.01
		Base	100.140330		100,140.33	102.750622	102,750.62	2,610.29	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023		
	40,000.000	Local	100.384125		40,153.65	103.164305	41,265.72	1,112.07	0.00
		Base	100.384125		40,153.65	103.164305	41,265.72	1,112.07	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local	106.136650		106,136.65	118.608386	118,608.39	12,471.74	0.01
		Base	106.136650		106,136.65	118.608386	118,608.39	12,471.74	0.01
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	218,072.470	Local	100.324548		218,780.22	100.339300	218,812.39	32.17	0.03
		Base	100.324548		218,780.22	100.339300	218,812.39	32.17	0.02

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55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	606,462.790	Local	99.269642	602,033.44	98.458300	597,112.95	-4,920.49	0.07	
		Base	99.269642	602,033.44	98.458300	597,112.95	-4,920.49	0.06	
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local	102.229580	51,114.79	109.244094	54,622.05	3,507.26	0.01	
		Base	102.229580	51,114.79	109.244094	54,622.05	3,507.26	0.01	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local	98.882306	177,988.15	101.757384	183,163.29	5,175.14	0.02	
		Base	98.882306	177,988.15	101.757384	183,163.29	5,175.14	0.02	
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local	99.367464	248,418.66	101.893841	254,734.60	6,315.94	0.03	
		Base	99.367464	248,418.66	101.893841	254,734.60	6,315.94	0.03	
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	150,000.000	Local	100.596447	150,894.67	109.760123	164,640.18	13,745.51	0.02	
		Base	100.596447	150,894.67	109.760123	164,640.18	13,745.51	0.02	
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local	98.743313	148,114.97	113.608490	170,412.74	22,297.77	0.02	
		Base	98.743313	148,114.97	113.608490	170,412.74	22,297.77	0.02	
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local	99.941773	149,912.66	102.335506	153,503.26	3,590.60	0.02	
		Base	99.941773	149,912.66	102.335506	153,503.26	3,590.60	0.02	
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local	99.722211	89,749.99	105.922538	95,330.28	5,580.29	0.01	
		Base	99.722211	89,749.99	105.922538	95,330.28	5,580.29	0.01	
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					2.092000	25 May 2037		
	1,409,749.630	Local	92.959188	1,310,491.81	93.467510	1,317,657.88	7,166.07	0.16	
Original Face:	10,140,000.000	Base	92.959188	1,310,491.81	93.467510	1,317,657.88	7,166.07	0.14	
57906PAG4	MCAFFEE LLC TERM LOAN B 1						30 Sep 2024		
	577,989.170	Local	100.199128	579,140.11	100.400000	580,301.13	1,161.02	0.07	
		Base	100.199128	579,140.11	100.400000	580,301.13	1,161.02	0.06	

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026			
		320,000.000	Local	100.244797	320,783.35	107.904365	345,293.97	24,510.62	0.04
			Base	100.244797	320,783.35	107.904365	345,293.97	24,510.62	0.04
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		760,000.000	Local	102.995554	782,766.21	122.500000	931,000.00	148,233.79	0.11
			Base	102.995554	782,766.21	122.500000	931,000.00	148,233.79	0.10
594088AQ9	MICHAELS STORES INC TERM LOAN					30 Jan 2023			
		148,461.850	Local	100.078599	148,578.54	96.600000	143,414.15	-5,164.39	0.02
			Base	100.078599	148,578.54	96.600000	143,414.15	-5,164.39	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025			
		70,000.000	Local	98.251314	68,775.92	103.338931	72,337.25	3,561.33	0.01
			Base	98.251314	68,775.92	103.338931	72,337.25	3,561.33	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021			
		230,000.000	Local	98.085061	225,595.64	99.867686	229,695.68	4,100.04	0.03
			Base	98.085061	225,595.64	99.867686	229,695.68	4,100.04	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026			
		1,190,000.000	Local	96.896163	1,153,064.34	101.184479	1,204,095.30	51,030.96	0.14
			Base	96.896163	1,153,064.34	101.184479	1,204,095.30	51,030.96	0.13
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036			
		20,000.000	Local	99.636900	19,927.38	109.601344	21,920.27	1,992.89	0.00
			Base	99.636900	19,927.38	109.601344	21,920.27	1,992.89	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056			
		60,000.000	Local	95.435483	57,261.29	118.516168	71,109.70	13,848.41	0.01
			Base	95.435483	57,261.29	118.516168	71,109.70	13,848.41	0.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022			
		330,000.000	Local	98.921776	326,441.86	101.413630	334,664.98	8,223.12	0.04
			Base	98.921776	326,441.86	101.413630	334,664.98	8,223.12	0.04
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024			
		370,000.000	Local	99.824581	369,350.95	103.765986	383,934.15	14,583.20	0.05
			Base	99.824581	369,350.95	103.765986	383,934.15	14,583.20	0.04

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594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	730,000.000	Local		100.751627	735,486.88	106.890668	780,301.88	44,815.00	0.09
		Base		100.751627	735,486.88	106.890668	780,301.88	44,815.00	0.08
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	10,000.000	Local		100.608600	10,060.86	118.300511	11,830.05	1,769.19	0.00
		Base		100.608600	10,060.86	118.300511	11,830.05	1,769.19	0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.811790	25 Jun 2056		
	1,580,000.000	Local		99.708297	1,575,391.09	104.966740	1,658,474.49	83,083.40	0.20
Original Face:	1,580,000.000	Base		99.708297	1,575,391.09	104.966740	1,658,474.49	83,083.40	0.18
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022		
	130,000.000	Local		100.285623	130,371.31	101.923125	132,500.06	2,128.75	0.02
		Base		100.285623	130,371.31	101.923125	132,500.06	2,128.75	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
	20,000.000	Local		100.057500	20,011.50	102.809168	20,561.83	550.33	0.00
		Base		100.057500	20,011.50	102.809168	20,561.83	550.33	0.00
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	113.107553	11,310.76	1,310.76	0.00
		Base		100.000000	10,000.00	113.107553	11,310.76	1,310.76	0.00
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local		100.028409	570,161.93	107.645281	613,578.10	43,416.17	0.07
		Base		100.028409	570,161.93	107.645281	613,578.10	43,416.17	0.07
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local		100.000000	280,000.00	108.939800	305,031.44	25,031.44	0.04
		Base		100.000000	280,000.00	108.939800	305,031.44	25,031.44	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2034		
	990,000.000	Local		102.934212	1,019,048.70	101.017940	1,000,077.61	-18,971.09	0.12
Original Face:	990,000.000	Base		102.934212	1,019,048.70	101.017940	1,000,077.61	-18,971.09	0.11
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2034		
	7,710,000.000	Local		5.476190	422,214.23	5.440890	419,492.62	-2,721.61	0.05
Original Face:	7,710,000.000	Base		5.476190	422,214.23	5.440890	419,492.62	-2,721.61	0.04

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63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2034		
	1,140,000.000	Local	102.934505	1,173,453.36	101.045700	1,151,920.98	-21,532.38	0.14	
Original Face:	1,140,000.000	Base	102.934505	1,173,453.36	101.045700	1,151,920.98	-21,532.38	0.12	
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					2.392000	25 Apr 2040		
	466,386.580	Local	99.284244	463,048.39	97.995020	457,035.62	-6,012.77	0.05	
Original Face:	560,000.000	Base	99.284244	463,048.39	97.995020	457,035.62	-6,012.77	0.05	
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					2.958000	25 Jun 2065		
	788,435.280	Local	100.884553	795,409.41	100.970400	796,086.26	676.85	0.09	
Original Face:	1,190,000.000	Base	100.884553	795,409.41	100.970400	796,086.26	676.85	0.09	
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
	970,000.000	Local	99.951692	969,531.41	100.505030	974,898.79	5,367.38	0.12	
Original Face:	970,000.000	Base	99.951692	969,531.41	100.505030	974,898.79	5,367.38	0.10	
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	90,000.000	Local	100.372589	90,335.33	100.375000	90,337.50	2.17	0.01	
		Base	100.372589	90,335.33	100.375000	90,337.50	2.17	0.01	
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
	1,088,064.320	Local	100.000000	1,088,064.32	99.558530	1,083,260.84	-4,803.48	0.13	
Original Face:	1,140,000.000	Base	100.000000	1,088,064.32	99.558530	1,083,260.84	-4,803.48	0.12	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	860,254.300	Local	102.560856	882,284.17	103.906460	893,859.79	11,575.62	0.11	
Original Face:	1,520,000.000	Base	102.560856	882,284.17	103.906460	893,859.79	11,575.62	0.10	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.850000	01 Apr 2023		
	185,000.000	Local	101.496778	187,769.04	103.921074	192,253.99	4,484.95	0.02	
		Base	101.496778	187,769.04	103.921074	192,253.99	4,484.95	0.02	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	610,000.000	Local	100.115572	610,704.99	100.444400	612,710.84	2,005.85	0.07	
		Base	100.115572	610,704.99	100.444400	612,710.84	2,005.85	0.07	
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.500000	28 Nov 2027		
	200,000.000	Local	100.000000	200,000.00	102.022200	204,044.40	4,044.40	0.02	
		Base	100.000000	200,000.00	102.022200	204,044.40	4,044.40	0.02	

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65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
	200,000.000	Local		100.000000	200,000.00	101.782800	203,565.60	3,565.60	0.02
		Base		100.000000	200,000.00	101.782800	203,565.60	3,565.60	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	150,000.000	Local		104.469153	156,703.73	120.349032	180,523.55	23,819.82	0.02
		Base		104.469153	156,703.73	120.349032	180,523.55	23,819.82	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	40,000.000	Local		99.696700	39,878.68	111.148914	44,459.57	4,580.89	0.01
		Base		99.696700	39,878.68	111.148914	44,459.57	4,580.89	0.00
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					2.228000	26 Feb 2046		
	323,985.700	Local		97.030600	314,365.27	99.497380	322,357.28	7,992.01	0.04
Original Face:	2,410,000.000	Base		97.030600	314,365.27	99.497380	322,357.28	7,992.01	0.03
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local		96.203411	182,786.48	103.119965	195,927.93	13,141.45	0.02
		Base		96.203411	182,786.48	103.119965	195,927.93	13,141.45	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	480,000.000	Local		99.957025	479,793.72	104.366910	500,961.17	21,167.45	0.06
		Base		99.957025	479,793.72	104.366910	500,961.17	21,167.45	0.05
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875					4.875000	30 Mar 2020		
	10,000.000	Local		100.387900	10,038.79	100.652431	10,065.24	26.45	0.00
		Base		100.387900	10,038.79	100.652431	10,065.24	26.45	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local		98.119364	274,734.22	106.942400	299,438.72	24,704.50	0.04
		Base		98.119364	274,734.22	106.942400	299,438.72	24,704.50	0.03
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	20,000.000	Local		97.846050	19,569.21	97.750000	19,550.00	-19.21	0.00
		Base		97.846050	19,569.21	97.750000	19,550.00	-19.21	0.00
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875000	15 Mar 2022		
	10,000.000	Local		100.000000	10,000.00	96.250000	9,625.00	-375.00	0.00
		Base		100.000000	10,000.00	96.250000	9,625.00	-375.00	0.00

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674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125000	15 Feb 2022		
	100,000.000	Local	99.607540	99,607.54	101.767513	101,767.51	2,159.97	0.01	
		Base	99.607540	99,607.54	101.767513	101,767.51	2,159.97	0.01	
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	180,000.000	Local	99.848167	179,726.70	102.472522	184,450.54	4,723.84	0.02	
		Base	99.848167	179,726.70	102.472522	184,450.54	4,723.84	0.02	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	70,000.000	Local	99.137729	69,396.41	101.303008	70,912.11	1,515.70	0.01	
		Base	99.137729	69,396.41	101.303008	70,912.11	1,515.70	0.01	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	350,000.000	Local	98.701874	345,456.56	97.235753	340,325.14	-5,131.42	0.04	
		Base	98.701874	345,456.56	97.235753	340,325.14	-5,131.42	0.04	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	270,000.000	Local	99.349963	268,244.90	100.190527	270,514.42	2,269.52	0.03	
		Base	99.349963	268,244.90	100.190527	270,514.42	2,269.52	0.03	
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	30,000.000	Local	97.138200	29,141.46	99.341924	29,802.58	661.12	0.00	
		Base	97.138200	29,141.46	99.341924	29,802.58	661.12	0.00	
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	190,000.000	Local	99.906600	189,822.54	101.039470	191,974.99	2,152.45	0.02	
		Base	99.906600	189,822.54	101.039470	191,974.99	2,152.45	0.02	
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local	101.054874	232,426.21	101.201093	232,762.51	336.30	0.03	
		Base	101.054874	232,426.21	101.201093	232,762.51	336.30	0.02	
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	130,000.000	Local	99.929015	129,907.72	100.739980	130,961.97	1,054.25	0.02	
		Base	99.929015	129,907.72	100.739980	130,961.97	1,054.25	0.01	
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	350,000.000	Local	100.223740	350,783.09	101.633945	355,718.81	4,935.72	0.04	
		Base	100.223740	350,783.09	101.633945	355,718.81	4,935.72	0.04	

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674599CZ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/21 4.85					4.850000	15 Mar 2021		
	96,000.000	Local	102.559521	98,457.14	103.008104	98,887.78	430.64	0.01	
		Base	102.559521	98,457.14	103.008104	98,887.78	430.64	0.01	
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	670,000.000	Local	116.199958	778,539.72	117.809884	789,326.22	10,786.50	0.09	
		Base	116.199958	778,539.72	117.809884	789,326.22	10,786.50	0.08	
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	300,000.000	Local	111.246557	333,739.67	113.411107	340,233.32	6,493.65	0.04	
		Base	111.246557	333,739.67	113.411107	340,233.32	6,493.65	0.04	
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local	133.406100	53,362.44	134.183018	53,673.21	310.77	0.01	
		Base	133.406100	53,362.44	134.183018	53,673.21	310.77	0.01	
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local	122.621753	392,389.61	122.841555	393,092.98	703.37	0.05	
		Base	122.621753	392,389.61	122.841555	393,092.98	703.37	0.04	
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	110,000.000	Local	127.825536	140,608.09	128.926040	141,818.64	1,210.55	0.02	
		Base	127.825536	140,608.09	128.926040	141,818.64	1,210.55	0.02	
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	100,000.000	Local	99.214880	99,214.88	102.500000	102,500.00	3,285.12	0.01	
		Base	99.214880	99,214.88	102.500000	102,500.00	3,285.12	0.01	
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
	0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00	
		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00	
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	160,000.000	Local	101.442044	162,307.27	106.540000	170,464.00	8,156.73	0.02	
		Base	101.442044	162,307.27	106.540000	170,464.00	8,156.73	0.02	

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70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5						5.500000	15 Feb 2024		
	40,000.000	Local		100.235475	40,094.19	109.791000	43,916.40	3,822.21	0.01	
		Base		100.235475	40,094.19	109.791000	43,916.40	3,822.21	0.00	
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5						4.500000	15 Mar 2023		
	20,000.000	Local		99.290800	19,858.16	104.700000	20,940.00	1,081.84	0.00	
		Base		99.290800	19,858.16	104.700000	20,940.00	1,081.84	0.00	
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B							19 Aug 2022		
	128,435.800	Local		99.914891	128,326.49	92.650000	118,995.77	-9,330.72	0.01	
		Base		99.914891	128,326.49	92.650000	118,995.77	-9,330.72	0.01	
70455DAG9	PCI GAMING AUTHORITY TERM LOAN							29 May 2026		
	135,778.850	Local		100.093586	135,905.92	100.625000	136,627.47	721.55	0.02	
		Base		100.093586	135,905.92	100.625000	136,627.47	721.55	0.01	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625						6.625000	15 Jun 2035		
	210,000.000	Local		108.099395	227,008.73	102.450000	215,145.00	-11,863.73	0.03	
		Base		108.099395	227,008.73	102.450000	215,145.00	-11,863.73	0.02	
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4						4.000000	05 Mar 2042		
	50,000.000	Local		92.076060	46,038.03	113.820509	56,910.25	10,872.22	0.01	
		Base		92.076060	46,038.03	113.820509	56,910.25	10,872.22	0.01	
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45						4.450000	15 Jan 2022		
	340,000.000	Local		101.640959	345,579.26	104.617102	355,698.15	10,118.89	0.04	
		Base		101.640959	345,579.26	104.617102	355,698.15	10,118.89	0.04	
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625						5.625000	18 Nov 2050		
	240,000.000	Local		112.053471	268,928.33	146.126000	350,702.40	81,774.07	0.04	
		Base		112.053471	268,928.33	146.126000	350,702.40	81,774.07	0.04	
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25						7.250000	17 Mar 2044		
	350,000.000	Local		90.806923	317,824.23	121.300000	424,550.00	106,725.77	0.05	
		Base		90.806923	317,824.23	121.300000	424,550.00	106,725.77	0.05	
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25						6.250000	17 Mar 2024		
	482,000.000	Local		102.152010	492,372.69	112.105000	540,346.10	47,973.41	0.06	
		Base		102.152010	492,372.69	112.105000	540,346.10	47,973.41	0.06	

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71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125000	17 Jan 2022		
	79,000.000	Local	100.000000	79,000.00	106.739000	84,323.81	5,323.81	0.01	
		Base	100.000000	79,000.00	106.739000	84,323.81	5,323.81	0.01	
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local	100.784358	241,882.46	122.000000	292,800.00	50,917.54	0.03	
		Base	100.784358	241,882.46	122.000000	292,800.00	50,917.54	0.03	
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,363,000.000	Local	97.660690	1,331,115.20	109.051000	1,486,365.13	155,249.93	0.18	
		Base	97.660690	1,331,115.20	109.051000	1,486,365.13	155,249.93	0.16	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local	98.304032	216,268.87	112.800000	248,160.00	31,891.13	0.03	
		Base	98.304032	216,268.87	112.800000	248,160.00	31,891.13	0.03	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	40,000.000	Local	101.737250	40,694.90	89.700000	35,880.00	-4,814.90	0.00	
		Base	101.737250	40,694.90	89.700000	35,880.00	-4,814.90	0.00	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local	99.307870	297,923.61	96.346000	289,038.00	-8,885.61	0.03	
		Base	99.307870	297,923.61	96.346000	289,038.00	-8,885.61	0.03	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local	99.869100	19,973.82	109.867000	21,973.40	1,999.58	0.00	
		Base	99.869100	19,973.82	109.867000	21,973.40	1,999.58	0.00	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
	220,000.000	Local	99.984245	219,965.34	101.778721	223,913.19	3,947.85	0.03	
		Base	99.984245	219,965.34	101.778721	223,913.19	3,947.85	0.02	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local	98.648178	88,783.36	113.650649	102,285.58	13,502.22	0.01	
		Base	98.648178	88,783.36	113.650649	102,285.58	13,502.22	0.01	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local	99.226600	9,922.66	101.285012	10,128.50	205.84	0.00	
		Base	99.226600	9,922.66	101.285012	10,128.50	205.84	0.00	

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718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		98.825685	256,946.78	101.480609	263,849.58	6,902.80	0.03
		Base		98.825685	256,946.78	101.480609	263,849.58	6,902.80	0.03
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	179,550.000	Local		99.763264	179,124.94	100.458300	180,372.88	1,247.94	0.02
		Base		99.763264	179,124.94	100.458300	180,372.88	1,247.94	0.02
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	130,000.000	Local		101.929269	132,508.05	108.688000	141,294.40	8,786.35	0.02
		Base		101.929269	132,508.05	108.688000	141,294.40	8,786.35	0.02
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	360,000.000	Local		99.672222	358,820.00	111.600400	401,761.44	42,941.44	0.05
		Base		99.672222	358,820.00	111.600400	401,761.44	42,941.44	0.04
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	790,000.000	Local		100.000000	790,000.00	123.750000	977,625.00	187,625.00	0.12
		Base		100.000000	790,000.00	123.750000	977,625.00	187,625.00	0.10
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875000	01 Mar 2021		
	50,000.000	Local		100.702520	50,351.26	103.500000	51,750.00	1,398.74	0.01
		Base		100.702520	50,351.26	103.500000	51,750.00	1,398.74	0.01
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	0.000	Local		0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base		0.000000	29.70	0.000000	0.00	-29.70	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A					3.839750	15 Mar 2036		
	420,000.000	Local		100.000000	420,000.00	100.250140	421,050.59	1,050.59	0.05
	Original Face:	Base		100.000000	420,000.00	100.250140	421,050.59	1,050.59	0.05
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	462,116.430	Local		100.511559	464,480.43	100.736100	465,518.07	1,037.64	0.06
		Base		100.511559	464,480.43	100.736100	465,518.07	1,037.64	0.05
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	170,000.000	Local		97.687935	166,069.49	85.500000	145,350.00	-20,719.49	0.02
		Base		97.687935	166,069.49	85.500000	145,350.00	-20,719.49	0.02

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75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
	70,000.000	Local	101.219943	70,853.96	99.250000	69,475.00	-1,378.96	0.01	
		Base	101.219943	70,853.96	99.250000	69,475.00	-1,378.96	0.01	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	30,000.000	Local	92.564933	27,769.48	91.982000	27,594.60	-174.88	0.00	
		Base	92.564933	27,769.48	91.982000	27,594.60	-174.88	0.00	
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5					4.500000	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	105.955459	52,977.73	2,977.73	0.01	
		Base	100.000000	50,000.00	105.955459	52,977.73	2,977.73	0.01	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	706,770.120	Local	100.166607	707,947.65	100.708300	711,776.17	3,828.52	0.08	
		Base	100.166607	707,947.65	100.708300	711,776.17	3,828.52	0.08	
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5					2.500000	15 Jan 2020		
	60,000.000	Local	99.978800	59,987.28	100.005043	60,003.03	15.75	0.01	
		Base	99.978800	59,987.28	100.005043	60,003.03	15.75	0.01	
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	140,000.000	Local	99.852029	139,792.84	101.145233	141,603.33	1,810.49	0.02	
		Base	99.852029	139,792.84	101.145233	141,603.33	1,810.49	0.02	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		
	177,533.020	Local	80.740225	143,340.56	60.422260	107,269.46	-36,071.10	0.01	
	Original Face: 420,000.000	Base	80.740225	143,340.56	60.422260	107,269.46	-36,071.10	0.01	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local	107.361229	150,305.72	114.769297	160,677.02	10,371.30	0.02	
		Base	107.361229	150,305.72	114.769297	160,677.02	10,371.30	0.02	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		
	110,000.000	Local	101.166882	111,283.57	102.375000	112,612.50	1,328.93	0.01	
		Base	101.166882	111,283.57	102.375000	112,612.50	1,328.93	0.01	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	364,836.610	Local	100.113903	365,252.17	100.250000	365,748.70	496.53	0.04	
		Base	100.113903	365,252.17	100.250000	365,748.70	496.53	0.04	

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780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	106.237242	212,474.48	12,474.48	0.03
		Base		100.000000	200,000.00	106.237242	212,474.48	12,474.48	0.02
780097BK6	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
	270,000.000	Local		100.000000	270,000.00	106.245341	286,862.42	16,862.42	0.03
		Base		100.000000	270,000.00	106.245341	286,862.42	16,862.42	0.03
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	1,090,000.000	Local		101.219330	1,103,290.70	108.350321	1,181,018.50	77,727.80	0.14
		Base		101.219330	1,103,290.70	108.350321	1,181,018.50	77,727.80	0.13
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	150,000.000	Local		99.317547	148,976.32	100.191080	150,286.62	1,310.30	0.02
		Base		99.317547	148,976.32	100.191080	150,286.62	1,310.30	0.02
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	170,000.000	Local		99.967712	169,945.11	101.786171	173,036.49	3,091.38	0.02
		Base		99.967712	169,945.11	101.786171	173,036.49	3,091.38	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					2.643630	15 Mar 2033		
	262,503.460	Local		99.623152	261,514.22	96.934620	254,456.73	-7,057.49	0.03
	Original Face: 680,000.000	Base		99.623152	261,514.22	96.934620	254,456.73	-7,057.49	0.03
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.500000	28 Oct 2029		
	85,284.580	Local		98.888169	84,336.36	99.533800	84,886.98	550.62	0.01
	Original Face: 910,000.000	Base		98.888169	84,336.36	99.533800	84,886.98	550.62	0.01
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	170,000.000	Local		99.959612	169,931.34	104.022495	176,838.24	6,906.90	0.02
		Base		99.959612	169,931.34	104.022495	176,838.24	6,906.90	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	150,000.000	Local		99.654067	149,481.10	109.708109	164,562.16	15,081.06	0.02
		Base		99.654067	149,481.10	109.708109	164,562.16	15,081.06	0.02
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	200,000.000	Local		102.802255	205,604.51	112.813000	225,626.00	20,021.49	0.03
		Base		102.802255	205,604.51	112.813000	225,626.00	20,021.49	0.02

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	360,000.000	Local		99.927981	359,740.73	109.734000	395,042.40	35,301.67	0.05
		Base		99.927981	359,740.73	109.734000	395,042.40	35,301.67	0.04
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625000	15 Sep 2045		
	260,000.000	Local		105.190646	273,495.68	123.615450	321,400.17	47,904.49	0.04
		Base		105.190646	273,495.68	123.615450	321,400.17	47,904.49	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local		100.752625	40,301.05	107.954554	43,181.82	2,880.77	0.01
		Base		100.752625	40,301.05	107.954554	43,181.82	2,880.77	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375000	16 Mar 2020		
	90,000.000	Local		99.850033	89,865.03	100.052743	90,047.47	182.44	0.01
		Base		99.850033	89,865.03	100.052743	90,047.47	182.44	0.01
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	591,521.220	Local		100.287535	593,222.05	100.160700	592,471.79	-750.26	0.07
		Base		100.287535	593,222.05	100.160700	592,471.79	-750.26	0.06
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local		121.520700	194,433.12	145.958722	233,533.96	39,100.84	0.03
		Base		121.520700	194,433.12	145.958722	233,533.96	39,100.84	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local		104.877389	94,389.65	121.952470	109,757.22	15,367.57	0.01
		Base		104.877389	94,389.65	121.952470	109,757.22	15,367.57	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.731373	412,998.63	119.381835	489,465.52	76,466.89	0.06
		Base		100.731373	412,998.63	119.381835	489,465.52	76,466.89	0.05
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local		92.620250	18,524.05	109.972766	21,994.55	3,470.50	0.00
		Base		92.620250	18,524.05	109.972766	21,994.55	3,470.50	0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		101.780840	203,561.68	107.883516	215,767.03	12,205.35	0.03
		Base		101.780840	203,561.68	107.883516	215,767.03	12,205.35	0.02

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83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	165,265.330	Local	100.000000	165,265.33	102.195480	168,893.70	3,628.37	0.02	
Original Face:	170,000.000	Base	100.000000	165,265.33	102.195480	168,893.70	3,628.37	0.02	
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	160,000.000	Local	100.000000	160,000.00	101.678970	162,686.35	2,686.35	0.02	
Original Face:	160,000.000	Base	100.000000	160,000.00	101.678970	162,686.35	2,686.35	0.02	
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
	115,657.110	Local	100.000000	115,657.11	103.958310	120,235.18	4,578.07	0.01	
Original Face:	130,000.000	Base	100.000000	115,657.11	103.958310	120,235.18	4,578.07	0.01	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	385,820.760	Local	100.000000	385,820.76	103.843500	400,649.78	14,829.02	0.05	
Original Face:	390,000.000	Base	100.000000	385,820.76	103.843500	400,649.78	14,829.02	0.04	
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
	410,000.000	Local	102.111285	418,656.27	102.771920	421,364.87	2,708.60	0.05	
Original Face:	410,000.000	Base	102.111285	418,656.27	102.771920	421,364.87	2,708.60	0.05	
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
	620,000.000	Local	99.002369	613,814.69	100.166700	621,033.54	7,218.85	0.07	
		Base	99.002369	613,814.69	100.166700	621,033.54	7,218.85	0.07	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	500,000.000	Local	98.289764	491,448.82	115.099375	575,496.88	84,048.06	0.07	
		Base	98.289764	491,448.82	115.099375	575,496.88	84,048.06	0.06	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	140,000.000	Local	112.752521	157,853.53	145.144868	203,202.82	45,349.29	0.02	
		Base	112.752521	157,853.53	145.144868	203,202.82	45,349.29	0.02	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	60,000.000	Local	102.228017	61,336.81	104.377000	62,626.20	1,289.39	0.01	
		Base	102.228017	61,336.81	104.377000	62,626.20	1,289.39	0.01	
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
	10,000.000	Local	101.214900	10,121.49	103.250000	10,325.00	203.51	0.00	
		Base	101.214900	10,121.49	103.250000	10,325.00	203.51	0.00	

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85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25					7.250000	15 Sep 2021		
	130,000.000	Local	103.908438	135,080.97	105.750000	137,475.00	2,394.03	0.02	
		Base	103.908438	135,080.97	105.750000	137,475.00	2,394.03	0.01	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local	94.677078	85,209.37	109.735000	98,761.50	13,552.13	0.01	
		Base	94.677078	85,209.37	109.735000	98,761.50	13,552.13	0.01	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
	201,093.000	Local	99.215000	199,514.42	99.093800	199,270.70	-243.72	0.02	
		Base	99.215000	199,514.42	99.093800	199,270.70	-243.72	0.02	
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
	87,500.000	Local	99.834411	87,355.11	100.890000	88,278.75	923.64	0.01	
		Base	99.834411	87,355.11	100.890000	88,278.75	923.64	0.01	
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738000	20 Sep 2029		
	270,000.000	Local	100.000000	270,000.00	105.898000	285,924.60	15,924.60	0.03	
	Original Face: 210,000.000	Base	100.000000	270,000.00	105.898000	285,924.60	15,924.60	0.03	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	650,000.000	Local	102.055192	663,358.75	107.575400	699,240.10	35,881.35	0.08	
		Base	102.055192	663,358.75	107.575400	699,240.10	35,881.35	0.07	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.512000	25 Sep 2035		
	851,939.910	Local	94.116091	801,812.54	99.746200	849,777.69	47,965.15	0.10	
	Original Face: 1,370,000.000	Base	94.116091	801,812.54	99.746200	849,777.69	47,965.15	0.09	
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
	160,000.000	Local	98.904825	158,247.72	100.145140	160,232.22	1,984.50	0.02	
		Base	98.904825	158,247.72	100.145140	160,232.22	1,984.50	0.02	
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		
	250,000.000	Local	99.946040	249,865.10	101.973592	254,933.98	5,068.88	0.03	
		Base	99.946040	249,865.10	101.973592	254,933.98	5,068.88	0.03	
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933000	23 Apr 2021		
	250,000.000	Local	100.000000	250,000.00	101.705058	254,262.65	4,262.65	0.03	
		Base	100.000000	250,000.00	101.705058	254,262.65	4,262.65	0.03	

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87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	69,458.080	Local	99.187380	68,893.65	92.500000	64,248.72	-4,644.93	0.01	
		Base	99.187380	68,893.65	92.500000	64,248.72	-4,644.93	0.01	
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
	60,000.000	Local	97.700817	58,620.49	101.000000	60,600.00	1,979.51	0.01	
		Base	97.700817	58,620.49	101.000000	60,600.00	1,979.51	0.01	
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
	20,000.000	Local	101.840100	20,368.02	103.750000	20,750.00	381.98	0.00	
		Base	101.840100	20,368.02	103.750000	20,750.00	381.98	0.00	
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026		
	30,000.000	Local	102.395667	30,718.70	106.250000	31,875.00	1,156.30	0.00	
		Base	102.395667	30,718.70	106.250000	31,875.00	1,156.30	0.00	
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5					6.500000	15 Jul 2027		
	70,000.000	Local	100.000000	70,000.00	109.500000	76,650.00	6,650.00	0.01	
		Base	100.000000	70,000.00	109.500000	76,650.00	6,650.00	0.01	
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029		
	40,000.000	Local	100.000000	40,000.00	111.000000	44,400.00	4,400.00	0.01	
		Base	100.000000	40,000.00	111.000000	44,400.00	4,400.00	0.00	
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local	102.691500	16,430.64	145.577890	23,292.46	6,861.82	0.00	
		Base	102.691500	16,430.64	145.577890	23,292.46	6,861.82	0.00	
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local	102.838600	10,283.86	111.636013	11,163.60	879.74	0.00	
		Base	102.838600	10,283.86	111.636013	11,163.60	879.74	0.00	
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	200,000.000	Local	100.296485	200,592.97	107.500000	215,000.00	14,407.03	0.03	
		Base	100.296485	200,592.97	107.500000	215,000.00	14,407.03	0.02	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local	103.245927	154,868.89	118.690585	178,035.88	23,166.99	0.02	
		Base	103.245927	154,868.89	118.690585	178,035.88	23,166.99	0.02	

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88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	400,000.000	Local		99.500000	398,000.00	100.916700	403,666.80	5,666.80	0.05
		Base		99.500000	398,000.00	100.916700	403,666.80	5,666.80	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	130,000.000	Local		98.357823	127,865.17	97.875000	127,237.50	-627.67	0.02
		Base		98.357823	127,865.17	97.875000	127,237.50	-627.67	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	20,000.000	Local		91.348250	18,269.65	95.500000	19,100.00	830.35	0.00
		Base		91.348250	18,269.65	95.500000	19,100.00	830.35	0.00
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	30,000.000	Local		98.341033	29,502.31	97.875000	29,362.50	-139.81	0.00
		Base		98.341033	29,502.31	97.875000	29,362.50	-139.81	0.00
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	0.000	Local		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	570,000.000	Local		96.772081	551,600.86	96.845000	552,016.50	415.64	0.07
		Base		96.772081	551,600.86	96.845000	552,016.50	415.64	0.06
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	190,000.000	Local		89.630600	170,298.14	92.750000	176,225.00	5,926.86	0.02
		Base		89.630600	170,298.14	92.750000	176,225.00	5,926.86	0.02
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125					7.125000	31 Jan 2025		
	260,000.000	Local		100.000000	260,000.00	102.720000	267,072.00	7,072.00	0.03
		Base		100.000000	260,000.00	102.720000	267,072.00	7,072.00	0.03
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					2.460130	11 Nov 2034		
	421,241.740	Local		99.944592	421,008.34	99.893180	420,791.77	-216.57	0.05
Original Face:	520,000.000	Base		99.944592	421,008.34	99.893180	420,791.77	-216.57	0.05
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local		99.327931	158,924.69	98.670957	157,873.53	-1,051.16	0.02
		Base		99.327931	158,924.69	98.670957	157,873.53	-1,051.16	0.02

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88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local		117.456267	387,605.68	140.266319	462,878.85	75,273.17	0.05
		Base		117.456267	387,605.68	140.266319	462,878.85	75,273.17	0.05
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	30,000.000	Local		122.367700	36,710.31	122.674446	36,802.33	92.02	0.00
		Base		122.367700	36,710.31	122.674446	36,802.33	92.02	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local		119.230131	309,998.34	130.448655	339,166.50	29,168.16	0.04
		Base		119.230131	309,998.34	130.448655	339,166.50	29,168.16	0.04
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	70,000.000	Local		125.254843	87,678.39	126.349964	88,444.97	766.58	0.01
		Base		125.254843	87,678.39	126.349964	88,444.97	766.58	0.01
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.000000	01 Feb 2020		
	10,000.000	Local		100.216600	10,021.66	100.187270	10,018.73	-2.93	0.00
		Base		100.216600	10,021.66	100.187270	10,018.73	-2.93	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local		99.915871	69,941.11	104.500000	73,150.00	3,208.89	0.01
		Base		99.915871	69,941.11	104.500000	73,150.00	3,208.89	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	210,000.000	Local		99.977800	209,953.38	102.132022	214,477.25	4,523.87	0.03
		Base		99.977800	209,953.38	102.132022	214,477.25	4,523.87	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	0.060	Local		-316.666667	-0.19	100.075000	0.06	0.25	0.00
		Base		-316.666667	-0.19	100.075000	0.06	0.25	0.00
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	177,554.950	Local		100.264791	178,025.10	100.359400	178,193.08	167.98	0.02
		Base		100.264791	178,025.10	100.359400	178,193.08	167.98	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		112.615856	360,370.74	127.095889	406,706.84	46,336.10	0.05
		Base		112.615856	360,370.74	127.095889	406,706.84	46,336.10	0.04

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90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026			
		378,509.120	Local	100.431548	380,142.57	100.575000	380,685.55	542.98	0.05
			Base	100.431548	380,142.57	100.575000	380,685.55	542.98	0.04
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
		100,000.000	Local	102.762140	102,762.14	105.912710	105,912.71	3,150.57	0.01
Original Face:		100,000.000	Base	102.762140	102,762.14	105.912710	105,912.71	3,150.57	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
		820,000.000	Local	102.795274	842,921.25	106.556800	873,765.76	30,844.51	0.10
Original Face:		820,000.000	Base	102.795274	842,921.25	106.556800	873,765.76	30,844.51	0.09
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375				5.375000	15 Jan 2025			
		200,000.000	Local	98.167790	196,335.58	102.800000	205,600.00	9,264.42	0.02
			Base	98.167790	196,335.58	102.800000	205,600.00	9,264.42	0.02
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021			
		250,000.000	Local	99.997296	249,993.24	101.595844	253,989.61	3,996.37	0.03
			Base	99.997296	249,993.24	101.595844	253,989.61	3,996.37	0.03
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025			
		240,000.000	Local	99.883642	239,720.74	108.804731	261,131.35	21,410.61	0.03
			Base	99.883642	239,720.74	108.804731	261,131.35	21,410.61	0.03
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023			
		340,000.000	Local	99.998203	339,993.89	102.913977	349,907.52	9,913.63	0.04
			Base	99.998203	339,993.89	102.913977	349,907.52	9,913.63	0.04
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028			
		590,000.000	Local	99.557547	587,389.53	109.293209	644,829.93	57,440.40	0.08
			Base	99.557547	587,389.53	109.293209	644,829.93	57,440.40	0.07
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		650,000.000	Local	100.000000	650,000.00	109.250000	710,125.00	60,125.00	0.08
			Base	100.000000	650,000.00	109.250000	710,125.00	60,125.00	0.08
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022			
		400,000.000	Local	100.000000	400,000.00	107.402710	429,610.84	29,610.84	0.05
			Base	100.000000	400,000.00	107.402710	429,610.84	29,610.84	0.05

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907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local	100.016575	120,019.89	107.225124	128,670.15	8,650.26	0.02	
		Base	100.016575	120,019.89	107.225124	128,670.15	8,650.26	0.01	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	250,000.000	Local	99.936220	249,840.55	110.501058	276,252.65	26,412.10	0.03	
		Base	99.936220	249,840.55	110.501058	276,252.65	26,412.10	0.03	
907818FF0	UNION PACIFIC CORP SR UNSECURED 144A 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local	101.837244	274,960.56	101.462520	273,948.80	-1,011.76	0.03	
		Base	101.837244	274,960.56	101.462520	273,948.80	-1,011.76	0.03	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	660,000.000	Local	85.574168	564,789.51	105.500000	696,300.00	131,510.49	0.08	
		Base	85.574168	564,789.51	105.500000	696,300.00	131,510.49	0.07	
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local	89.579532	304,570.41	109.501000	372,303.40	67,732.99	0.04	
		Base	89.579532	304,570.41	109.501000	372,303.40	67,732.99	0.04	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	100,000.000	Local	95.253320	95,253.32	104.123000	104,123.00	8,869.68	0.01	
		Base	95.253320	95,253.32	104.123000	104,123.00	8,869.68	0.01	
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.500000	15 Dec 2026		
	50,000.000	Local	100.000000	50,000.00	109.906250	54,953.13	4,953.13	0.01	
		Base	100.000000	50,000.00	109.906250	54,953.13	4,953.13	0.01	
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	130,000.000	Local	100.000000	130,000.00	107.630000	139,919.00	9,919.00	0.02	
		Base	100.000000	130,000.00	107.630000	139,919.00	9,919.00	0.01	
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	714,336.000	Local	120.421274	860,212.51	130.699208	933,631.49	73,418.98	0.11	
Original Face:	600,000.000	Base	120.421274	860,212.51	130.699208	933,631.49	73,418.98	0.10	
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	282,014.400	Local	116.922466	329,738.19	131.709057	371,438.51	41,700.32	0.04	
Original Face:	240,000.000	Base	116.922466	329,738.19	131.709057	371,438.51	41,700.32	0.04	

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FUND: HBCR



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042			
		922,436.100	Local	95.874834	884,384.08	103.857875	958,022.53	73,638.45	0.11
Original Face:		810,000.000	Base	95.874834	884,384.08	103.857875	958,022.53	73,638.45	0.10
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044			
		50,000.000	Local	128.744320	64,372.16	123.144531	61,572.27	-2,799.89	0.01
			Base	128.744320	64,372.16	123.144531	61,572.27	-2,799.89	0.01
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		1,104,130.000	Local	104.758815	1,156,673.50	117.923095	1,302,024.27	145,350.77	0.15
Original Face:		1,000,000.000	Base	104.758815	1,156,673.50	117.923095	1,302,024.27	145,350.77	0.14
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local	97.830505	6,583,992.99	109.570312	7,374,082.00	790,089.01	0.87
			Base	97.830505	6,583,992.99	109.570312	7,374,082.00	790,089.01	0.79
912810RR1	TSY INFL IX N/B 02/46 1				1.000000	15 Feb 2046			
		977,418.000	Local	102.210324	999,022.10	109.966608	1,074,833.42	75,811.32	0.13
Original Face:		900,000.000	Base	102.210324	999,022.10	109.966608	1,074,833.42	75,811.32	0.12
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		5,030,000.000	Local	97.708895	4,914,757.40	107.511719	5,407,839.47	493,082.07	0.64
			Base	97.708895	4,914,757.40	107.511719	5,407,839.47	493,082.07	0.58
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048			
		3,470,000.000	Local	99.047357	3,436,943.28	112.703125	3,910,798.44	473,855.16	0.46
			Base	99.047357	3,436,943.28	112.703125	3,910,798.44	473,855.16	0.42
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		1,325,257.700	Local	111.269871	1,474,612.53	110.647070	1,466,358.81	-8,253.72	0.17
Original Face:		1,270,000.000	Base	111.269871	1,474,612.53	110.647070	1,466,358.81	-8,253.72	0.16
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		8,710,000.000	Local	113.772579	9,909,591.67	115.437500	10,054,606.25	145,014.58	1.19
			Base	113.772579	9,909,591.67	115.437500	10,054,606.25	145,014.58	1.08
912810SD1	US TREASURY N/B 08/48 3				3.000000	15 Aug 2048			
		3,367,000.000	Local	97.891268	3,295,999.01	112.910156	3,801,684.95	505,685.94	0.45
			Base	97.891268	3,295,999.01	112.910156	3,801,684.95	505,685.94	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
	130,000.000	Local		108.667392	141,267.61	113.109375	147,042.19	5,774.58	0.02
		Base		108.667392	141,267.61	113.109375	147,042.19	5,774.58	0.02
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	4,172,289.600	Local		101.016208	4,214,688.74	111.114659	4,636,025.36	421,336.62	0.55
Original Face:	4,080,000.000	Base		101.016208	4,214,688.74	111.114659	4,636,025.36	421,336.62	0.50
912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049		
	910,000.000	Local		104.390877	949,956.98	110.519531	1,005,727.73	55,770.75	0.12
		Base		104.390877	949,956.98	110.519531	1,005,727.73	55,770.75	0.11
912810SJ8	US TREASURY N/B 08/49 2.25					2.250000	15 Aug 2049		
	3,700,000.000	Local		100.653673	3,724,185.89	97.281250	3,599,406.25	-124,779.64	0.43
		Base		100.653673	3,724,185.89	97.281250	3,599,406.25	-124,779.64	0.39
912810SK5	US TREASURY N/B 11/49 2.375					2.375000	15 Nov 2049		
	1,230,000.000	Local		100.871652	1,240,721.32	99.949219	1,229,375.39	-11,345.93	0.15
		Base		100.871652	1,240,721.32	99.949219	1,229,375.39	-11,345.93	0.13
9128283F5	US TREASURY N/B 11/27 2.25					2.375000	15 Nov 2027		
	0.000	Local		0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base		0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284N7	US TREASURY N/B 05/28 2.875					2.875000	15 May 2028		
	2,640,000.000	Local		99.548967	2,628,092.74	107.707031	2,843,465.62	215,372.88	0.34
		Base		99.548967	2,628,092.74	107.707031	2,843,465.62	215,372.88	0.30
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	1,430,000.000	Local		99.511808	1,423,018.86	105.421875	1,507,532.81	84,513.95	0.18
		Base		99.511808	1,423,018.86	105.421875	1,507,532.81	84,513.95	0.16
9128285D8	US TREASURY N/B 09/23 2.875					2.875000	30 Sep 2023		
	150,000.000	Local		99.494747	149,242.12	104.441406	156,662.11	7,419.99	0.02
		Base		99.494747	149,242.12	104.441406	156,662.11	7,419.99	0.02
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local		100.770300	10,077.03	101.234375	10,123.44	46.41	0.00
		Base		100.770300	10,077.03	101.234375	10,123.44	46.41	0.00

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912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		
	150,000.000	Local		95.920607	143,880.91	101.371094	152,056.64	8,175.73	0.02
		Base		95.920607	143,880.91	101.371094	152,056.64	8,175.73	0.02
912828X47	US TREASURY N/B 04/22 1.875					1.875000	30 Apr 2022		
	40,000.000	Local		99.192475	39,676.99	100.648438	40,259.38	582.39	0.00
		Base		99.192475	39,676.99	100.648438	40,259.38	582.39	0.00
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	2,021,000.000	Local		99.701234	2,014,961.94	105.335938	2,128,839.31	113,877.37	0.25
		Base		99.701234	2,014,961.94	105.335938	2,128,839.31	113,877.37	0.23
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YD6	US TREASURY N/B 08/26 1.375					1.375000	31 Aug 2026		
	1,960,000.000	Local		99.279672	1,945,881.57	97.281250	1,906,712.50	-39,169.07	0.23
		Base		99.279672	1,945,881.57	97.281250	1,906,712.50	-39,169.07	0.20
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
	960,000.000	Local		99.949099	959,511.35	98.808594	948,562.50	-10,948.85	0.11
		Base		99.949099	959,511.35	98.808594	948,562.50	-10,948.85	0.10
912828YQ7	US TREASURY N/B 10/26 1.625					1.625000	31 Oct 2026		
	6,160,000.000	Local		99.794181	6,147,321.52	98.753906	6,083,240.61	-64,080.91	0.72
		Base		99.794181	6,147,321.52	98.753906	6,083,240.61	-64,080.91	0.65
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
	30,000.000	Local		98.737233	29,621.17	98.570312	29,571.09	-50.08	0.00
		Base		98.737233	29,621.17	98.570312	29,571.09	-50.08	0.00
912828YV6	US TREASURY N/B 11/24 1.5					1.500000	30 Nov 2024		
	130,000.000	Local		98.958131	128,645.57	99.191406	128,948.83	303.26	0.02
		Base		98.958131	128,645.57	99.191406	128,948.83	303.26	0.01
912828YW4	US TREASURY N/B 12/22 1.625					1.625000	15 Dec 2022		
	3,110,000.000	Local		99.979861	3,109,373.68	100.097656	3,113,037.10	3,663.42	0.37
		Base		99.979861	3,109,373.68	100.097656	3,113,037.10	3,663.42	0.33

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912828YY0	US TREASURY N/B 12/24 1.75					1.625000	31 Dec 2024		
	2,010,000.000	Local		99.971413	2,009,425.41	100.316406	2,016,359.76	6,934.35	0.24
		Base		99.971413	2,009,425.41	100.316406	2,016,359.76	6,934.35	0.22
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	170,000.000	Local		102.017882	173,430.40	119.892201	203,816.74	30,386.34	0.02
		Base		102.017882	173,430.40	119.892201	203,816.74	30,386.34	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	190,000.000	Local		100.184705	190,350.94	112.509404	213,767.87	23,416.93	0.03
		Base		100.184705	190,350.94	112.509404	213,767.87	23,416.93	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
	70,000.000	Local		99.883171	69,918.22	102.439565	71,707.70	1,789.48	0.01
		Base		99.883171	69,918.22	102.439565	71,707.70	1,789.48	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local		100.519440	201,038.88	102.008712	204,017.42	2,978.54	0.02
		Base		100.519440	201,038.88	102.008712	204,017.42	2,978.54	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	100,000.000	Local		99.424110	99,424.11	102.006922	102,006.92	2,582.81	0.01
		Base		99.424110	99,424.11	102.006922	102,006.92	2,582.81	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	150,000.000	Local		99.894120	149,841.18	100.415962	150,623.94	782.76	0.02
		Base		99.894120	149,841.18	100.415962	150,623.94	782.76	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	320,000.000	Local		101.144656	323,662.90	108.025997	345,683.19	22,020.29	0.04
		Base		101.144656	323,662.90	108.025997	345,683.19	22,020.29	0.04
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local		101.536086	71,075.26	110.727768	77,509.44	6,434.18	0.01
		Base		101.536086	71,075.26	110.727768	77,509.44	6,434.18	0.01
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	100,000.000	Local		101.068750	101,068.75	107.486994	107,486.99	6,418.24	0.01
		Base		101.068750	101,068.75	107.486994	107,486.99	6,418.24	0.01

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91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	170,000.000	Local		102.034206	173,458.15	108.004123	183,607.01	10,148.86	0.02
		Base		102.034206	173,458.15	108.004123	183,607.01	10,148.86	0.02
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	266,545.030	Local		99.926001	266,347.79	98.535700	262,642.01	-3,705.78	0.03
		Base		99.926001	266,347.79	98.535700	262,642.01	-3,705.78	0.03
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	139,240.510	Local		100.127851	139,418.53	100.300000	139,658.23	239.70	0.02
		Base		100.127851	139,418.53	100.300000	139,658.23	239.70	0.01
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local		97.150729	165,156.24	104.750000	178,075.00	12,918.76	0.02
		Base		97.150729	165,156.24	104.750000	178,075.00	12,918.76	0.02
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		
	20,000.000	Local		101.299700	20,259.94	104.000000	20,800.00	540.06	0.00
		Base		101.299700	20,259.94	104.000000	20,800.00	540.06	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local		102.237825	81,790.26	113.720000	90,976.00	9,185.74	0.01
		Base		102.237825	81,790.26	113.720000	90,976.00	9,185.74	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local		96.960619	191,012.42	130.000000	256,100.00	65,087.58	0.03
		Base		96.960619	191,012.42	130.000000	256,100.00	65,087.58	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local		108.995317	65,397.19	114.860000	68,916.00	3,518.81	0.01
		Base		108.995317	65,397.19	114.860000	68,916.00	3,518.81	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	80,000.000	Local		103.368313	82,694.65	124.139504	99,311.60	16,616.95	0.01
		Base		103.368313	82,694.65	124.139504	99,311.60	16,616.95	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.401964	106,042.16	115.925648	127,518.21	21,476.05	0.02
		Base		96.401964	106,042.16	115.925648	127,518.21	21,476.05	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
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local		100.882425	40,352.97	106.047178	42,418.87	2,065.90	0.01
		Base		100.882425	40,352.97	106.047178	42,418.87	2,065.90	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		95.407453	162,192.67	119.994530	203,990.70	41,798.03	0.02
		Base		95.407453	162,192.67	119.994530	203,990.70	41,798.03	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.772815	205,545.63	125.592923	251,185.85	45,640.22	0.03
		Base		102.772815	205,545.63	125.592923	251,185.85	45,640.22	0.03
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.333850	21,066.77	135.787971	27,157.59	6,090.82	0.00
		Base		105.333850	21,066.77	135.787971	27,157.59	6,090.82	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.432620	101,432.62	111.023883	111,023.88	9,591.26	0.01
		Base		101.432620	101,432.62	111.023883	111,023.88	9,591.26	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	490,000.000	Local		104.470014	511,903.07	116.731013	571,981.96	60,078.89	0.07
		Base		104.470014	511,903.07	116.731013	571,981.96	60,078.89	0.06
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	406,000.000	Local		99.770842	405,069.62	105.930868	430,079.32	25,009.70	0.05
		Base		99.770842	405,069.62	105.930868	430,079.32	25,009.70	0.05
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.485411	237,145.57	113.496906	267,852.70	30,707.13	0.03
		Base		100.485411	237,145.57	113.496906	267,852.70	30,707.13	0.03
92553PAT9	VIACOMCBS INC SR UNSECURED 09/23 4.25					4.250000	01 Sep 2023		
	90,000.000	Local		99.504556	89,554.10	106.507441	95,856.70	6,302.60	0.01
		Base		99.504556	89,554.10	106.507441	95,856.70	6,302.60	0.01
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
	10,000.000	Local		96.449600	9,644.96	105.899212	10,589.92	944.96	0.00
		Base		96.449600	9,644.96	105.899212	10,589.92	944.96	0.00

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92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
		200,000.000	Local 100.500000	201,000.00	100.375000	200,750.00	-250.00	0.02
			Base 100.500000	201,000.00	100.375000	200,750.00	-250.00	0.02
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
		200,000.000	Local 97.566555	195,133.11	105.726435	211,452.87	16,319.76	0.03
			Base 97.566555	195,133.11	105.726435	211,452.87	16,319.76	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		500,000.000	Local 102.898082	514,490.41	122.930497	614,652.49	100,162.08	0.07
			Base 102.898082	514,490.41	122.930497	614,652.49	100,162.08	0.07
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		
		380,000.000	Local 99.139839	376,731.39	110.875787	421,327.99	44,596.60	0.05
			Base 99.139839	376,731.39	110.875787	421,327.99	44,596.60	0.05
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
		300,000.000	Local 99.807433	299,422.30	105.287301	315,861.90	16,439.60	0.04
			Base 99.807433	299,422.30	105.287301	315,861.90	16,439.60	0.03
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.219111	25 Oct 2034		
		88,029.180	Local 96.462423	84,915.08	100.507860	88,476.24	3,561.16	0.01
Original Face:		2,100,000.000	Base 96.462423	84,915.08	100.507860	88,476.24	3,561.16	0.01
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.345040	15 Jun 2045		
		928,087.580	Local 2.989740	27,747.41	2.418390	22,444.78	-5,302.63	0.00
Original Face:		1,160,000.000	Base 2.989740	27,747.41	2.418390	22,444.78	-5,302.63	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049		
		660,000.000	Local 97.880555	646,011.66	100.750000	664,950.00	18,938.34	0.08
			Base 97.880555	646,011.66	100.750000	664,950.00	18,938.34	0.07
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028		
		420,000.000	Local 99.733386	418,880.22	110.179275	462,752.96	43,872.74	0.05
			Base 99.733386	418,880.22	110.179275	462,752.96	43,872.74	0.05
938BZFI4	GENESEEE+WYOMING INC TERM LOAN					06 Nov 2026		
		440,000.000	Local 100.860841	443,787.70	100.875000	443,850.00	62.30	0.05
			Base 100.860841	443,787.70	100.875000	443,850.00	62.30	0.05

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94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
	150,000.000	Local	101.001327	151,501.99	105.128238	157,692.36	6,190.37	0.02	
		Base	101.001327	151,501.99	105.128238	157,692.36	6,190.37	0.02	
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	120,000.000	Local	100.577558	120,693.07	107.095600	128,514.72	7,821.65	0.02	
		Base	100.577558	120,693.07	107.095600	128,514.72	7,821.65	0.01	
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	80,000.000	Local	99.974938	79,979.95	104.768204	83,814.56	3,834.61	0.01	
		Base	99.974938	79,979.95	104.768204	83,814.56	3,834.61	0.01	
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	30,000.000	Local	102.030233	30,609.07	112.050139	33,615.04	3,005.97	0.00	
		Base	102.030233	30,609.07	112.050139	33,615.04	3,005.97	0.00	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	120,000.000	Local	101.416450	121,699.74	114.423884	137,308.66	15,608.92	0.02	
		Base	101.416450	121,699.74	114.423884	137,308.66	15,608.92	0.01	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	80,000.000	Local	99.863850	79,891.08	102.514156	82,011.32	2,120.24	0.01	
		Base	99.863850	79,891.08	102.514156	82,011.32	2,120.24	0.01	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local	99.911573	479,575.55	102.490339	491,953.63	12,378.08	0.06	
		Base	99.911573	479,575.55	102.490339	491,953.63	12,378.08	0.05	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local	101.122740	50,561.37	103.245334	51,622.67	1,061.30	0.01	
		Base	101.122740	50,561.37	103.245334	51,622.67	1,061.30	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local	99.016333	504,983.30	103.563786	528,175.31	23,192.01	0.06	
		Base	99.016333	504,983.30	103.563786	528,175.31	23,192.01	0.06	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local	99.733231	129,653.20	128.432086	166,961.71	37,308.51	0.02	
		Base	99.733231	129,653.20	128.432086	166,961.71	37,308.51	0.02	

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94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,160,000.000	Local		100.889867	1,170,322.46	109.588863	1,271,230.81	100,908.35	0.15
		Base		100.889867	1,170,322.46	109.588863	1,271,230.81	100,908.35	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local		99.625000	69,737.50	114.061737	79,843.22	10,105.72	0.01
		Base		99.625000	69,737.50	114.061737	79,843.22	10,105.72	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local		101.800156	671,881.03	120.089564	792,591.12	120,710.09	0.09
		Base		101.800156	671,881.03	120.089564	792,591.12	120,710.09	0.08
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					2.222000	25 Jun 2037		
	130,983.720	Local		75.861229	99,365.86	82.324710	107,831.97	8,466.11	0.01
Original Face:	1,110,000.000	Base		75.861229	99,365.86	82.324710	107,831.97	8,466.11	0.01
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.284297	15 Jul 2046		
	70,000.000	Local		103.192829	72,234.98	103.432800	72,402.96	167.98	0.01
Original Face:	70,000.000	Base		103.192829	72,234.98	103.432800	72,402.96	167.98	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local		103.886000	20,777.20	105.914170	21,182.83	405.63	0.00
Original Face:	20,000.000	Base		103.886000	20,777.20	105.914170	21,182.83	405.63	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local		102.539868	256,349.67	103.693500	259,233.75	2,884.08	0.03
Original Face:	250,000.000	Base		102.539868	256,349.67	103.693500	259,233.75	2,884.08	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local		102.588282	225,694.22	103.565520	227,844.14	2,149.92	0.03
Original Face:	220,000.000	Base		102.588282	225,694.22	103.565520	227,844.14	2,149.92	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local		102.570841	769,281.31	103.260310	774,452.33	5,171.02	0.09
Original Face:	750,000.000	Base		102.570841	769,281.31	103.260310	774,452.33	5,171.02	0.08
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.134401	15 May 2048		
	4,221,072.450	Local		4.801742	202,685.00	4.477510	188,998.94	-13,686.06	0.02
Original Face:	5,169,000.000	Base		4.801742	202,685.00	4.477510	188,998.94	-13,686.06	0.02

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94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C				3.848000	15 May 2048			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024			
		920,000.000	Local	99.930712	919,362.55	105.732596	972,739.88	53,377.33	0.12
			Base	99.930712	919,362.55	105.732596	972,739.88	53,377.33	0.10
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029			
		400,000.000	Local	99.835753	399,343.01	111.396381	445,585.52	46,242.51	0.05
			Base	99.835753	399,343.01	111.396381	445,585.52	46,242.51	0.05
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030			
		100,000.000	Local	99.532380	99,532.38	100.695077	100,695.08	1,162.70	0.01
			Base	99.532380	99,532.38	100.695077	100,695.08	1,162.70	0.01
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4					29 Apr 2023			
		67,281.170	Local	100.438741	67,576.36	100.354200	67,519.48	-56.88	0.01
			Base	100.438741	67,576.36	100.354200	67,519.48	-56.88	0.01
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048			
		20,000.000	Local	85.637950	17,127.59	87.961990	17,592.40	464.81	0.00
			Base	85.637950	17,127.59	87.961990	17,592.40	464.81	0.00
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3				2.300000	26 May 2020			
		30,000.000	Local	99.694300	29,908.29	100.133252	30,039.98	131.69	0.00
			Base	99.694300	29,908.29	100.133252	30,039.98	131.69	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6				2.600000	23 Nov 2020			
		170,000.000	Local	99.543176	169,223.40	100.542875	170,922.89	1,699.49	0.02
			Base	99.543176	169,223.40	100.542875	170,922.89	1,699.49	0.02
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN					05 Mar 2026			
		0.000	Local	0.000000	-0.42	0.000000	0.00	0.42	0.00
			Base	0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031			
		60,000.000	Local	118.121517	70,872.91	130.512650	78,307.59	7,434.68	0.01
			Base	118.121517	70,872.91	130.512650	78,307.59	7,434.68	0.01

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969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	320,000.000	Local	119.919503	383,742.41	133.373458	426,795.07	43,052.66	0.05	
		Base	119.919503	383,742.41	133.373458	426,795.07	43,052.66	0.05	
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
	130,000.000	Local	105.791946	137,529.53	109.060650	141,778.85	4,249.32	0.02	
		Base	105.791946	137,529.53	109.060650	141,778.85	4,249.32	0.02	
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local	98.124457	68,687.12	103.575890	72,503.12	3,816.00	0.01	
		Base	98.124457	68,687.12	103.575890	72,503.12	3,816.00	0.01	
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		
	80,000.000	Local	100.405775	80,324.62	100.587196	80,469.76	145.14	0.01	
		Base	100.405775	80,324.62	100.587196	80,469.76	145.14	0.01	
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022		
	10,000.000	Local	98.238900	9,823.89	103.500000	10,350.00	526.11	0.00	
		Base	98.238900	9,823.89	103.500000	10,350.00	526.11	0.00	
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local	108.568800	32,570.64	115.000000	34,500.00	1,929.36	0.00	
		Base	108.568800	32,570.64	115.000000	34,500.00	1,929.36	0.00	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local	115.264367	242,055.17	136.598233	286,856.29	44,801.12	0.03	
		Base	115.264367	242,055.17	136.598233	286,856.29	44,801.12	0.03	
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A						20 Sep 2024		
	630,000.000	Local	99.625000	627,637.50	100.000000	630,000.00	2,362.50	0.07	
		Base	99.625000	627,637.50	100.000000	630,000.00	2,362.50	0.07	
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local	100.690000	80,552.00	101.900000	81,520.00	968.00	0.01	
		Base	100.690000	80,552.00	101.900000	81,520.00	968.00	0.01	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local	100.135825	160,217.32	104.622497	167,396.00	7,178.68	0.02	
		Base	100.135825	160,217.32	104.622497	167,396.00	7,178.68	0.02	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	260,000.000	Local		98.828742	256,954.73	42.500000	110,500.00	-146,454.73	0.01
Original Face:	260,000.000	Base		98.828742	256,954.73	42.500000	110,500.00	-146,454.73	0.01
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875					7.875000	23 Jan 2028		
	220,000.000	Local		100.000000	220,000.00	88.876000	195,527.20	-24,472.80	0.02
		Base		100.000000	220,000.00	88.876000	195,527.20	-24,472.80	0.02
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
	170,000.000	Local		98.552888	167,539.91	100.458300	170,779.11	3,239.20	0.02
		Base		98.552888	167,539.91	100.458300	170,779.11	3,239.20	0.02
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
	643,142.620	Local		99.980860	643,019.52	100.093800	643,745.89	726.37	0.08
		Base		99.980860	643,019.52	100.093800	643,745.89	726.37	0.07
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	69,822.780	Local		99.182831	69,252.21	100.017900	69,835.28	583.07	0.01
		Base		99.182831	69,252.21	100.017900	69,835.28	583.07	0.01
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		
	279,300.000	Local		99.076860	276,721.67	100.250000	279,998.25	3,276.58	0.03
		Base		99.076860	276,721.67	100.250000	279,998.25	3,276.58	0.03
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
	219,938.860	Local		100.794212	221,685.64	100.546900	221,141.71	-543.93	0.03
		Base		100.794212	221,685.64	100.546900	221,141.71	-543.93	0.02
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
	179,184.860	Local		99.929330	179,058.23	100.000000	179,184.86	126.63	0.02
		Base		99.929330	179,058.23	100.000000	179,184.86	126.63	0.02
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	584,664.640	Local		100.010389	584,725.38	100.555600	587,913.04	3,187.66	0.07
		Base		100.010389	584,725.38	100.555600	587,913.04	3,187.66	0.06
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3						27 Nov 2023		
	160,000.000	Local		99.931656	159,890.65	100.025000	160,040.00	149.35	0.02
		Base		99.931656	159,890.65	100.025000	160,040.00	149.35	0.02

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B	17,814.430	Local	100.341858	17,875.33	100.765000	17,950.71	75.38	0.00
			Base	100.341858	17,875.33	100.765000	17,950.71	75.38	0.00
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E	151,000.000	Local	99.966026	150,948.70	100.000000	151,000.00	51.30	0.02
			Base	99.966026	150,948.70	100.000000	151,000.00	51.30	0.02
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75	210,000.000	Local	98.668195	207,203.21	103.246988	216,818.67	9,615.46	0.03
			Base	98.668195	207,203.21	103.246988	216,818.67	9,615.46	0.02
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125	1,020,000.000	Local	108.185680	1,103,493.94	119.012078	1,213,923.20	110,429.26	0.14
			Base	108.185680	1,103,493.94	119.012078	1,213,923.20	110,429.26	0.13
US DOLLAR Total		495,964,250.640	Local		443,882,441.74		459,828,276.54	15,945,834.80	55.08
Original Face:		551,760,583.990	Base		443,882,441.74		459,828,276.54	15,945,834.80	49.74
FIXED INCOME Total		31,888,425,550.640	Base		473,344,977.75		488,680,598.12	15,335,620.37	52.83
Original Face:		551,760,583.990							

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

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1GQ550	US BOND FUTR OPTN JAN20C 159 DEC19 159 CALL					27 Dec 2019			
4,000.000		4.000	Local	0.982850	3,931.40	0.000001	0.00	-3,931.40	0.00
			Base	0.982850	3,931.40	0.000001	0.00	-3,931.40	0.00
ADI1GS028	US BOND FUTR OPTN JAN20C 157 DEC19 157 CALL					27 Dec 2019			
22,000.000		22.000	Local	1.017355	22,381.82	0.000001	0.02	-22,381.80	0.00
			Base	1.017355	22,381.82	0.000001	0.02	-22,381.80	0.00
ADI1GTVR7	EURO CURR 9AM JAN20C 1.11 JAN20 1.11 CALL					03 Jan 2020			
875,000.000		7.000	Local	0.004606	4,030.00	0.018200	15,925.00	11,895.00	0.00
			Base	0.004606	4,030.00	0.018200	15,925.00	11,895.00	0.00
ADI1GXB90	AUDUSD EURO 9AM JAN20C 68 JAN20 68 CALL					03 Jan 2020			
5,000.000		5.000	Local	0.358500	1,792.50	2.390000	11,950.00	10,157.50	0.00
			Base	0.358500	1,792.50	2.390000	11,950.00	10,157.50	0.00
ADI1H4G23	AUDUSD EURO 9AM JAN20C 68.5 JAN20 68.5 CALL					03 Jan 2020			
5,000.000		5.000	Local	0.262500	1,312.50	1.890000	9,450.00	8,137.50	0.00
			Base	0.262500	1,312.50	1.890000	9,450.00	8,137.50	0.00
ADI1H68L5	US BOND FUTR OPTN JAN20C 159.5 DEC19 159.5 CALL					27 Dec 2019			
1,000.000		1.000	Local	1.111110	1,111.11	0.000001	0.00	-1,111.11	0.00
			Base	1.111110	1,111.11	0.000001	0.00	-1,111.11	0.00
ADI1H7R65	US BOND FUTR OPTN JAN20C 157.5 DEC19 157.5 CALL					27 Dec 2019			
5,000.000		5.000	Local	0.517356	2,586.78	0.000001	0.01	-2,586.77	0.00
			Base	0.517356	2,586.78	0.000001	0.01	-2,586.77	0.00
ADI1H9V33	US 10YR FUT OPTN JAN20C 128.7 DEC19 128.75 CALL					27 Dec 2019			
12,000.000		12.000	Local	0.341574	4,098.89	0.000001	0.01	-4,098.88	0.00
			Base	0.341574	4,098.89	0.000001	0.01	-4,098.88	0.00
ADI1HCPX7	AUDUSD EURO 9AM FEB20C 69.5 FEB20 69.5 CALL					07 Feb 2020			
5,000.000		5.000	Local	0.450500	2,252.50	1.170000	5,850.00	3,597.50	0.00
			Base	0.450500	2,252.50	1.170000	5,850.00	3,597.50	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
ADI1HCRT4	AUDUSD EURO 9AM FEB20C 69 FEB20 69 CALL					07 Feb 2020			
	2,000.000	2.000	Local 0.472500	945.00	1.560000		3,120.00	2,175.00	0.00
			Base 0.472500	945.00	1.560000		3,120.00	2,175.00	0.00
ADI1HDG49	CAD CURR 9AM JAN20C 76 JAN20 76 CALL					03 Jan 2020			
	5,000.000	5.000	Local 0.162500	812.50	1.090000		5,450.00	4,637.50	0.00
			Base 0.162500	812.50	1.090000		5,450.00	4,637.50	0.00
ADI1HFK23	US BOND FUTR OPTN JAN20C 158.5 DEC19 158.5 CALL					27 Dec 2019			
	3,000.000	3.000	Local 0.923607	2,770.82	0.000001		0.00	-2,770.82	0.00
			Base 0.923607	2,770.82	0.000001		0.00	-2,770.82	0.00
ADI1HGGG5	EURO CURR 9AM FEB20C 1.125 FEB20 1.125 CALL					07 Feb 2020			
	125,000.000	1.000	Local 0.006540	817.50	0.009100		1,137.50	320.00	0.00
			Base 0.006540	817.50	0.009100		1,137.50	320.00	0.00
ADI1HHKV5	US BOND FUTR OPTN FEB20C 157 JAN20 157 CALL					24 Jan 2020			
	4,000.000	4.000	Local 1.349388	5,397.55	0.734375		2,937.50	-2,460.05	0.00
			Base 1.349388	5,397.55	0.734375		2,937.50	-2,460.05	0.00
ADI1HJVN7	US 5YR FUTR OPTN FEB20C 118.5 JAN20 118.5 CALL					24 Jan 2020			
	78,000.000	78.000	Local 0.289591	22,588.11	0.343750		26,812.50	4,224.39	0.00
			Base 0.289591	22,588.11	0.343750		26,812.50	4,224.39	0.00
ADI1HLSP1	US BOND FUTR OPTN FEB20C 156 JAN20 156 CALL					24 Jan 2020			
	6,000.000	6.000	Local 1.314230	7,885.38	1.156250		6,937.50	-947.88	0.00
			Base 1.314230	7,885.38	1.156250		6,937.50	-947.88	0.00
ADI1HSZ45	US BOND FUTR OPTN FEB20C 155.5 JAN20 155.5 CALL					24 Jan 2020			
	3,000.000	3.000	Local 1.199647	3,598.94	1.421875		4,265.63	666.69	0.00
			Base 1.199647	3,598.94	1.421875		4,265.63	666.69	0.00
US DOLLAR Total									
	1,160,000.000	168.000	Local	88,313.30			93,835.67	5,522.37	0.01
			Base	88,313.30			93,835.67	5,522.37	0.01
OPTIONS PURCHASED - CALLS Total									
	1,160,000.000	168.000	Base	88,313.30			93,835.67	5,522.37	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
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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1G62K4	US 10YR FUT OPTN	JAN20P 128 DEC19 128 PUT				27 Dec 2019				
3,000.000	3.000	Local	0.657980	1,973.94	0.000001	0.00	-1,973.94	0.00		
		Base	0.657980	1,973.94	0.000001	0.00	-1,973.94	0.00		
ADI1G8GM1	US 10YR FUT OPTN	FEB20P 128.5 JAN20 128.5 PUT				24 Jan 2020				
3,000.000	3.000	Local	0.517357	1,552.07	0.546875	1,640.63	88.56	0.00		
		Base	0.517357	1,552.07	0.546875	1,640.63	88.56	0.00		
ADI1GMJG0	US 5YR FUTR OPTN	JAN20P 118.5 DEC19 118.5 PUT				27 Dec 2019				
8,000.000	8.000	Local	0.161886	1,295.09	0.000001	0.01	-1,295.08	0.00		
		Base	0.161886	1,295.09	0.000001	0.01	-1,295.08	0.00		
ADI1GTVN6	EURO CURR 9AM	JAN20P 1.11 JAN20 1.11 PUT				03 Jan 2020				
625,000.000	5.000	Local	0.003520	2,200.00	0.000050	31.25	-2,168.75	0.00		
		Base	0.003520	2,200.00	0.000050	31.25	-2,168.75	0.00		
ADI1GVQ07	CAD CURR 9AM	JAN20P 75.5 JAN20 75.5 PUT				03 Jan 2020				
10,000.000	10.000	Local	0.397500	3,975.00	0.005000	50.00	-3,925.00	0.00		
		Base	0.397500	3,975.00	0.005000	50.00	-3,925.00	0.00		
ADI1H0VR9	US 5YR FUTR OPTN	MAR20P 111.7 FEB20 111.75 PUT				21 Feb 2020				
185,000.000	185.000	Local	0.009543	1,765.46	0.001000	185.00	-1,580.46	0.00		
		Base	0.009543	1,765.46	0.001000	185.00	-1,580.46	0.00		
ADI1H2GM3	US 10YR FUT OPTN	FEB20P 128 JAN20 128 PUT				24 Jan 2020				
11,000.000	11.000	Local	0.463378	5,097.16	0.328125	3,609.38	-1,487.78	0.00		
		Base	0.463378	5,097.16	0.328125	3,609.38	-1,487.78	0.00		
ADI1H4F65	US 5YR FUTR OPTN	MAR20P 114.2 FEB20 114.25 PUT				21 Feb 2020				
1,602,000.000	1,602.000	Local	0.025168	40,319.14	0.007813	12,516.43	-27,802.71	0.00		
		Base	0.025168	40,319.14	0.007813	12,516.43	-27,802.71	0.00		
ADI1H4H63	AUDUSD EURO 9AM	JAN20P 68 JAN20 68 PUT				03 Jan 2020				
5,000.000	5.000	Local	0.252500	1,262.50	0.005000	25.00	-1,237.50	0.00		
		Base	0.252500	1,262.50	0.005000	25.00	-1,237.50	0.00		

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ADI1HQLN2	US BOND FUTR OPTN MAR20P 134 FEB20 134 PUT					21 Feb 2020		
137,000.000		137.000	Local 0.017355	2,377.64	0.001000	137.00	-2,240.64	0.00
			Base 0.017355	2,377.64	0.001000	137.00	-2,240.64	0.00
US DOLLAR Total								
2,589,000.000		1,969.000	Local	61,818.00		18,194.70	-43,623.30	0.00
			Base	61,818.00		18,194.70	-43,623.30	0.00
OPTIONS PURCHASED - PUTS Total								
2,589,000.000		1,969.000	Base	61,818.00		18,194.70	-43,623.30	0.00

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR								Exchange Rate:	1.000000
ADI1G62F5	US 10YR FUT OPTN JAN20C 132 DEC19 132 CALL					27 Dec 2019			
-42,000.000		-42.000	Local 0.385548	-16,193.01	0.000001		-0.04	16,192.97	0.00
			Base 0.385548	-16,193.01	0.000001		-0.04	16,192.97	0.00
ADI1G6HZ5	US 10YR FUT OPTN JAN20C 131 DEC19 131 CALL					27 Dec 2019			
-43,000.000		-43.000	Local 0.543329	-23,363.14	0.000001		-0.04	23,363.10	0.00
			Base 0.543329	-23,363.14	0.000001		-0.04	23,363.10	0.00
ADI1G7JZ1	US 10YR FUT OPTN MAR20C 132 FEB20 132 CALL					21 Feb 2020			
-6,000.000		-6.000	Local 0.412333	-2,474.00	0.062500		-375.00	2,099.00	0.00
			Base 0.412333	-2,474.00	0.062500		-375.00	2,099.00	0.00
ADI1G85Z4	US BOND FUTR OPTN JAN20C 163 DEC19 163 CALL					27 Dec 2019			
-12,000.000		-12.000	Local 0.881083	-10,572.99	0.000001		-0.01	10,572.98	0.00
			Base 0.881083	-10,572.99	0.000001		-0.01	10,572.98	0.00
ADI1G8642	US 10YR FUT OPTN JAN20C 131.5 DEC19 131.5 CALL					27 Dec 2019			
-56,000.000		-56.000	Local 0.377176	-21,121.88	0.000001		-0.06	21,121.82	0.00
			Base 0.377176	-21,121.88	0.000001		-0.06	21,121.82	0.00
ADI1GGKT3	US BOND FUTR OPTN JAN20C 162 DEC19 162 CALL					27 Dec 2019			
-15,000.000		-15.000	Local 0.758687	-11,380.31	0.000001		-0.02	11,380.29	0.00
			Base 0.758687	-11,380.31	0.000001		-0.02	11,380.29	0.00
ADI1GHJG1	US 5YR FUTR OPTN JAN20C 119.7 DEC19 119.75 CALL					27 Dec 2019			
-61,000.000		-61.000	Local 0.268762	-16,394.48	0.000001		-0.06	16,394.42	0.00
			Base 0.268762	-16,394.48	0.000001		-0.06	16,394.42	0.00
ADI1GHJZ9	US 10YR FUT OPTN JAN20C 130.5 DEC19 130.5 CALL					27 Dec 2019			
-39,000.000		-39.000	Local 0.357245	-13,932.54	0.000001		-0.04	13,932.50	0.00
			Base 0.357245	-13,932.54	0.000001		-0.04	13,932.50	0.00
ADI1GHKG9	US 5YR FUTR OPTN JAN20C 119.5 DEC19 119.5 CALL					27 Dec 2019			
-87,000.000		-87.000	Local 0.217559	-18,927.64	0.000001		-0.09	18,927.55	0.00
			Base 0.217559	-18,927.64	0.000001		-0.09	18,927.55	0.00

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ADI1GJ184	US BOND FUTR OPTN MAR20C 162 FEB20 162 CALL					21 Feb 2020		
		-3,000.000						
			Local	-2,713.56	0.250000	-750.00	1,963.56	0.00
			Base	-2,713.56	0.250000	-750.00	1,963.56	0.00
ADI1GJ4S7	US BOND FUTR OPTN MAR20C 161 FEB20 161 CALL					21 Feb 2020		
		-1,000.000						
			Local	-1,154.52	0.343750	-343.75	810.77	0.00
			Base	-1,154.52	0.343750	-343.75	810.77	0.00
ADI1GJJ69	US 10YR FUT OPTN JAN20C 129 DEC19 129 CALL					27 Dec 2019		
		-8,000.000						
			Local	-1,361.16	0.000001	-0.01	1,361.15	0.00
			Base	-1,361.16	0.000001	-0.01	1,361.15	0.00
ADI1GKF29	US 10YR FUT OPTN JAN20C 132.5 DEC19 132.5 CALL					27 Dec 2019		
		-6,000.000						
			Local	-1,302.12	0.000001	-0.01	1,302.11	0.00
			Base	-1,302.12	0.000001	-0.01	1,302.11	0.00
ADI1GKF60	US BOND FUTR OPTN JAN20C 165 DEC19 165 CALL					27 Dec 2019		
		-3,000.000						
			Local	-1,401.06	0.000001	0.00	1,401.06	0.00
			Base	-1,401.06	0.000001	0.00	1,401.06	0.00
ADI1GKFD5	US 10YR FUT OPTN JAN20C 130 DEC19 130 CALL					27 Dec 2019		
		-61,000.000						
			Local	-26,566.35	0.000001	-0.06	26,566.29	0.00
			Base	-26,566.35	0.000001	-0.06	26,566.29	0.00
ADI1GKT32	US 5YR FUTR OPTN JAN20C 119.2 DEC19 119.25 CALL					27 Dec 2019		
		-61,000.000						
			Local	-13,866.93	0.000001	-0.06	13,866.87	0.00
			Base	-13,866.93	0.000001	-0.06	13,866.87	0.00
ADI1GMHP2	US 5YR FUTR OPTN JAN20C 120.5 DEC19 120.5 CALL					27 Dec 2019		
		-7,000.000						
			Local	-1,409.77	0.000001	-0.01	1,409.76	0.00
			Base	-1,409.77	0.000001	-0.01	1,409.76	0.00
ADI1GPCG0	US 10YR FUT OPTN JAN20C 129.5 DEC19 129.5 CALL					27 Dec 2019		
		-28,000.000						
			Local	-9,544.54	0.000001	-0.03	9,544.51	0.00
			Base	-9,544.54	0.000001	-0.03	9,544.51	0.00
ADI1GQ3W3	US BOND FUTR OPTN JAN20C 161 DEC19 161 CALL					27 Dec 2019		
		-21,000.000						
			Local	-11,963.68	0.000001	-0.02	11,963.66	0.00
			Base	-11,963.68	0.000001	-0.02	11,963.66	0.00

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Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund	
ADI1GQ444	US BOND FUTR OPTN JAN20C 158 DEC19 158 CALL					27 Dec 2019			
-13,000.000	-13.000	Local 0.388895	-5,055.64	0.000001	-0.01	5,055.63		0.00	
		Base 0.388895	-5,055.64	0.000001	-0.01	5,055.63		0.00	
ADI1GQ4K8	US BOND FUTR OPTN JAN20C 160 DEC19 160 CALL					27 Dec 2019			
-22,000.000	-22.000	Local 0.623981	-13,727.58	0.000001	-0.02	13,727.56		0.00	
		Base 0.623981	-13,727.58	0.000001	-0.02	13,727.56		0.00	
ADI1GQ519	US 5YR FUTR OPTN JAN20C 119 DEC19 119 CALL					27 Dec 2019			
-17,000.000	-17.000	Local 0.224833	-3,822.16	0.000001	-0.02	3,822.14		0.00	
		Base 0.224833	-3,822.16	0.000001	-0.02	3,822.14		0.00	
ADI1GQ535	US 10YR FUT OPTN MAR20C 131 FEB20 131 CALL					21 Feb 2020			
-82,000.000	-82.000	Local 0.492363	-40,373.77	0.125000	-10,250.00	30,123.77		0.00	
		Base 0.492363	-40,373.77	0.125000	-10,250.00	30,123.77		0.00	
ADI1GRXL2	US BOND FUTR OPTN FEB20C 160 JAN20 160 CALL					24 Jan 2020			
-8,000.000	-8.000	Local 0.658426	-5,267.41	0.156250	-1,250.00	4,017.41		0.00	
		Base 0.658426	-5,267.41	0.156250	-1,250.00	4,017.41		0.00	
ADI1GS093	US 10YR FUT OPTN MAR20C 131.5 FEB20 131.5 CALL					21 Feb 2020			
-20,000.000	-20.000	Local 0.325614	-6,512.28	0.093750	-1,875.00	4,637.28		0.00	
		Base 0.325614	-6,512.28	0.093750	-1,875.00	4,637.28		0.00	
ADI1GS101	US 5YR FUTR OPTN MAR20C 118.7 FEB20 118.75 CALL					21 Feb 2020			
-16,000.000	-16.000	Local 0.389384	-6,230.14	0.367188	-5,875.01	355.13		0.00	
		Base 0.389384	-6,230.14	0.367188	-5,875.01	355.13		0.00	
ADI1GS1T8	US 5YR FUTR OPTN JAN20C 118.7 DEC19 118.75 CALL					27 Dec 2019			
-8,000.000	-8.000	Local 0.076396	-611.17	0.000001	-0.01	611.16		0.00	
		Base 0.076396	-611.17	0.000001	-0.01	611.16		0.00	
ADI1GS8J3	US BOND FUTR OPTN MAR20C 160 FEB20 160 CALL					21 Feb 2020			
-44,000.000	-44.000	Local 1.212759	-53,361.39	0.484375	-21,312.50	32,048.89		0.00	
		Base 1.212759	-53,361.39	0.484375	-21,312.50	32,048.89		0.00	
ADI1GVNS9	US 10YR FUT OPTN MAR20C 130.5 FEB20 130.5 CALL					21 Feb 2020			
-10,000.000	-10.000	Local 0.592020	-5,920.20	0.171875	-1,718.75	4,201.45		0.00	
		Base 0.592020	-5,920.20	0.171875	-1,718.75	4,201.45		0.00	

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ADI1GVRM8	US BOND FUTR OPTN FEB20C 161 JAN20 161 CALL					24 Jan 2020		
		-1,000.000	Local 1.107650	-1,107.65	0.093750	-93.75	1,013.90	0.00
			Base 1.107650	-1,107.65	0.093750	-93.75	1,013.90	0.00
ADI1GW1Y8	US 10YR FUT OPTN MAR20C 129 FEB20 129 CALL					21 Feb 2020		
		-22,000.000	Local 0.520287	-11,446.32	0.531250	-11,687.50	-241.18	0.00
			Base 0.520287	-11,446.32	0.531250	-11,687.50	-241.18	0.00
ADI1GW326	US 10YR FUT OPTN FEB20C 130.5 JAN20 130.5 CALL					24 Jan 2020		
		-10,000.000	Local 0.420145	-4,201.45	0.046875	-468.75	3,732.70	0.00
			Base 0.420145	-4,201.45	0.046875	-468.75	3,732.70	0.00
ADI1GY959	EURO CURR 9AM JAN20C 1.12 JAN20 1.12 CALL					03 Jan 2020		
		-250,000.000	Local 0.005480	-1,370.00	0.008300	-2,075.00	-705.00	0.00
			Base 0.005480	-1,370.00	0.008300	-2,075.00	-705.00	0.00
ADI1GYNR5	US 10YR FUT OPTN FEB20C 130 JAN20 130 CALL					24 Jan 2020		
		-43,000.000	Local 0.419418	-18,034.99	0.078125	-3,359.38	14,675.61	0.00
			Base 0.419418	-18,034.99	0.078125	-3,359.38	14,675.61	0.00
ADI1H06M8	US 10YR FUT OPTN FEB20C 129.5 JAN20 129.5 CALL					24 Jan 2020		
		-55,000.000	Local 0.409350	-22,514.24	0.140625	-7,734.38	14,779.86	0.00
			Base 0.409350	-22,514.24	0.140625	-7,734.38	14,779.86	0.00
ADI1H3BW4	US 10YR FUT OPTN FEB20C 129 JAN20 129 CALL					24 Jan 2020		
		-22,000.000	Local 0.338398	-7,444.76	0.265625	-5,843.75	1,601.01	0.00
			Base 0.338398	-7,444.76	0.265625	-5,843.75	1,601.01	0.00
ADI1H56T2	US 10YR FUT OPTN JAN20C 129.7 DEC19 129.75 CALL					27 Dec 2019		
		-10,000.000	Local 0.467020	-4,670.20	0.000001	-0.01	4,670.19	0.00
			Base 0.467020	-4,670.20	0.000001	-0.01	4,670.19	0.00
ADI1H5944	US 10YR FUT OPTN FEB20C 128.5 JAN20 128.5 CALL					24 Jan 2020		
		-15,000.000	Local 0.468062	-7,020.93	0.468750	-7,031.25	-10.32	0.00
			Base 0.468062	-7,020.93	0.468750	-7,031.25	-10.32	0.00
ADI1H82R4	US 10YR FUT OPTN JAN20C 129.2 DEC19 129.25 CALL					27 Dec 2019		
		-7,000.000	Local 0.467020	-3,269.14	0.000001	-0.01	3,269.13	0.00
			Base 0.467020	-3,269.14	0.000001	-0.01	3,269.13	0.00

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ADI1H89T3	US BOND FUTR OPTN FEB20C 162 JAN20 162 CALL					24 Jan 2020			
-4,000.000	-4.000	Local 0.654520	-2,618.08	0.062500	-250.00	2,368.08		0.00	
		Base 0.654520	-2,618.08	0.062500	-250.00	2,368.08		0.00	
ADI1HBPR2	US 5YR FUTR OPTN FEB20C 119.2 JAN20 119.25 CALL					24 Jan 2020			
-34,000.000	-34.000	Local 0.232875	-7,917.76	0.078125	-2,656.25	5,261.51		0.00	
		Base 0.232875	-7,917.76	0.078125	-2,656.25	5,261.51		0.00	
ADI1HBQ91	US 5YR FUTR OPTN FEB20C 119 JAN20 119 CALL					24 Jan 2020			
-96,000.000	-96.000	Local 0.225891	-21,685.52	0.132813	-12,750.05	8,935.47		0.00	
		Base 0.225891	-21,685.52	0.132813	-12,750.05	8,935.47		0.00	
ADI1HGN69	US 10YR FUT OPTN MAR20C 129.5 FEB20 129.5 CALL					21 Feb 2020			
-20,000.000	-20.000	Local 0.443583	-8,871.65	0.375000	-7,500.00	1,371.65		0.00	
		Base 0.443583	-8,871.65	0.375000	-7,500.00	1,371.65		0.00	
ADI1HHJD7	US BOND FUTR OPTN FEB20C 159 JAN20 159 CALL					24 Jan 2020			
-9,000.000	-9.000	Local 0.635423	-5,718.81	0.250000	-2,250.00	3,468.81		0.00	
		Base 0.635423	-5,718.81	0.250000	-2,250.00	3,468.81		0.00	
ADI1HLSZ9	US 5YR FUTR OPTN FEB20C 118.7 JAN20 118.75 CALL					24 Jan 2020			
-44,000.000	-44.000	Local 0.187368	-8,244.21	0.218750	-9,625.00	-1,380.79		0.00	
		Base 0.187368	-8,244.21	0.218750	-9,625.00	-1,380.79		0.00	
ADI1HM8Z9	US BOND FUTR OPTN FEB20C 158 JAN20 158 CALL					24 Jan 2020			
-8,000.000	-8.000	Local 0.683818	-5,470.54	0.437500	-3,500.00	1,970.54		0.00	
		Base 0.683818	-5,470.54	0.437500	-3,500.00	1,970.54		0.00	
ADI1HMTR4	US 5YR FUTR OPTN MAR20C 119 FEB20 119 CALL					21 Feb 2020			
-34,000.000	-34.000	Local 0.216791	-7,370.89	0.273438	-9,296.89	-1,926.00		0.00	
		Base 0.216791	-7,370.89	0.273438	-9,296.89	-1,926.00		0.00	
ADI1HP403	US BOND FUTR OPTN MAR20C 158 FEB20 158 CALL					21 Feb 2020			
-13,000.000	-13.000	Local 1.137693	-14,790.01	0.937500	-12,187.50	2,602.51		0.00	
		Base 1.137693	-14,790.01	0.937500	-12,187.50	2,602.51		0.00	
ADI1HT0N9	US 10YR FUT OPTN FEB20C 128.7 JAN20 128.75 CALL					24 Jan 2020			
-9,000.000	-9.000	Local 0.357646	-3,218.81	0.359375	-3,234.38	-15.57		0.00	
		Base 0.357646	-3,218.81	0.359375	-3,234.38	-15.57		0.00	

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AD11HT1Y4	US BOND FUTR OPTN MAR20C 157 FEB20 157 CALL					21 Feb 2020		
-8,000.000		-8.000	1.291240	-10,329.92	1.281250	-10,250.00	79.92	0.00
			1.291240	-10,329.92	1.281250	-10,250.00	79.92	0.00
AEI720433	9WR019648 SWAPTION RECEIVER 200204 1.37 CALL					04 Feb 2020		
-1,720,000.000		-1,720,000.000	0.278750	-4,794.50	0.020922	-359.86	4,434.64	0.00
			0.278750	-4,794.50	0.020922	-359.86	4,434.64	0.00
US DOLLAR Total								
-3,234,000.000		-1,721,266.000		-528,635.80		-155,904.34	372,731.46	0.02
				-528,635.80		-155,904.34	372,731.46	0.02
OPTIONS WRITTEN - CALLS Total								
-3,234,000.000		-1,721,266.000		-528,635.80		-155,904.34	372,731.46	0.02

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1G4HD9	US 10YR FUT OPTN	JAN20P 128.5 DEC19 128.5	PUT			27 Dec 2019			
-27,000.000		-27.000	Local	0.343757	-9,281.43	0.000001	-0.03	9,281.40	0.00
			Base	0.343757	-9,281.43	0.000001	-0.03	9,281.40	0.00
ADI1GHK46	US BOND FUTR OPTN	JAN20P 156 DEC19 156	PUT			27 Dec 2019			
-6,000.000		-6.000	Local	1.133688	-6,802.13	0.000001	-0.01	6,802.12	0.00
			Base	1.133688	-6,802.13	0.000001	-0.01	6,802.12	0.00
ADI1GKSN9	US 5YR FUTR OPTN	JAN20P 118.2 DEC19 118.25	PUT			27 Dec 2019			
-5,000.000		-5.000	Local	0.068584	-342.92	0.000001	-0.01	342.91	0.00
			Base	0.068584	-342.92	0.000001	-0.01	342.91	0.00
ADI1GSXS5	US BOND FUTR OPTN	JAN20P 152 DEC19 152	PUT			27 Dec 2019			
-1,000.000		-1.000	Local	0.873270	-873.27	0.000001	0.00	873.27	0.00
			Base	0.873270	-873.27	0.000001	0.00	873.27	0.00
ADI1GZHC2	US 10YR FUT OPTN	MAR20P 128 FEB20 128	PUT			21 Feb 2020			
-16,000.000		-16.000	Local	0.498270	-7,972.32	0.578125	-9,250.00	-1,277.68	0.00
			Base	0.498270	-7,972.32	0.578125	-9,250.00	-1,277.68	0.00
ADI1GZPB5	US BOND FUTR OPTN	FEB20P 156 JAN20 156	PUT			24 Jan 2020			
-3,000.000		-3.000	Local	0.922377	-2,767.13	1.250000	-3,750.00	-982.87	0.00
			Base	0.922377	-2,767.13	1.250000	-3,750.00	-982.87	0.00
ADI1H1VQ9	US 5YR FUTR OPTN	FEB20P 118 JAN20 118	PUT			24 Jan 2020			
-47,000.000		-47.000	Local	0.254088	-11,942.15	0.078125	-3,671.88	8,270.27	0.00
			Base	0.254088	-11,942.15	0.078125	-3,671.88	8,270.27	0.00
ADI1H2GB7	US 5YR FUTR OPTN	MAR20P 118 FEB20 118	PUT			21 Feb 2020			
-10,000.000		-10.000	Local	0.256083	-2,560.83	0.195313	-1,953.13	607.70	0.00
			Base	0.256083	-2,560.83	0.195313	-1,953.13	607.70	0.00
ADI1H56Y1	US 5YR FUTR OPTN	MAR20P 118.5 FEB20 118.5	PUT			21 Feb 2020			
-23,000.000		-23.000	Local	0.373270	-8,585.21	0.382813	-8,804.70	-219.49	0.00
			Base	0.373270	-8,585.21	0.382813	-8,804.70	-219.49	0.00

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Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI1H58Q6	US 10YR FUT OPTN FEB20P 129 JAN20 129 PUT					24 Jan 2020			
-3,000.000	-3.000	Local	0.420147	-1,260.44	0.843750	-2,531.25	-1,270.81		0.00
		Base	0.420147	-1,260.44	0.843750	-2,531.25	-1,270.81		0.00
ADI1H80Y1	US 5YR FUTR OPTN FEB20P 118.7 JAN20 118.75 PUT					24 Jan 2020			
-3,000.000	-3.000	Local	0.232647	-697.94	0.359375	-1,078.13	-380.19		0.00
		Base	0.232647	-697.94	0.359375	-1,078.13	-380.19		0.00
ADI1H8302	US 10YR FUT OPTN MAR20P 128.5 FEB20 128.5 PUT					21 Feb 2020			
-10,000.000	-10.000	Local	0.748270	-7,482.70	0.812500	-8,125.00	-642.30		0.00
		Base	0.748270	-7,482.70	0.812500	-8,125.00	-642.30		0.00
ADI1H8XG4	US 5YR FUTR OPTN FEB20P 118.5 JAN20 118.5 PUT					24 Jan 2020			
-34,000.000	-34.000	Local	0.283656	-9,644.32	0.234375	-7,968.75	1,675.57		0.00
		Base	0.283656	-9,644.32	0.234375	-7,968.75	1,675.57		0.00
ADI1H9J86	US BOND FUTR OPTN FEB20P 155 JAN20 155 PUT					24 Jan 2020			
-5,000.000	-5.000	Local	0.873270	-4,366.35	0.812500	-4,062.50	303.85		0.00
		Base	0.873270	-4,366.35	0.812500	-4,062.50	303.85		0.00
AEI720417	9WP028104 SWAPTION PAYER 200204 1.77 PUT					04 Feb 2020			
-1,720,000.000	-1,720,000.000	Local	0.237500	-4,085.00	0.274247	-4,717.05	-632.05		0.00
		Base	0.237500	-4,085.00	0.274247	-4,717.05	-632.05		0.00
US DOLLAR Total									
-1,913,000.000	-1,720,193.000	Local		-78,664.14		-55,912.44	22,751.70		0.01
		Base		-78,664.14		-55,912.44	22,751.70		0.01
OPTIONS WRITTEN - PUTS Total									
-1,913,000.000	-1,720,193.000	Base		-78,664.14		-55,912.44	22,751.70		0.01
SWAPS FIXED INCOME									
BRAZILIAN REAL									
							Exchange Rate:	4.022700	
99S131BL7	0WP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
	31,914,000.000	Local	100.000000	31,914,000.00	103.181575	32,929,367.85	1,015,367.85		17.82
		Base	25.423944	8,113,797.58	25.649831	8,185,887.05	72,089.47		0.88

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99S131BM5	OWP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020		
	-31,914,000.000	Local	100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00	17.27
		Base	25.423944	-8,113,797.58	24.858926	-7,933,477.52	180,320.06	0.85
99S132169	OWP292956 IRS BRL R F 8.41000				8.410000	02 Jan 2020		
	6,500,000.000	Local	100.000172	6,500,011.20	103.181575	6,706,802.38	206,791.18	3.63
		Base	24.234186	1,575,222.07	25.649831	1,667,239.01	92,016.94	0.18
99S132177	OWP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020		
	-6,500,000.000	Local	100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00	3.52
		Base	24.235350	-1,575,297.75	24.858926	-1,615,830.16	-40,532.41	0.17
99S134K98	OWP293038 IRS BRL R F 8.41000				8.410000	02 Jan 2020		
	11,100,000.000	Local	100.000652	11,100,072.37	103.181575	11,453,154.83	353,082.46	6.20
		Base	24.332826	2,700,943.72	25.649831	2,847,131.24	146,187.52	0.30
99S134KA5	OWP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020		
	-11,100,000.000	Local	100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00	6.01
		Base	24.336839	-2,701,389.17	24.858926	-2,759,340.74	-57,951.57	0.30
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	7,200,000.000	Local	100.000407	7,200,029.28	103.181575	7,429,073.40	229,044.12	4.02
		Base	24.417772	1,758,079.59	25.649831	1,846,787.83	88,708.24	0.20
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020		
	-7,200,000.000	Local	100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00	3.90
		Base	24.420078	-1,758,245.62	24.858926	-1,789,842.64	-31,597.02	0.19
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	3,366,000.000	Local	100.000756	3,366,025.45	103.181575	3,473,091.81	107,066.36	1.88
		Base	24.415837	821,837.06	25.649831	863,373.31	41,536.25	0.09
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020		
	-3,366,000.000	Local	100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00	1.82
		Base	24.420042	-821,978.62	24.858926	-836,751.44	-14,772.82	0.09
99S190PI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	4,600,000.000	Local	100.000000	4,600,000.00	102.493279	4,714,690.83	114,690.83	2.55
		Base	26.592916	1,223,274.12	25.478728	1,172,021.49	-51,252.63	0.13

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Holdings

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



STATE STREET

As of: December 31, 2019

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027				
		-4,600,000.000	Local 100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00		2.49	
			Base 26.592916	-1,223,274.12	24.858926	-1,143,510.58	79,763.54		0.12	
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027				
		3,800,000.000	Local 100.000000	3,800,000.00	102.584340	3,898,204.92	98,204.92		2.11	
			Base 26.592916	1,010,530.80	25.501365	969,051.86	-41,478.94		0.10	
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027				
		-3,800,000.000	Local 100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00		2.06	
			Base 26.592916	-1,010,530.80	24.858926	-944,639.17	65,891.63		0.10	
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027				
		5,500,000.000	Local 100.185478	5,510,201.30	102.493279	5,637,130.35	126,929.05		3.05	
			Base 26.870452	1,477,874.85	25.478728	1,401,330.04	-76,544.81		0.15	
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027				
		-5,500,000.000	Local 100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00		2.98	
			Base 26.820437	-1,475,124.05	24.858926	-1,367,240.91	107,883.14		0.15	
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027				
		5,923,000.000	Local 100.215776	5,935,780.39	102.493279	6,070,676.92	134,896.53		3.29	
			Base 26.745956	1,584,162.97	25.478728	1,509,105.06	-75,057.91		0.16	
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027				
		-5,923,000.000	Local 100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00		3.21	
			Base 26.688076	-1,580,734.75	24.858926	-1,472,394.16	108,340.59		0.16	
BRAZILIAN REAL Total										
			Local	23,119.99		2,409,193.29	2,386,073.30		87.79	
			Base	5,350.30		598,899.57	593,549.27		4.32	
EURO CURRENCY							Exchange Rate:	0.891504		
GERMANY										
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498000	23 Aug 2047				
		443,300.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00	
			Base 0.005552	24.61	0.000000	0.00	-24.61		0.00	

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.424000	23 Aug 2047				
		-443,300.000	Local 0.000002	-0.01	0.000000	0.00	0.01	0.00		
			Base 0.000884	-3.92	0.000000	0.00	3.92	0.00		
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 100.083605	443,670.62	100.000000	443,300.00	-370.62	19.62		
			Base 118.124548	523,646.12	112.169996	497,249.59	-26,396.53	0.05		
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047				
		-443,300.000	Local 100.000000	-443,300.00	122.875771	-544,708.29	-101,408.29	24.10		
			Base 118.027058	-523,213.95	137.829747	-610,999.27	-87,785.32	0.07		
UNITED STATES OF AMERICA (THE) Total			Base	432.17		-113,749.68	-114,181.85		0.12	
EURO CURRENCY Total			Local	370.61		-101,408.29	-101,778.90		43.72	
			Base	452.86		-113,749.68	-114,202.54		0.12	
JAPANESE YEN							Exchange Rate:	108.655000		
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046				
		222,220,000.000	Local 100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	45.04		
			Base 0.925840	2,057,402.10	0.920344	2,045,188.90	-12,213.20	0.22		
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046				
		-222,220,000.000	Local 100.000000	-222,220,000.00	105.634082	-234,740,057.02	-12,520,057.02	47.58		
			Base 0.925840	-2,057,402.10	0.972197	-2,160,416.52	-103,014.42	0.23		
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				1.000000	09 May 2046				
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00		
			Base -0.000070	-156.52	0.000000	0.00	156.52	0.00		
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184 CCP				0.012000	09 May 2046				
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00
JAPANESE YEN Total								
		Local		0.00		-12,520,057.02	-12,520,057.02	92.62
		Base		0.00		-115,227.62	-115,227.62	0.45
MEXICAN PESO								
							Exchange Rate:	18.907500
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.790854	55,737,342.37	104.747899	57,925,588.15	2,188,245.78	12.00
		Base	5.203804	2,877,703.46	5.540018	3,063,630.21	185,926.75	0.33
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.730000	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	11.46
		Base	5.163377	-2,855,347.32	5.288907	-2,924,765.30	-69,417.98	0.31
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.955546	58,150,394.47	104.674732	60,292,645.63	2,142,251.16	12.49
		Base	5.180387	2,983,903.02	5.536149	3,188,821.66	204,918.64	0.34
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.580000	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	11.94
		Base	5.131429	-2,955,703.02	5.288907	-3,046,410.15	-90,707.13	0.33
MEXICAN PESO Total								
		Local		987,736.84		5,318,233.78	4,330,496.94	47.90
		Base		50,556.14		281,276.42	230,720.28	1.31
US DOLLAR								
							Exchange Rate:	1.000000
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671000	14 Jun 2020		
	8,160,000.000	Local	99.995661	8,159,645.96	99.925508	8,153,921.45	-5,724.51	0.97
		Base	99.995661	8,159,645.96	99.925508	8,153,921.45	-5,724.51	0.87
99S0XD7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.893630	14 Jun 2020		
	-8,160,000.000	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.97
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.87

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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	
99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.909880	15 Nov 2044			
		14,214,000.000	Local	100.040075	14,219,696.26	100.000000	14,214,000.00	-5,696.26	1.68
			Base	100.040075	14,219,696.26	100.000000	14,214,000.00	-5,696.26	1.52
99S1A3KG6	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044			
		-14,214,000.000	Local	100.000000	-14,214,000.00	95.192351	-13,530,640.77	683,359.23	1.60
			Base	100.000000	-14,214,000.00	95.192351	-13,530,640.77	683,359.23	1.45
99S1A4EL0	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.909880	15 Nov 2044			
		1,479,000.000	Local	100.131767	1,480,948.83	100.000000	1,479,000.00	-1,948.83	0.18
			Base	100.131767	1,480,948.83	100.000000	1,479,000.00	-1,948.83	0.16
99S1A4EM8	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044			
		-1,479,000.000	Local	100.000000	-1,479,000.00	94.392012	-1,396,057.86	82,942.14	0.17
			Base	100.000000	-1,479,000.00	94.392012	-1,396,057.86	82,942.14	0.15
99S1AUS60	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA					30 Jun 2026			
		71,896,000.000	Local	100.281257	72,098,212.70	100.000000	71,896,000.00	-202,212.70	8.52
			Base	100.281257	72,098,212.70	100.000000	71,896,000.00	-202,212.70	7.70
99S1AUS78	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026			
		-71,896,000.000	Local	100.000000	-71,896,000.00	98.600313	-70,889,681.03	1,006,318.97	8.40
			Base	100.000000	-71,896,000.00	98.600313	-70,889,681.03	1,006,318.97	7.59
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024			
		34,130,000.000	Local	101.890716	34,775,301.25	102.592600	35,014,854.38	239,553.13	4.15
			Base	101.890716	34,775,301.25	102.592600	35,014,854.38	239,553.13	3.75
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
		-34,130,000.000	Local	100.000000	-34,130,000.00	100.000000	-34,130,000.00	0.00	4.05
			Base	100.000000	-34,130,000.00	100.000000	-34,130,000.00	0.00	3.65
99S1B25L3	SWS032524 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2029			
		1,770,000.000	Local	99.365938	1,758,777.10	100.863100	1,785,276.87	26,499.77	0.21
			Base	99.365938	1,758,777.10	100.863100	1,785,276.87	26,499.77	0.19
99S1B25M1	SWS032524 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2029			
		-1,770,000.000	Local	100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.21
			Base	100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.19

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1B42O6	BWS032706 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2024		
	291,060.000	Local		93.504054	272,152.90	100.000000	291,060.00	18,907.10	0.03
		Base		93.504054	272,152.90	100.000000	291,060.00	18,907.10	0.03
99S1B42P3	BWS032706 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Dec 2024		
	-291,060.000	Local		100.000000	-291,060.00	109.636231	-319,107.21	-28,047.21	0.04
		Base		100.000000	-291,060.00	109.636231	-319,107.21	-28,047.21	0.03
99S1BE438	BWS032268 IRS USD R V 00MFEDL 1 CCPOIS					1.000000	15 Sep 2021		
	13,272,000.000	Local		99.983097	13,269,756.68	100.000000	13,272,000.00	2,243.32	1.57
		Base		99.983097	13,269,756.68	100.000000	13,272,000.00	2,243.32	1.42
99S1BE446	BWS032268 IRS USD P F 1.35000 2 CCPOIS					1.350000	15 Sep 2021		
	-13,272,000.000	Local		100.000000	-13,272,000.00	99.810544	-13,246,855.40	25,144.60	1.57
		Base		100.000000	-13,272,000.00	99.810544	-13,246,855.40	25,144.60	1.42
99S1BFYR9	BWS032920 IRS USD R V 03MLIBOR 1 CCPVANILLA						31 Jul 2026		
	22,733,000.000	Local		100.358326	22,814,458.18	100.000000	22,733,000.00	-81,458.18	2.69
		Base		100.358326	22,814,458.18	100.000000	22,733,000.00	-81,458.18	2.43
99S1BFYS7	BWS032920 IRS USD P F 1.52000 2 CCPVANILLA					1.520000	31 Jul 2026		
	-22,733,000.000	Local		100.000000	-22,733,000.00	98.391715	-22,367,388.57	365,611.43	2.65
		Base		100.000000	-22,733,000.00	98.391715	-22,367,388.57	365,611.43	2.39
99S1CMB07	BWS033688 IRS USD R V 00MFEDL 1 CCPOIS					1.000000	15 Nov 2026		
	15,126,000.000	Local		100.129090	15,145,526.11	100.000000	15,126,000.00	-19,526.11	1.79
		Base		100.129090	15,145,526.11	100.000000	15,126,000.00	-19,526.11	1.62
99S1CMB15	BWS033688 IRS USD P F 1.55000 2 CCPOIS					1.550000	15 Nov 2026		
	-15,126,000.000	Local		100.000000	-15,126,000.00	99.933509	-15,115,942.57	10,057.43	1.79
		Base		100.000000	-15,126,000.00	99.933509	-15,115,942.57	10,057.43	1.62
US DOLLAR Total									
		Local			923,415.97		3,039,439.29	2,116,023.32	43.25
		Base			923,415.97		3,039,439.29	2,116,023.32	39.06
SWAPS FIXED INCOME Total									
	0.000	Base			979,775.27		3,690,637.98	2,710,862.71	45.25

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-1,398,000.000	32,919,566,872.920	Base		490,908,177.07		509,379,840.19	18,471,663.12	99.94
Original Face:	551,760,583.990							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891504

GERMANY

ADI1CSH65	EURO-BTP FUTURE MAR20 XEUR 20200306	06 Mar 2020	78.000	7,800,000.000	Local 11,111,880.00 Base 12,464,195.34	11,095,123.60	142.460000 159.797376	16,756.40 18,795.65	16,756.40 18,795.65	0.00 0.00	0.00
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ADI1CV6L7	EURO-BOBL FUTURE MAR20 XEUR 20200306	06 Mar 2020	6.000	600,000.000	Local 801,780.00 Base 899,356.59	804,727.20	133.630000 149.892765	-2,947.20 -3,305.87	-2,947.20 -3,305.87	0.00 0.00	0.00
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AEI741066	RXG0C172.5 FEB20 172.5 CALL FSO	24 Jan 2020	4.000	400,000.000	Local 680.00 Base 762.76	2,684.80	0.170000 0.190689	-2,004.80 -2,248.78	-2,004.80 -2,248.78	0.00 0.00	0.00
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GERMANY Total			88.000	8,800,000.000	Local 11,914,340.00 Base	11,902,535.60		11,804.40 13,241.00	11,804.40 13,241.00	0.00 0.00	0.00
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EURO CURRENCY Total			88.000	8,800,000.000	Local 11,914,340.00 Base	11,902,535.60		11,804.40 13,241.00	11,804.40 13,241.00	0.00 0.00	0.00
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US DOLLAR

Exchange Rate: 1.000000

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	146.000	36,500,000.000	Local 35,883,150.00 Base 35,883,150.00	35,697,419.10	98.310000 98.310000	185,730.90 185,730.90	187,555.90 187,555.90	-1,825.00 -1,825.00	0.00
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ADI0C2LM4	90DAY EUR FUTR DEC20 XCME 20201214	14 Dec 2020	188.000	47,000,000.000	Local 46,238,600.00 Base 46,238,600.00	46,297,796.05	98.380000 98.380000	-59,196.05 -59,196.05	-56,846.05 -56,846.05	-2,350.00 -2,350.00	0.00
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ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021	245.000	61,250,000.000	Local 60,294,500.00 Base 60,294,500.00	60,167,278.40	98.440000 98.440000	127,221.60 127,221.60	130,284.10 130,284.10	-3,062.50 -3,062.50	0.00
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI1B9009	EURO FX CURR FUT MAR20 XCME 20200316						16 Mar 2020			
65.000	8,125,000.000	Local	9,166,625.00	9,062,165.00	1.128200	104,460.00	83,741.25	20,718.75		
		Base	9,166,625.00		1.128200	104,460.00	83,741.25	20,718.75		0.00
ADI1CT4X8	US 10YR NOTE (CBT)MAR20 XCBT 20200320						20 Mar 2020			
72.000	7,200,000.000	Local	9,246,375.00	9,301,358.97	128.421875	-54,983.97	-47,108.97	-7,875.00		
		Base	9,246,375.00		128.421875	-54,983.97	-47,108.97	-7,875.00		0.00
ADI1CT5R0	US LONG BOND(CBT) MAR20 XCBT 20200320						20 Mar 2020			
143.000	14,300,000.000	Local	22,294,593.75	22,840,293.30	155.906250	-545,699.55	-496,543.30	-49,156.25		
		Base	22,294,593.75		155.906250	-545,699.55	-496,543.30	-49,156.25		0.01
ADI1CTD83	US ULTRA BOND CBT MAR20 XCBT 20200320						20 Mar 2020			
136.000	13,600,000.000	Local	24,705,250.00	25,447,501.08	181.656250	-742,251.08	-585,001.08	-157,250.00		
		Base	24,705,250.00		181.656250	-742,251.08	-585,001.08	-157,250.00		0.02
ADI1CW4N3	US 5YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
2,562.000	256,200,000.000	Local	303,877,218.75	304,867,140.13	118.609375	-989,921.38	-929,873.22	-60,048.16		
		Base	303,877,218.75		118.609375	-989,921.38	-929,873.22	-60,048.16		0.01
ADI1CW635	US 2YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
431.000	86,200,000.000	Local	92,880,500.00	92,984,710.93	107.750000	-104,210.93	-124,413.62	20,202.69		
		Base	92,880,500.00		107.750000	-104,210.93	-124,413.62	20,202.69		0.00
ADI1F6KM1	BP CURRENCY FUT MAR20 XCME 20200316						16 Mar 2020			
48.000	3,000,000.000	Local	3,987,600.00	3,961,854.38	1.329200	25,745.62	-18,954.38	44,700.00		
		Base	3,987,600.00		1.329200	25,745.62	-18,954.38	44,700.00		0.00
ADI1GVPZ1	AUDUSD CRNCY FUT MAR20 XCME 20200316						16 Mar 2020			
67.000	6,700,000.000	Local	4,715,460.00	4,571,732.50	0.703800	143,727.50	126,977.50	16,750.00		
		Base	4,715,460.00		0.703800	143,727.50	126,977.50	16,750.00		0.00
ADI1GVS96	CAD CURRENCY FUT MAR20 XCME 20200317						17 Mar 2020			
85.000	8,500,000.000	Local	6,552,225.00	6,427,707.50	0.770850	124,517.50	86,267.50	38,250.00		
		Base	6,552,225.00		0.770850	124,517.50	86,267.50	38,250.00		0.00
ADI1GYPQ5	CHF CURRENCY FUT MAR20 XCME 20200316						16 Mar 2020			
5.000	625,000.000	Local	650,000.00	638,362.50	1.040000	11,637.50	10,387.50	1,250.00		
		Base	650,000.00		1.040000	11,637.50	10,387.50	1,250.00		0.00

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
ADI1H9K43	RUSSIAN RUBLE FUT MAR20 XCME 20200316					16 Mar 2020			
35.000	87,500,000.000	Local 1,399,562.50	1,357,575.00	0.015995	41,987.50		42,425.00	-437.50	
		Base 1,399,562.50		0.015995	41,987.50		42,425.00	-437.50	0.00
ADI1HCBD6	MEXICAN PESO FUT MAR20 XCME 20200316					16 Mar 2020			
212.000	106,000,000.000	Local 5,553,340.00	5,431,430.00	0.052390	121,910.00		100,710.00	21,200.00	
		Base 5,553,340.00		0.052390	121,910.00		100,710.00	21,200.00	0.00
US DOLLAR Total									
4,440.000	742,700,000.000	Local 627,445,000.00	629,054,324.84		-1,609,324.84		-1,490,391.87	-118,932.97	
		Base			-1,609,324.84		-1,490,391.87	-118,932.97	0.05
FUTURES LONG Total									
4,528.000	751,500,000.000	Base			-1,596,083.84		-1,477,150.87	-118,932.97	0.05

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

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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: 1.425009

ADI1FZGC4	AUST 10Y BOND FUT MAR20 XSFE 20200316						16 Mar 2020			
-6.000	-600,000.000	Local	-857,748.84	-872,543.58	98.615000	14,794.74		10,295.64	4,499.10	
		Base	-601,925.21		69.203072	10,382.21		7,224.96	3,157.25	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-857,748.84	-872,543.58		14,794.74		10,295.64	4,499.10	
		Base				10,382.21		7,224.96	3,157.25	0.00

EURO CURRENCY

Exchange Rate: 0.891504

GERMANY

ADI1CSHL2	EURO-OAT FUTURE MAR20 XEUR 20200306						06 Mar 2020			
-10.000	-1,000,000.000	Local	-1,627,700.00	-1,640,788.00	162.770000	13,088.00		13,088.00	0.00	
		Base	-1,825,791.02		182.579102	14,680.81		14,680.81	0.00	0.00

ADI1CV6J2	EURO-BUXL 30Y BND MAR20 XEUR 20200306						06 Mar 2020			
-12.000	-1,200,000.000	Local	-2,380,560.00	-2,438,805.60	198.380000	58,245.60		58,245.60	0.00	
		Base	-2,670,274.05		222.522838	65,334.09		65,334.09	0.00	0.00

ADI1CV6M5	EURO-BUND FUTURE MAR20 XEUR 20200306						06 Mar 2020			
-274.000	-27,400,000.000	Local	-46,714,260.00	-47,158,781.20	170.490000	444,521.20		444,521.20	0.00	
		Base	-52,399,383.51		191.238626	498,619.41		498,619.41	0.00	0.00

AEI746867	RXG0C171.5 FEB20 171.5 CALL FSO						24 Jan 2020			
-4.000	-400,000.000	Local	-1,560.00	-2,515.20	0.390000	955.20		955.20	0.00	
		Base	-1,749.85		0.437463	1,071.45		1,071.45	0.00	0.00

GERMANY Total										
-300.000	-30,000,000.000	Local	-50,724,080.00	-51,240,890.00		516,810.00		516,810.00	0.00	
		Base				579,705.76		579,705.76	0.00	0.00

UNITED KINGDOM

ADI0J4905	3MO EURO EURIBOR MAR20 IFLL 20200316						16 Mar 2020			
-45.000	-11,250,000.000	Local	-11,293,312.50	-11,294,396.00	100.385000	1,083.50		521.00	562.50	
		Base	-12,667,708.17		112.601850	1,215.36		584.41	630.95	0.00

& Issue has redenominated but Local is not converted

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI1HK6J1	3MO EURO EURIBOR JAN20 IFLL 20200113						13 Jan 2020			
-3.000	-750,000.000	Local	-752,887.50	-752,996.40	100.385000	108.90		71.40	37.50	
		Base	-844,513.88		112.601850	122.15		80.09	42.06	0.00
UNITED KINGDOM Total										
-48.000	-12,000,000.000	Local	-12,046,200.00	-12,047,392.40		1,192.40		592.40	600.00	
		Base				1,337.51		664.50	673.01	0.00
EURO CURRENCY Total										
-348.000	-42,000,000.000	Local	-62,770,280.00	-63,288,282.40		518,002.40		517,402.40	600.00	
		Base				581,043.27		580,370.26	673.01	0.00
JAPANESE YEN								Exchange Rate:	108.655000	
ADI1CSB04	JPN 10Y BOND(OSE) MAR20 XOSE 20200313						13 Mar 2020			
-7.000	-700,000,000.000	Local	-1,065,260,000.00	-1,065,664,400.00	152.180000	404,400.00		404,400.00	0.00	
		Base	-9,804,058.72		1.400580	3,721.87		3,721.87	0.00	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,065,260,000.00	-1,065,664,400.00		404,400.00		404,400.00	0.00	
		Base				3,721.87		3,721.87	0.00	0.00
POUND STERLING								Exchange Rate:	0.754945	
ADI1D3HT9	LONG GILT FUTURE MAR20 IFLL 20200327						27 Mar 2020			
-99.000	-9,900,000.000	Local	-13,006,620.00	-13,123,133.38	131.380000	116,513.38		172,943.38	-56,430.00	
		Base	-17,228,566.32		174.025922	154,333.60		229,080.77	-74,747.17	0.01
POUND STERLING Total										
-99.000	-9,900,000.000	Local	-13,006,620.00	-13,123,133.38		116,513.38		172,943.38	-56,430.00	
		Base				154,333.60		229,080.77	-74,747.17	0.01
US DOLLAR								Exchange Rate:	1.000000	
ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316						16 Mar 2020			
-453.000	-113,250,000.000	Local	-111,285,112.50	-111,313,311.20	98.265000	28,198.70		33,861.20	-5,662.50	
		Base	-111,285,112.50		98.265000	28,198.70		33,861.20	-5,662.50	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
AD10GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-268.000	-67,000,000.000	Local	-65,954,800.00	-65,965,687.20	98.440000	10,887.20	7,537.20	3,350.00		
		Base	-65,954,800.00		98.440000	10,887.20	7,537.20	3,350.00		0.00
AD111TV02	FED FUND 30DAY JAN20 XCBT 20200131						31 Jan 2020			
-4.000	-1,666,800.000	Local	-1,640,922.93	-1,632,039.62	98.447500	-8,883.31	-8,841.64	-41.67		
		Base	-1,640,922.93		98.447500	-8,883.31	-8,841.64	-41.67		0.00
AD11D4LR6	US 10YR ULTRA FUT MAR20 XCBT 20200320						20 Mar 2020			
-93.000	-9,300,000.000	Local	-13,085,390.63	-13,272,395.68	140.703125	187,005.05	171,020.68	15,984.37		
		Base	-13,085,390.63		140.703125	187,005.05	171,020.68	15,984.37		0.00
AD11F6KL3	JPN YEN CURR FUT MAR20 XCME 20200316						16 Mar 2020			
-16.000	-20,000.000	Local	-1,849,100.00	-1,851,060.00	92.455000	1,960.00	6,060.00	-4,100.00		
		Base	-1,849,100.00		92.455000	1,960.00	6,060.00	-4,100.00		0.00
AD11HFXT0	90DAY EUR FUTR JAN20 XCME 20200113						13 Jan 2020			
-584.000	-146,000,000.000	Local	-143,346,450.00	-143,330,523.60	98.182500	-15,926.40	-19,576.40	3,650.00		
		Base	-143,346,450.00		98.182500	-15,926.40	-19,576.40	3,650.00		0.00
US DOLLAR Total										
-1,418.000	-337,236,800.000	Local	-337,161,776.06	-337,365,017.30		203,241.24	190,061.04	13,180.20		
		Base				203,241.24	190,061.04	13,180.20		0.00
FUTURES SHORT Total										
-1,878.000	-1,089,736,800.000	Base				952,722.19	1,010,458.90	-57,736.71		0.01

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
2,650.000	-338,236,800.000	Base				-643,361.65	-466,691.97	-176,669.68	0.06

Holdings

As of: December 31, 2019



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: January 2, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		423,982.740	Local	1.000000	423,982.74	1.000000	423,982.74	0.15
			Base	1.000000	423,982.74	1.000000	423,982.74	0.15

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	423,982.740	Local	423,982.74		423,982.74	0.00	0.15
		Base	423,982.74		423,982.74	0.00	0.15

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	423,982.740	Base	423,982.74		423,982.74	0.00	0.15

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,238,254.150	Local	100.000000	3,238,254.15	1.548220	31 Dec 2030 3,238,254.15	1.17
			Base	100.000000	3,238,254.15	100.000000	3,238,254.15	1.17

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,238,254.150	Local	3,238,254.15		3,238,254.15	0.00	1.17
		Base	3,238,254.15		3,238,254.15	0.00	1.17

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,238,254.150	Base	3,238,254.15		3,238,254.15	0.00	1.17

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		160,000.000	Local	86.889119	139,022.59	4.350000	15 Jun 2045 172,737.94	0.06
			Base	86.889119	139,022.59	107.961213	172,737.94	0.06

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	100,000.000	Local		102.042450	102,042.45	106.603287	106,603.29	4,560.84	0.04
		Base		102.042450	102,042.45	106.603287	106,603.29	4,560.84	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.989198	105,988.55	109.265154	115,821.06	9,832.51	0.04
		Base		99.989198	105,988.55	109.265154	115,821.06	9,832.51	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		107.085233	32,125.57	125.414797	37,624.44	5,498.87	0.01
		Base		107.085233	32,125.57	125.414797	37,624.44	5,498.87	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		106.107900	53,053.95	131.425883	65,712.94	12,658.99	0.02
		Base		106.107900	53,053.95	131.425883	65,712.94	12,658.99	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.057518	106,763.27	105.647496	116,212.25	9,448.98	0.04
		Base		97.057518	106,763.27	105.647496	116,212.25	9,448.98	0.04
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.905574	229,782.82	100.505452	231,162.54	1,379.72	0.08
		Base		99.905574	229,782.82	100.505452	231,162.54	1,379.72	0.08
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.990029	239,976.07	100.809198	241,942.08	1,966.01	0.09
		Base		99.990029	239,976.07	100.809198	241,942.08	1,966.01	0.09
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.882740	49,941.37	101.816374	50,908.19	966.82	0.02
		Base		99.882740	49,941.37	101.816374	50,908.19	966.82	0.02
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		99.999188	159,998.70	101.735446	162,776.71	2,778.01	0.06
		Base		99.999188	159,998.70	101.735446	162,776.71	2,778.01	0.06
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.205860	48,602.93	106.352723	53,176.36	4,573.43	0.02
		Base		97.205860	48,602.93	106.352723	53,176.36	4,573.43	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		98.034764	107,838.24	105.090755	115,599.83	7,761.59	0.04
		Base		98.034764	107,838.24	105.090755	115,599.83	7,761.59	0.04
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.696000	9,969.60	101.722095	10,172.21	202.61	0.00
		Base		99.696000	9,969.60	101.722095	10,172.21	202.61	0.00
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Jan 2050		
	1,300,000.000	Local		101.065291	1,313,848.78	101.421875	1,318,484.38	4,635.60	0.48
Original Face:	1,300,000.000	Base		101.065291	1,313,848.78	101.421875	1,318,484.38	4,635.60	0.48
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	80,000.000	Local		101.746050	81,396.84	103.635696	82,908.56	1,511.72	0.03
		Base		101.746050	81,396.84	103.635696	82,908.56	1,511.72	0.03
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
	10,000.000	Local		101.427700	10,142.77	101.931139	10,193.11	50.34	0.00
		Base		101.427700	10,142.77	101.931139	10,193.11	50.34	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	60,000.000	Local		99.995700	59,997.42	102.922682	61,753.61	1,756.19	0.02
		Base		99.995700	59,997.42	102.922682	61,753.61	1,756.19	0.02
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	40,000.000	Local		99.912000	39,964.80	105.306646	42,122.66	2,157.86	0.02
		Base		99.912000	39,964.80	105.306646	42,122.66	2,157.86	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.527204	261,370.73	108.714609	282,657.98	21,287.25	0.10
		Base		100.527204	261,370.73	108.714609	282,657.98	21,287.25	0.10
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	200,000.000	Local		100.216980	200,433.96	111.466497	222,932.99	22,499.03	0.08
		Base		100.216980	200,433.96	111.466497	222,932.99	22,499.03	0.08
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	10,000.000	Local		106.818900	10,681.89	121.246904	12,124.69	1,442.80	0.00
		Base		106.818900	10,681.89	121.246904	12,124.69	1,442.80	0.00

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02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local		101.278260	50,639.13	119.158389	59,579.19	8,940.06	0.02
		Base		101.278260	50,639.13	119.158389	59,579.19	8,940.06	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		116.735400	11,673.54	131.041602	13,104.16	1,430.62	0.00
		Base		116.735400	11,673.54	131.041602	13,104.16	1,430.62	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.199918	105,819.91	105.978224	116,576.05	10,756.14	0.04
		Base		96.199918	105,819.91	105.978224	116,576.05	10,756.14	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.666210	96,666.21	113.658452	113,658.45	16,992.24	0.04
		Base		96.666210	96,666.21	113.658452	113,658.45	16,992.24	0.04
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		98.577671	207,013.11	102.302000	214,834.20	7,821.09	0.08
		Base		98.577671	207,013.11	102.302000	214,834.20	7,821.09	0.08
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		97.112500	38,845.00	101.927011	40,770.80	1,925.80	0.01
		Base		97.112500	38,845.00	101.927011	40,770.80	1,925.80	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.679100	30,203.73	105.727960	31,718.39	1,514.66	0.01
		Base		100.679100	30,203.73	105.727960	31,718.39	1,514.66	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.703592	249,258.98	101.170063	252,925.16	3,666.18	0.09
		Base		99.703592	249,258.98	101.170063	252,925.16	3,666.18	0.09
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	20,000.000	Local		99.718600	19,943.72	100.120798	20,024.16	80.44	0.01
		Base		99.718600	19,943.72	100.120798	20,024.16	80.44	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	12 Dec 2049		
	0.000	Local		0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00

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031162BM1	AMGEN INC SR UNSECURED 11/21 3.875					3.875000	15 Nov 2021		
	160,000.000	Local		100.744763	161,191.62	103.157228	165,051.56	3,859.94	0.06
		Base		100.744763	161,191.62	103.157228	165,051.56	3,859.94	0.06
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.835524	249,588.81	109.388060	273,470.15	23,881.34	0.10
		Base		99.835524	249,588.81	109.388060	273,470.15	23,881.34	0.10
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		95.169314	66,618.52	106.656254	74,659.38	8,040.86	0.03
		Base		95.169314	66,618.52	106.656254	74,659.38	8,040.86	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.638500	19,127.70	118.612254	23,722.45	4,594.75	0.01
		Base		95.638500	19,127.70	118.612254	23,722.45	4,594.75	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local		100.637458	120,764.95	129.931631	155,917.96	35,153.01	0.06
		Base		100.637458	120,764.95	129.931631	155,917.96	35,153.01	0.06
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	40,000.000	Local		99.914075	39,965.63	108.986891	43,594.76	3,629.13	0.02
		Base		99.914075	39,965.63	108.986891	43,594.76	3,629.13	0.02
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.500000	12 Jan 2024		
	20,000.000	Local		99.645500	19,929.10	105.384846	21,076.97	1,147.87	0.01
		Base		99.645500	19,929.10	105.384846	21,076.97	1,147.87	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	250,000.000	Local		98.018644	245,046.61	110.055354	275,138.39	30,091.78	0.10
		Base		98.018644	245,046.61	110.055354	275,138.39	30,091.78	0.10
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	50,000.000	Local		100.367640	50,183.82	115.916956	57,958.48	7,774.66	0.02
		Base		100.367640	50,183.82	115.916956	57,958.48	7,774.66	0.02
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local		95.521050	95,521.05	105.899074	105,899.07	10,378.02	0.04
		Base		95.521050	95,521.05	105.899074	105,899.07	10,378.02	0.04

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036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local	99.976500	19,995.30	104.383305	20,876.66	881.36	0.01	
		Base	99.976500	19,995.30	104.383305	20,876.66	881.36	0.01	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local	98.155175	39,262.07	102.307468	40,922.99	1,660.92	0.01	
		Base	98.155175	39,262.07	102.307468	40,922.99	1,660.92	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local	102.940773	113,234.85	104.232584	114,655.84	1,420.99	0.04	
		Base	102.940773	113,234.85	104.232584	114,655.84	1,420.99	0.04	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local	99.629833	17,933.37	101.897775	18,341.60	408.23	0.01	
		Base	99.629833	17,933.37	101.897775	18,341.60	408.23	0.01	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local	94.177050	414,379.02	96.622831	425,140.46	10,761.44	0.15	
		Base	94.177050	414,379.02	96.622831	425,140.46	10,761.44	0.15	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local	88.110988	149,788.68	92.228276	156,788.07	6,999.39	0.06	
		Base	88.110988	149,788.68	92.228276	156,788.07	6,999.39	0.06	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local	93.429703	270,946.14	101.428069	294,141.40	23,195.26	0.11	
		Base	93.429703	270,946.14	101.428069	294,141.40	23,195.26	0.11	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local	94.671714	66,270.20	112.780152	78,946.11	12,675.91	0.03	
		Base	94.671714	66,270.20	112.780152	78,946.11	12,675.91	0.03	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	490,000.000	Local	100.000000	490,000.00	101.376000	496,742.40	6,742.40	0.18	
	Original Face:	490,000.000	Base	100.000000	490,000.00	101.376000	496,742.40	6,742.40	0.18
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local	116.668480	58,334.24	121.892712	60,946.36	2,612.12	0.02	
		Base	116.668480	58,334.24	121.892712	60,946.36	2,612.12	0.02	

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03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024		
		200,000.000	Local 101.789085	203,578.17	102.545466	205,090.93	1,512.76	0.07
			Base 101.789085	203,578.17	102.545466	205,090.93	1,512.76	0.07
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025		
		519,000.000	Local 100.723593	522,755.45	103.133660	535,263.70	12,508.25	0.19
Original Face:		519,000.000	Base 100.723593	522,755.45	103.133660	535,263.70	12,508.25	0.19
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
		130,000.000	Local 110.775938	144,008.72	128.070408	166,491.53	22,482.81	0.06
			Base 110.775938	144,008.72	128.070408	166,491.53	22,482.81	0.06
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				2.989750	15 Jul 2035		
		260,000.000	Local 99.881415	259,691.68	99.911780	259,770.63	78.95	0.09
Original Face:		260,000.000	Base 99.881415	259,691.68	99.911780	259,770.63	78.95	0.09
056059AA6	BX TRUST BX 2018 IND A 144A				2.489750	15 Nov 2035		
		844,478.660	Local 100.000000	844,478.66	99.940160	843,973.32	-505.34	0.31
Original Face:		1,480,000.000	Base 100.000000	844,478.66	99.940160	843,973.32	-505.34	0.31
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028		
		200,000.000	Local 96.144290	192,288.58	109.484306	218,968.61	26,680.03	0.08
			Base 96.144290	192,288.58	109.484306	218,968.61	26,680.03	0.08
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
		90,000.000	Local 101.261656	91,135.49	103.388206	93,049.39	1,913.90	0.03
			Base 101.261656	91,135.49	103.388206	93,049.39	1,913.90	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		200,000.000	Local 104.987070	209,974.14	130.430504	260,861.01	50,886.87	0.09
			Base 104.987070	209,974.14	130.430504	260,861.01	50,886.87	0.09
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026		
		700,000.000	Local 99.582950	697,080.65	109.080967	763,566.77	66,486.12	0.28
			Base 99.582950	697,080.65	109.080967	763,566.77	66,486.12	0.28
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
		10,000.000	Local 102.013000	10,201.30	109.830937	10,983.09	781.79	0.00
			Base 102.013000	10,201.30	109.830937	10,983.09	781.79	0.00

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06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.052355	110,057.59	106.007779	116,608.56	6,550.97	0.04	
		Base	100.052355	110,057.59	106.007779	116,608.56	6,550.97	0.04	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	97.461083	58,476.65	102.334483	61,400.69	2,924.04	0.02	
		Base	97.461083	58,476.65	102.334483	61,400.69	2,924.04	0.02	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local	93.286253	139,929.38	105.014377	157,521.57	17,592.19	0.06	
		Base	93.286253	139,929.38	105.014377	157,521.57	17,592.19	0.06	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	103.785451	31,135.64	1,135.64	0.01	
		Base	100.000000	30,000.00	103.785451	31,135.64	1,135.64	0.01	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	101.077567	151,616.35	111.151492	166,727.24	15,110.89	0.06	
		Base	101.077567	151,616.35	111.151492	166,727.24	15,110.89	0.06	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local	100.000000	70,000.00	109.786801	76,850.76	6,850.76	0.03	
		Base	100.000000	70,000.00	109.786801	76,850.76	6,850.76	0.03	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.519800	30,155.94	106.380070	31,914.02	1,758.08	0.01	
Original Face:	30,000.000	Base	100.519800	30,155.94	106.380070	31,914.02	1,758.08	0.01	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local	107.725950	21,545.19	119.344479	23,868.90	2,323.71	0.01	
		Base	107.725950	21,545.19	119.344479	23,868.90	2,323.71	0.01	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local	110.209150	154,292.81	126.862722	177,607.81	23,315.00	0.06	
		Base	110.209150	154,292.81	126.862722	177,607.81	23,315.00	0.06	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local	104.219800	5,210.99	106.017589	5,300.88	89.89	0.00	
		Base	104.219800	5,210.99	106.017589	5,300.88	89.89	0.00	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		109.025125	8,722.01	117.030925	9,362.47	640.46	0.00
		Base		109.025125	8,722.01	117.030925	9,362.47	640.46	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local		97.216786	213,876.93	104.154147	229,139.12	15,262.19	0.08
		Base		97.216786	213,876.93	104.154147	229,139.12	15,262.19	0.08
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local		98.994667	118,793.60	118.647520	142,377.02	23,583.42	0.05
		Base		98.994667	118,793.60	118.647520	142,377.02	23,583.42	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	430,000.000	Local		100.000000	430,000.00	108.354748	465,925.42	35,925.42	0.17
		Base		100.000000	430,000.00	108.354748	465,925.42	35,925.42	0.17
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.358145	200,716.29	117.605357	235,210.71	34,494.42	0.09
		Base		100.358145	200,716.29	117.605357	235,210.71	34,494.42	0.09
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	170,000.000	Local		100.252359	170,429.01	100.300997	170,511.69	82.68	0.06
		Base		100.252359	170,429.01	100.300997	170,511.69	82.68	0.06
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		96.924960	48,462.48	101.621645	50,810.82	2,348.34	0.02
		Base		96.924960	48,462.48	101.621645	50,810.82	2,348.34	0.02
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local		98.853380	49,426.69	104.292088	52,146.04	2,719.35	0.02
		Base		98.853380	49,426.69	104.292088	52,146.04	2,719.35	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local		99.957175	39,982.87	103.212422	41,284.97	1,302.10	0.01
		Base		99.957175	39,982.87	103.212422	41,284.97	1,302.10	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local		99.743700	19,948.74	101.390859	20,278.17	329.43	0.01
		Base		99.743700	19,948.74	101.390859	20,278.17	329.43	0.01

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097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local		100.418785	130,544.42	102.346299	133,050.19	2,505.77	0.05
		Base		100.418785	130,544.42	102.346299	133,050.19	2,505.77	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local		99.161250	39,664.50	106.351744	42,540.70	2,876.20	0.02
		Base		99.161250	39,664.50	106.351744	42,540.70	2,876.20	0.02
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local		95.657605	210,446.73	104.498815	229,897.39	19,450.66	0.08
		Base		95.657605	210,446.73	104.498815	229,897.39	19,450.66	0.08
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local		98.797000	49,398.50	104.195304	52,097.65	2,699.15	0.02
		Base		98.797000	49,398.50	104.195304	52,097.65	2,699.15	0.02
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.010450	60,006.27	106.550011	63,930.01	3,923.74	0.02
		Base		100.010450	60,006.27	106.550011	63,930.01	3,923.74	0.02
110122BF4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local		100.389600	10,038.96	100.625340	10,062.53	23.57	0.00
		Base		100.389600	10,038.96	100.625340	10,062.53	23.57	0.00
110122BN7	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local		107.265981	450,517.12	108.102359	454,029.91	3,512.79	0.16
		Base		107.265981	450,517.12	108.102359	454,029.91	3,512.79	0.16
110122BU1	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local		127.492170	127,492.17	128.279129	128,279.13	786.96	0.05
		Base		127.492170	127,492.17	128.279129	128,279.13	786.96	0.05
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local		99.785443	69,849.81	101.665933	71,166.15	1,316.34	0.03
		Base		99.785443	69,849.81	101.665933	71,166.15	1,316.34	0.03
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
	140,000.000	Local		99.655879	139,518.23	103.259795	144,563.71	5,045.48	0.05
		Base		99.655879	139,518.23	103.259795	144,563.71	5,045.48	0.05

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110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local		99.749750	59,849.85	105.061895	63,037.14	3,187.29	0.02
		Base		99.749750	59,849.85	105.061895	63,037.14	3,187.29	0.02
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	110,000.000	Local		99.217945	109,139.74	107.022357	117,724.59	8,584.85	0.04
		Base		99.217945	109,139.74	107.022357	117,724.59	8,584.85	0.04
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.962990	13 Nov 2050		
	1,049,576.060	Local		5.049406	52,997.36	5.222400	54,813.06	1,815.70	0.02
Original Face:	1,070,000.000	Base		5.049406	52,997.36	5.222400	54,813.06	1,815.70	0.02
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349000	10 May 2050		
	24,000.000	Local		102.760750	24,662.58	104.627650	25,110.64	448.06	0.01
Original Face:	24,000.000	Base		102.760750	24,662.58	104.627650	25,110.64	448.06	0.01
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local		102.900726	1,203,938.49	112.388550	1,314,946.04	111,007.55	0.48
Original Face:	1,170,000.000	Base		102.900726	1,203,938.49	112.388550	1,314,946.04	111,007.55	0.48
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	390,000.000	Local		96.207856	375,210.64	104.458117	407,386.66	32,176.02	0.15
		Base		96.207856	375,210.64	104.458117	407,386.66	32,176.02	0.15
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.645226	10 Oct 2048		
	57,000.000	Local		102.988930	58,703.69	105.836560	60,326.84	1,623.15	0.02
Original Face:	57,000.000	Base		102.988930	58,703.69	105.836560	60,326.84	1,623.15	0.02
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					2.989750	15 Jan 2034		
	850,000.000	Local		100.000000	850,000.00	100.123710	851,051.54	1,051.54	0.31
Original Face:	850,000.000	Base		100.000000	850,000.00	100.123710	851,051.54	1,051.54	0.31
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	50,000.000	Local		103.998820	51,999.41	106.510567	53,255.28	1,255.87	0.02
		Base		103.998820	51,999.41	106.510567	53,255.28	1,255.87	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		115.451100	11,545.11	118.631550	11,863.16	318.05	0.00
		Base		115.451100	11,545.11	118.631550	11,863.16	318.05	0.00

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126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	440,000.000	Local		99.317689	436,997.83	104.233602	458,627.85	21,630.02	0.17
		Base		99.317689	436,997.83	104.233602	458,627.85	21,630.02	0.17
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	120,000.000	Local		99.353542	119,224.25	107.366417	128,839.70	9,615.45	0.05
		Base		99.353542	119,224.25	107.366417	128,839.70	9,615.45	0.05
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	550,000.000	Local		98.827000	543,548.50	109.244125	600,842.69	57,294.19	0.22
		Base		98.827000	543,548.50	109.244125	600,842.69	57,294.19	0.22
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	100,000.000	Local		104.213570	104,213.57	118.502639	118,502.64	14,289.07	0.04
		Base		104.213570	104,213.57	118.502639	118,502.64	14,289.07	0.04
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					1.919750	15 Jul 2035		
	43,291.610	Local		95.490835	41,339.52	96.963350	41,977.00	637.48	0.02
Original Face:	2,010,000.000	Base		95.490835	41,339.52	96.963350	41,977.00	637.48	0.02
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	20,000.000	Local		100.000000	20,000.00	100.234246	20,046.85	46.85	0.01
		Base		100.000000	20,000.00	100.234246	20,046.85	46.85	0.01
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	40,000.000	Local		100.078025	40,031.21	100.998949	40,399.58	368.37	0.01
		Base		100.078025	40,031.21	100.998949	40,399.58	368.37	0.01
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	933,155.280	Local		100.926163	941,797.82	101.077460	943,209.65	1,411.83	0.34
Original Face:	2,960,000.000	Base		100.926163	941,797.82	101.077460	943,209.65	1,411.83	0.34
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	20,000.000	Local		100.061100	20,012.22	100.637301	20,127.46	115.24	0.01
		Base		100.061100	20,012.22	100.637301	20,127.46	115.24	0.01
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local		95.377180	47,688.59	106.605521	53,302.76	5,614.17	0.02
		Base		95.377180	47,688.59	106.605521	53,302.76	5,614.17	0.02

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161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local	95.540759	162,419.29	114.103939	193,976.70	31,557.41	0.07	
		Base	95.540759	162,419.29	114.103939	193,976.70	31,557.41	0.07	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	630,000.000	Local	100.045486	630,286.56	113.465703	714,833.93	84,547.37	0.26	
		Base	100.045486	630,286.56	113.465703	714,833.93	84,547.37	0.26	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local	99.809050	19,961.81	104.526607	20,905.32	943.51	0.01	
		Base	99.809050	19,961.81	104.526607	20,905.32	943.51	0.01	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local	95.264893	266,741.70	103.743019	290,480.45	23,738.75	0.11	
		Base	95.264893	266,741.70	103.743019	290,480.45	23,738.75	0.11	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local	98.773417	59,264.05	102.013103	61,207.86	1,943.81	0.02	
		Base	98.773417	59,264.05	102.013103	61,207.86	1,943.81	0.02	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local	98.482929	68,938.05	108.490009	75,943.01	7,004.96	0.03	
		Base	98.482929	68,938.05	108.490009	75,943.01	7,004.96	0.03	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local	143.756725	115,005.38	166.945663	133,556.53	18,551.15	0.05	
		Base	143.756725	115,005.38	166.945663	133,556.53	18,551.15	0.05	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local	104.700390	209,400.78	114.349019	228,698.04	19,297.26	0.08	
		Base	104.700390	209,400.78	114.349019	228,698.04	19,297.26	0.08	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	109.614829	38,365.19	123.904915	43,366.72	5,001.53	0.02	
		Base	109.614829	38,365.19	123.904915	43,366.72	5,001.53	0.02	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local	100.687940	100,687.94	110.178142	110,178.14	9,490.20	0.04	
		Base	100.687940	100,687.94	110.178142	110,178.14	9,490.20	0.04	

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	105.289699	52,644.85	2,644.85	0.02
		Base		100.000000	50,000.00	105.289699	52,644.85	2,644.85	0.02
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.477213	594,611.00	109.467852	667,753.90	73,142.90	0.24
		Base		97.477213	594,611.00	109.467852	667,753.90	73,142.90	0.24
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.393931	258,424.22	125.083028	325,215.87	66,791.65	0.12
		Base		99.393931	258,424.22	125.083028	325,215.87	66,791.65	0.12
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.708837	648,107.44	120.350000	782,275.00	134,167.56	0.28
		Base		99.708837	648,107.44	120.350000	782,275.00	134,167.56	0.28
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		128.804000	12,880.40	143.475617	14,347.56	1,467.16	0.01
		Base		128.804000	12,880.40	143.475617	14,347.56	1,467.16	0.01
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		121.772100	12,177.21	131.607564	13,160.76	983.55	0.00
		Base		121.772100	12,177.21	131.607564	13,160.76	983.55	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	10,000.000	Local		95.695000	9,569.50	104.840073	10,484.01	914.51	0.00
		Base		95.695000	9,569.50	104.840073	10,484.01	914.51	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		95.049833	57,029.90	99.917410	59,950.45	2,920.55	0.02
		Base		95.049833	57,029.90	99.917410	59,950.45	2,920.55	0.02
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.779560	49,889.78	106.659403	53,329.70	3,439.92	0.02
		Base		99.779560	49,889.78	106.659403	53,329.70	3,439.92	0.02
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	60,000.000	Local		99.892750	59,935.65	109.141261	65,484.76	5,549.11	0.02
		Base		99.892750	59,935.65	109.141261	65,484.76	5,549.11	0.02

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WESTERN ASSET MANAGEMENT COMPANY

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20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local	99.832376	249,580.94	112.634401	281,586.00	32,005.06	0.10	
		Base	99.832376	249,580.94	112.634401	281,586.00	32,005.06	0.10	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	230,000.000	Local	99.359965	228,527.92	114.386161	263,088.17	34,560.25	0.10	
		Base	99.359965	228,527.92	114.386161	263,088.17	34,560.25	0.10	
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	30,000.000	Local	103.534100	31,060.23	105.184202	31,555.26	495.03	0.01	
		Base	103.534100	31,060.23	105.184202	31,555.26	495.03	0.01	
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	90,000.000	Local	99.151267	89,236.14	109.040371	98,136.33	8,900.19	0.04	
		Base	99.151267	89,236.14	109.040371	98,136.33	8,900.19	0.04	
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	40,000.000	Local	98.171050	39,268.42	103.428749	41,371.50	2,103.08	0.01	
		Base	98.171050	39,268.42	103.428749	41,371.50	2,103.08	0.01	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local	101.153000	10,115.30	106.175629	10,617.56	502.26	0.00	
		Base	101.153000	10,115.30	106.175629	10,617.56	502.26	0.00	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	100,000.000	Local	99.716820	99,716.82	106.338000	106,338.00	6,621.18	0.04	
		Base	99.716820	99,716.82	106.338000	106,338.00	6,621.18	0.04	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local	102.452430	409,809.72	108.392114	433,568.46	23,758.74	0.16	
		Base	102.452430	409,809.72	108.392114	433,568.46	23,758.74	0.16	
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local	94.352704	217,011.22	103.972000	239,135.60	22,124.38	0.09	
		Base	94.352704	217,011.22	103.972000	239,135.60	22,124.38	0.09	
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2050		
	1,100,000.000	Local	100.526871	1,105,795.58	100.425781	1,104,683.59	-1,111.99	0.40	
	Original Face:	1,100,000.000	Base	100.526871	1,105,795.58	100.425781	1,104,683.59	-1,111.99	0.40

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21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Jan 2050		
	1,800,000.000	Local		102.703584	1,848,664.52	102.738281	1,849,289.06	624.54	0.67
Original Face:	1,800,000.000	Base		102.703584	1,848,664.52	102.738281	1,849,289.06	624.54	0.67
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.272000	25 Feb 2032		
	232,970.300	Local		96.840293	225,609.12	98.167580	228,701.31	3,092.19	0.08
Original Face:	16,100,000.000	Base		96.840293	225,609.12	98.167580	228,701.31	3,092.19	0.08
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	250,000.000	Local		101.777816	254,444.54	126.258788	315,646.97	61,202.43	0.11
		Base		101.777816	254,444.54	126.258788	315,646.97	61,202.43	0.11
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.293186	272,420.92	115.460000	323,288.00	50,867.08	0.12
		Base		97.293186	272,420.92	115.460000	323,288.00	50,867.08	0.12
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.806030	199,612.06	105.039263	210,078.53	10,466.47	0.08
		Base		99.806030	199,612.06	105.039263	210,078.53	10,466.47	0.08
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local		100.115455	200,230.91	100.886412	201,772.82	1,541.91	0.07
		Base		100.115455	200,230.91	100.886412	201,772.82	1,541.91	0.07
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
	110,000.000	Local		99.952418	109,947.66	99.991177	109,990.29	42.63	0.04
		Base		99.952418	109,947.66	99.991177	109,990.29	42.63	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	40,000.000	Local		122.130900	48,852.36	121.611302	48,644.52	-207.84	0.02
		Base		122.130900	48,852.36	121.611302	48,644.52	-207.84	0.02
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.998700	8,999.87	112.190706	11,219.07	2,219.20	0.00
		Base		89.998700	8,999.87	112.190706	11,219.07	2,219.20	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	190,000.000	Local		108.027821	205,252.86	116.067428	220,528.11	15,275.25	0.08
		Base		108.027821	205,252.86	116.067428	220,528.11	15,275.25	0.08

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25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local	108.018617	64,811.17	118.585828	71,151.50	6,340.33	0.03	
		Base	108.018617	64,811.17	118.585828	71,151.50	6,340.33	0.03	
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local	102.022900	10,202.29	102.020941	10,202.09	-0.20	0.00	
		Base	102.022900	10,202.29	102.020941	10,202.09	-0.20	0.00	
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	438,126.500	Local	99.989261	438,079.45	98.979200	433,654.10	-4,425.35	0.16	
Original Face:	500,000.000	Base	99.989261	438,079.45	98.979200	433,654.10	-4,425.35	0.16	
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local	100.454264	110,499.69	102.169112	112,386.02	1,886.33	0.04	
		Base	100.454264	110,499.69	102.169112	112,386.02	1,886.33	0.04	
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local	97.295685	126,484.39	101.017515	131,322.77	4,838.38	0.05	
		Base	97.295685	126,484.39	101.017515	131,322.77	4,838.38	0.05	
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local	94.588700	66,212.09	103.058768	72,141.14	5,929.05	0.03	
		Base	94.588700	66,212.09	103.058768	72,141.14	5,929.05	0.03	
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	50,000.000	Local	102.244960	51,122.48	109.925764	54,962.88	3,840.40	0.02	
		Base	102.244960	51,122.48	109.925764	54,962.88	3,840.40	0.02	
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local	98.194078	88,374.67	102.040303	91,836.27	3,461.60	0.03	
		Base	98.194078	88,374.67	102.040303	91,836.27	3,461.60	0.03	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local	96.062133	28,818.64	111.901563	33,570.47	4,751.83	0.01	
		Base	96.062133	28,818.64	111.901563	33,570.47	4,751.83	0.01	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local	97.666927	498,101.33	117.875000	601,162.50	103,061.17	0.22	
		Base	97.666927	498,101.33	117.875000	601,162.50	103,061.17	0.22	

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283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		124.670420	62,335.21	139.781564	69,890.78	7,555.57	0.03
		Base		124.670420	62,335.21	139.781564	69,890.78	7,555.57	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		97.188454	379,034.97	101.227000	394,785.30	15,750.33	0.14
		Base		97.188454	379,034.97	101.227000	394,785.30	15,750.33	0.14
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	40,000.000	Local		99.804375	39,921.75	112.371025	44,948.41	5,026.66	0.02
		Base		99.804375	39,921.75	112.371025	44,948.41	5,026.66	0.02
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		144.899400	14,489.94	145.083189	14,508.32	18.38	0.01
		Base		144.899400	14,489.94	145.083189	14,508.32	18.38	0.01
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		114.155986	79,909.19	129.042194	90,329.54	10,420.35	0.03
		Base		114.155986	79,909.19	129.042194	90,329.54	10,420.35	0.03
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		115.790300	23,158.06	115.708318	23,141.66	-16.40	0.01
		Base		115.790300	23,158.06	115.708318	23,141.66	-16.40	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		107.843533	129,412.24	110.693963	132,832.76	3,420.52	0.05
		Base		107.843533	129,412.24	110.693963	132,832.76	3,420.52	0.05
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local		107.621600	32,286.48	107.343011	32,202.90	-83.58	0.01
		Base		107.621600	32,286.48	107.343011	32,202.90	-83.58	0.01
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local		97.950246	254,670.64	106.874200	277,872.92	23,202.28	0.10
		Base		97.950246	254,670.64	106.874200	277,872.92	23,202.28	0.10

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30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375000	05 Aug 2026			
		230,000.000	Local 92.190009	212,037.02	101.634325	233,758.95	21,721.93		0.08
			Base 92.190009	212,037.02	101.634325	233,758.95	21,721.93		0.08
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026			
		70,000.000	Local 97.231071	68,061.75	104.915470	73,440.83	5,379.08		0.03
			Base 97.231071	68,061.75	104.915470	73,440.83	5,379.08		0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		60,000.000	Local 100.080533	60,048.32	117.405420	70,443.25	10,394.93		0.03
			Base 100.080533	60,048.32	117.405420	70,443.25	10,394.93		0.03
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44				2.440000	16 Aug 2029			
		130,000.000	Local 100.000000	130,000.00	100.973741	131,265.86	1,265.86		0.05
			Base 100.000000	130,000.00	100.973741	131,265.86	1,265.86		0.05
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				6.692000	25 Nov 2024			
		607,184.360	Local 110.664151	671,935.42	109.828700	666,862.69	-5,072.73		0.24
Original Face:		907,000.000	Base 110.664151	671,935.42	109.828700	666,862.69	-5,072.73		0.24
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				6.042000	25 Jan 2029			
		780,000.000	Local 110.181331	859,414.38	106.322670	829,316.83	-30,097.55		0.30
Original Face:		780,000.000	Base 110.181331	859,414.38	106.322670	829,316.83	-30,097.55		0.30
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5				3.500000	01 Dec 2048			
		856,627.250	Local 100.258430	858,841.03	103.132019	883,456.98	24,615.95		0.32
Original Face:		1,111,727.000	Base 100.258430	858,841.03	103.132019	883,456.98	24,615.95		0.32
3128MJXW5	FED HM LN PC POOL G08692 FG 02/46 FIXED 3				3.000000	01 Feb 2046			
		32,137.050	Local 98.075026	31,518.42	102.476371	32,932.88	1,414.46		0.01
Original Face:		49,504.000	Base 98.075026	31,518.42	102.476371	32,932.88	1,414.46		0.01
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4				4.000000	01 Apr 2047			
		0.000	Local 0.000000	0.87	0.000000	0.00	-0.87		0.00
			Base 0.000000	0.87	0.000000	0.00	-0.87		0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038			
		246,207.040	Local 97.958023	241,179.55	102.298753	251,866.73	10,687.18		0.09
Original Face:		300,000.000	Base 97.958023	241,179.55	102.298753	251,866.73	10,687.18		0.09

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3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	251,390.000	Local		97.959239	246,259.73	102.220558	256,972.26	10,712.53	0.09
Original Face:	300,000.000	Base		97.959239	246,259.73	102.220558	256,972.26	10,712.53	0.09
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125					2.125000	11 Feb 2020		
	10,000.000	Local		99.989800	9,998.98	100.052678	10,005.27	6.29	0.00
		Base		99.989800	9,998.98	100.052678	10,005.27	6.29	0.00
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	319,053.280	Local		100.392116	320,304.34	104.025430	331,896.55	11,592.21	0.12
Original Face:	400,000.000	Base		100.392116	320,304.34	104.025430	331,896.55	11,592.21	0.12
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	67,093.140	Local		105.133252	70,537.20	105.178049	70,567.26	30.06	0.03
Original Face:	100,000.000	Base		105.133252	70,537.20	105.178049	70,567.26	30.06	0.03
3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	197,248.630	Local		105.281340	207,666.00	105.374115	207,849.00	183.00	0.08
Original Face:	300,000.000	Base		105.281340	207,666.00	105.374115	207,849.00	183.00	0.08
3132ADWH7	FED HM LN PC POOL ZT1548 FR 11/48 FIXED 3					3.000000	01 Nov 2048		
	3,284,546.150	Local		99.938930	3,282,540.28	101.592865	3,336,864.54	54,324.26	1.21
Original Face:	3,874,587.000	Base		99.938930	3,282,540.28	101.592865	3,336,864.54	54,324.26	1.21
3132AECC8	FED HM LN PC POOL ZT1867 FR 04/49 FIXED 3					3.000000	01 Apr 2049		
	586,587.570	Local		98.009968	574,914.29	101.543606	595,642.17	20,727.88	0.22
Original Face:	705,442.000	Base		98.009968	574,914.29	101.543606	595,642.17	20,727.88	0.22
3132DV4K8	FED HM LN PC POOL SD8026 FR 11/49 FIXED 4					4.000000	01 Nov 2049		
	196,485.530	Local		104.031249	204,406.35	104.226707	204,790.40	384.05	0.07
Original Face:	200,000.000	Base		104.031249	204,406.35	104.226707	204,790.40	384.05	0.07
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	49,326.070	Local		106.330567	52,448.69	106.160760	52,364.93	-83.76	0.02
Original Face:	162,728.000	Base		106.330567	52,448.69	106.160760	52,364.93	-83.76	0.02
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	516,749.600	Local		100.744537	520,596.99	104.953483	542,346.70	21,749.71	0.20
Original Face:	600,000.000	Base		100.744537	520,596.99	104.953483	542,346.70	21,749.71	0.20

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3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		180,832.150	Local 100.917431	182,491.16	104.149401	188,335.60	5,844.44	0.07
Original Face:		200,000.000	Base 100.917431	182,491.16	104.149401	188,335.60	5,844.44	0.07
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3				3.000000	01 Mar 2049		
		85,596.150	Local 97.825638	83,734.98	101.639881	86,999.83	3,264.85	0.03
Original Face:		100,000.000	Base 97.825638	83,734.98	101.639881	86,999.83	3,264.85	0.03
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		66,556.790	Local 100.712655	67,031.11	105.419616	70,163.91	3,132.80	0.03
Original Face:		100,000.000	Base 100.712655	67,031.11	105.419616	70,163.91	3,132.80	0.03
3132WKL T3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		75,552.940	Local 99.866173	75,451.83	103.005980	77,824.05	2,372.22	0.03
Original Face:		100,000.000	Base 99.866173	75,451.83	103.005980	77,824.05	2,372.22	0.03
3132WLN H5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.500000	01 Feb 2047		
		33,057.000	Local 106.366004	35,161.41	105.554839	34,893.26	-268.15	0.01
Original Face:		225,631.000	Base 106.366004	35,161.41	105.554839	34,893.26	-268.15	0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		75,785.430	Local 100.576826	76,222.58	104.886920	79,489.00	3,266.42	0.03
Original Face:		100,000.000	Base 100.576826	76,222.58	104.886920	79,489.00	3,266.42	0.03
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		2,238,861.480	Local 97.428582	2,181,290.99	103.007348	2,306,191.84	124,900.85	0.83
Original Face:		3,100,000.000	Base 97.428582	2,181,290.99	103.007348	2,306,191.84	124,900.85	0.83
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		311,167.400	Local 96.886432	301,478.99	103.896633	323,292.45	21,813.46	0.12
Original Face:		348,522.000	Base 96.886432	301,478.99	103.896633	323,292.45	21,813.46	0.12
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		556,339.470	Local 96.886439	539,017.50	103.944596	578,284.81	39,267.31	0.21
Original Face:		665,075.000	Base 96.886439	539,017.50	103.944596	578,284.81	39,267.31	0.21
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
		153,393.810	Local 101.292203	155,375.97	104.511481	160,314.14	4,938.17	0.06
Original Face:		200,000.000	Base 101.292203	155,375.97	104.511481	160,314.14	4,938.17	0.06

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	Units								
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	74,335.810	Local	101.964881	75,796.42	104.212567	77,467.26		1,670.84	0.03
Original Face:	100,000.000	Base	101.964881	75,796.42	104.212567	77,467.26		1,670.84	0.03
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5					5.000000	01 Nov 2048		
	482,526.750	Local	104.115571	502,385.48	107.032159	516,458.80		14,073.32	0.19
Original Face:	700,000.000	Base	104.115571	502,385.48	107.032159	516,458.80		14,073.32	0.19
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	4,390,380.900	Local	99.698493	4,377,143.60	104.413005	4,584,128.63		206,985.03	1.66
Original Face:	5,100,000.000	Base	99.698493	4,377,143.60	104.413005	4,584,128.63		206,985.03	1.66
31334XX20	FED HM LN PC POOL QA1597 FR 08/49 FIXED 3					3.000000	01 Aug 2049		
	95,368.180	Local	100.794332	96,125.72	101.571797	96,867.17		741.45	0.04
Original Face:	100,000.000	Base	100.794332	96,125.72	101.571797	96,867.17		741.45	0.04
31334YVU8	FED HM LN PC POOL QA2427 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	98,561.620	Local	101.969306	100,502.60	101.952708	100,486.24		-16.36	0.04
Original Face:	100,000.000	Base	101.969306	100,502.60	101.952708	100,486.24		-16.36	0.04
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
	178,478.130	Local	101.372252	180,927.30	103.002097	183,836.22		2,908.92	0.07
Original Face:	200,000.000	Base	101.372252	180,927.30	103.002097	183,836.22		2,908.92	0.07
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	1,069,606.590	Local	97.102186	1,038,611.38	102.913332	1,100,767.78		62,156.40	0.40
Original Face:	1,400,000.000	Base	97.102186	1,038,611.38	102.913332	1,100,767.78		62,156.40	0.40
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	92,479.170	Local	95.677751	88,481.99	102.600609	94,884.19		6,402.20	0.03
Original Face:	100,000.000	Base	95.677751	88,481.99	102.600609	94,884.19		6,402.20	0.03
3133KGGLE6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	97,107.240	Local	101.203010	98,275.45	102.142046	99,187.32		911.87	0.04
Original Face:	100,000.000	Base	101.203010	98,275.45	102.142046	99,187.32		911.87	0.04
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	195,759.690	Local	101.920329	199,518.92	102.944756	201,524.34		2,005.42	0.07
Original Face:	200,000.000	Base	101.920329	199,518.92	102.944756	201,524.34		2,005.42	0.07

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	Units								
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	98,716.380	Local	101.982244	100,673.18	102.296251	100,983.16	309.98	0.04	
Original Face:	100,000.000	Base	101.982244	100,673.18	102.296251	100,983.16	309.98	0.04	
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	98,799.380	Local	102.641646	101,409.31	102.049172	100,823.95	-585.36	0.04	
Original Face:	100,000.000	Base	102.641646	101,409.31	102.049172	100,823.95	-585.36	0.04	
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	183,226.220	Local	101.821988	186,564.58	101.950341	186,799.76	235.18	0.07	
Original Face:	186,000.000	Base	101.821988	186,564.58	101.950341	186,799.76	235.18	0.07	
3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	295,566.350	Local	102.528786	303,040.59	102.049188	301,623.06	-1,417.53	0.11	
Original Face:	300,000.000	Base	102.528786	303,040.59	102.049188	301,623.06	-1,417.53	0.11	
3133KGQD3	FED HM LN PC POOL RA1352 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	295,245.130	Local	101.645087	300,102.17	101.632281	300,064.36	-37.81	0.11	
Original Face:	300,000.000	Base	101.645087	300,102.17	101.632281	300,064.36	-37.81	0.11	
3133KGQG6	FED HM LN PC POOL RA1355 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	391,953.710	Local	102.180793	400,501.41	101.632281	398,351.50	-2,149.91	0.14	
Original Face:	400,000.000	Base	102.180793	400,501.41	101.632281	398,351.50	-2,149.91	0.14	
3133KGQY7	FED HM LN PC POOL RA1371 FR 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	98,097.050	Local	103.700274	101,726.91	104.086102	102,105.40	378.49	0.04	
Original Face:	100,000.000	Base	103.700274	101,726.91	104.086102	102,105.40	378.49	0.04	
3133KGTR9	FED HM LN PC POOL RA1460 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	197,925.250	Local	102.037688	201,958.35	102.049160	201,981.06	22.71	0.07	
Original Face:	200,000.000	Base	102.037688	201,958.35	102.049160	201,981.06	22.71	0.07	
3133KGTS7	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	378,044.730	Local	101.833651	384,976.75	101.880171	385,152.62	175.87	0.14	
Original Face:	384,000.000	Base	101.833651	384,976.75	101.880171	385,152.62	175.87	0.14	
3133KGUS5	FED HM LN PC POOL RA1493 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	297,315.790	Local	102.039111	303,378.39	102.296222	304,142.82	764.43	0.11	
Original Face:	300,000.000	Base	102.039111	303,378.39	102.296222	304,142.82	764.43	0.11	

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	Units								
3133KGVU8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	296,633.180	Local	101.905744	302,286.25	101.894769	302,253.69		-32.56	0.11
Original Face:	300,000.000	Base	101.905744	302,286.25	101.894769	302,253.69		-32.56	0.11
3133KHFW1	FED HM LN PC POOL RA1981 FR 01/50 FIXED 3					3.000000	01 Jan 2050		
	200,000.000	Local	101.953125	203,906.25	102.049189	204,098.38		192.13	0.07
Original Face:	200,000.000	Base	101.953125	203,906.25	102.049189	204,098.38		192.13	0.07
3136A5LM6	FANNIE MAE FNR 2012 35 SC					4.708000	25 Apr 2042		
	21,671.210	Local	13.198248	2,860.22	16.814390	3,643.88		783.66	0.00
Original Face:	100,000.000	Base	13.198248	2,860.22	16.814390	3,643.88		783.66	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					4.358000	25 Jun 2043		
	143,434.550	Local	15.398229	22,086.38	20.770050	29,791.43		7,705.05	0.01
Original Face:	300,000.000	Base	15.398229	22,086.38	20.770050	29,791.43		7,705.05	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					4.158000	25 Dec 2043		
	106,802.880	Local	14.841575	15,851.23	18.388430	19,639.37		3,788.14	0.01
Original Face:	200,000.000	Base	14.841575	15,851.23	18.388430	19,639.37		3,788.14	0.01
3136AX4N2	FANNIE MAE FNR 2017 76 SB					4.308000	25 Oct 2057		
	68,166.700	Local	12.207280	8,321.30	20.083900	13,690.53		5,369.23	0.00
Original Face:	100,000.000	Base	12.207280	8,321.30	20.083900	13,690.53		5,369.23	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	130,000.000	Local	103.370638	134,381.83	108.661860	141,260.42		6,878.59	0.05
Original Face:	130,000.000	Base	103.370638	134,381.83	108.661860	141,260.42		6,878.59	0.05
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554660	25 Sep 2028		
	550,000.000	Local	101.109391	556,101.65	107.900500	593,452.75		37,351.10	0.21
Original Face:	550,000.000	Base	101.109391	556,101.65	107.900500	593,452.75		37,351.10	0.21
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
	240,000.000	Local	101.394183	243,346.04	105.920530	254,209.27		10,863.23	0.09
Original Face:	240,000.000	Base	101.394183	243,346.04	105.920530	254,209.27		10,863.23	0.09

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3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	270,000.000	Local		102.476467	276,686.46	107.319100	289,761.57	13,075.11	0.10
Original Face:	270,000.000	Base		102.476467	276,686.46	107.319100	289,761.57	13,075.11	0.10
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
	593,957.060	Local		102.025468	605,987.47	100.384210	596,239.10	-9,748.37	0.22
Original Face:	594,000.000	Base		102.025468	605,987.47	100.384210	596,239.10	-9,748.37	0.22
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
	499,756.410	Local		100.312458	501,317.94	98.876030	494,139.30	-7,178.64	0.18
Original Face:	500,000.000	Base		100.312458	501,317.94	98.876030	494,139.30	-7,178.64	0.18
3137AJYN8	FREDDIE MAC FHR 3973 SA					4.750250	15 Dec 2041		
	81,272.860	Local		11.191091	9,095.32	21.066200	17,121.10	8,025.78	0.01
Original Face:	300,000.000	Base		11.191091	9,095.32	21.066200	17,121.10	8,025.78	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	54,029.450	Local		96.278493	52,018.74	100.001120	54,030.06	2,011.32	0.02
Original Face:	100,000.000	Base		96.278493	52,018.74	100.001120	54,030.06	2,011.32	0.02
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 2029		
	270,000.000	Local		102.793607	277,542.74	108.194790	292,125.93	14,583.19	0.11
Original Face:	270,000.000	Base		102.793607	277,542.74	108.194790	292,125.93	14,583.19	0.11
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					5.692000	25 Dec 2027		
	270,000.000	Local		109.063922	294,472.59	103.419470	279,232.57	-15,240.02	0.10
Original Face:	270,000.000	Base		109.063922	294,472.59	103.419470	279,232.57	-15,240.02	0.10
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	75,000.840	Local		101.558836	76,169.98	102.420755	76,816.43	646.45	0.03
Original Face:	100,000.000	Base		101.558836	76,169.98	102.420755	76,816.43	646.45	0.03
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	362,703.840	Local		98.362248	356,763.65	102.636941	372,268.13	15,504.48	0.13
Original Face:	500,000.000	Base		98.362248	356,763.65	102.636941	372,268.13	15,504.48	0.13
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	82,675.950	Local		95.533731	78,983.42	102.544238	84,779.42	5,796.00	0.03
Original Face:	100,000.000	Base		95.533731	78,983.42	102.544238	84,779.42	5,796.00	0.03

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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			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	71,964.400	Local	101.558771	73,086.16	102.420764	73,706.49	620.33	0.03	
Original Face:	100,000.000	Base	101.558771	73,086.16	102.420764	73,706.49	620.33	0.03	
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	74,701.630	Local	105.534270	78,835.82	106.440241	79,512.60	676.78	0.03	
Original Face:	100,000.000	Base	105.534270	78,835.82	106.440241	79,512.60	676.78	0.03	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	82,804.460	Local	95.565480	79,132.48	102.544202	84,911.17	5,778.69	0.03	
Original Face:	100,000.000	Base	95.565480	79,132.48	102.544202	84,911.17	5,778.69	0.03	
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	72,788.040	Local	101.558649	73,922.55	102.390821	74,528.27	605.72	0.03	
Original Face:	100,000.000	Base	101.558649	73,922.55	102.390821	74,528.27	605.72	0.03	
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	143,554.140	Local	101.558736	145,791.77	102.618480	147,313.08	1,521.31	0.05	
Original Face:	200,000.000	Base	101.558736	145,791.77	102.618480	147,313.08	1,521.31	0.05	
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.000000	01 Jan 2047		
	75,960.270	Local	99.749935	75,770.32	102.635604	77,962.28	2,191.96	0.03	
Original Face:	100,000.000	Base	99.749935	75,770.32	102.635604	77,962.28	2,191.96	0.03	
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	233,060.140	Local	99.782374	232,552.94	103.100917	240,287.14	7,734.20	0.09	
Original Face:	400,000.000	Base	99.782374	232,552.94	103.100917	240,287.14	7,734.20	0.09	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	69,598.230	Local	102.077093	71,043.85	107.181807	74,596.64	3,552.79	0.03	
Original Face:	100,000.000	Base	102.077093	71,043.85	107.181807	74,596.64	3,552.79	0.03	
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	139,001.880	Local	105.177369	146,198.52	107.192602	148,999.73	2,801.21	0.05	
Original Face:	200,000.000	Base	105.177369	146,198.52	107.192602	148,999.73	2,801.21	0.05	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	146,048.120	Local	103.479969	151,130.55	105.221065	153,673.39	2,542.84	0.06	
Original Face:	200,000.000	Base	103.479969	151,130.55	105.221065	153,673.39	2,542.84	0.06	

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3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	76,092.670	Local		101.946810	77,574.05	107.159418	81,540.46	3,966.41	0.03
Original Face:	100,000.000	Base		101.946810	77,574.05	107.159418	81,540.46	3,966.41	0.03
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	58,030.760	Local		108.691959	63,074.77	109.500353	63,543.89	469.12	0.02
Original Face:	100,000.000	Base		108.691959	63,074.77	109.500353	63,543.89	469.12	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	78,891.900	Local		104.699063	82,599.08	108.435041	85,546.46	2,947.38	0.03
Original Face:	100,000.000	Base		104.699063	82,599.08	108.435041	85,546.46	2,947.38	0.03
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	363,826.670	Local		105.285819	383,057.89	105.243387	382,903.51	-154.38	0.14
Original Face:	500,000.010	Base		105.285819	383,057.89	105.243387	382,903.51	-154.38	0.14
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	243,507.940	Local		97.960535	238,541.68	102.648672	249,957.67	11,415.99	0.09
Original Face:	300,000.000	Base		97.960535	238,541.68	102.648672	249,957.67	11,415.99	0.09
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	176,955.140	Local		102.282725	180,994.54	104.728977	185,323.31	4,328.77	0.07
Original Face:	200,000.000	Base		102.282725	180,994.54	104.728977	185,323.31	4,328.77	0.07
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	100,000.000	Local		107.814350	107,814.35	107.932162	107,932.16	117.81	0.04
Original Face:	100,000.000	Base		107.814350	107,814.35	107.932162	107,932.16	117.81	0.04
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19					3.190000	01 May 2029		
	99,087.610	Local		101.326119	100,401.63	105.546266	104,583.27	4,181.64	0.04
Original Face:	100,000.000	Base		101.326119	100,401.63	105.546266	104,583.27	4,181.64	0.04
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	30,000.000	Local		101.763233	30,528.97	106.630536	31,989.16	1,460.19	0.01
Original Face:	30,000.000	Base		101.763233	30,528.97	106.630536	31,989.16	1,460.19	0.01
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	100,000.000	Local		101.467360	101,467.36	106.463570	106,463.57	4,996.21	0.04
Original Face:	100,000.000	Base		101.467360	101,467.36	106.463570	106,463.57	4,996.21	0.04

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3140HTUD9	FNMA POOL BL2379 FN 05/29 FIXED 3.09					3.090000	01 May 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	140,000.000	Local		101.337500	141,872.50	106.133043	148,586.26	6,713.76	0.05
Original Face:	140,000.000	Base		101.337500	141,872.50	106.133043	148,586.26	6,713.76	0.05
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	79,422.400	Local		100.686758	79,967.84	105.380463	83,695.69	3,727.85	0.03
Original Face:	80,000.000	Base		100.686758	79,967.84	105.380463	83,695.69	3,727.85	0.03
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	50,000.000	Local		101.344840	50,672.42	106.210151	53,105.08	2,432.66	0.02
Original Face:	50,000.000	Base		101.344840	50,672.42	106.210151	53,105.08	2,432.66	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	30,000.000	Local		101.605300	30,481.59	100.860318	30,258.10	-223.49	0.01
Original Face:	30,000.000	Base		101.605300	30,481.59	100.860318	30,258.10	-223.49	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	633,891.500	Local		97.117573	615,620.04	102.865305	652,054.42	36,434.38	0.24
Original Face:	800,000.000	Base		97.117573	615,620.04	102.865305	652,054.42	36,434.38	0.24
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	182,211.860	Local		98.518274	179,511.98	105.501862	192,236.91	12,724.93	0.07
Original Face:	200,000.000	Base		98.518274	179,511.98	105.501862	192,236.91	12,724.93	0.07
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	278,000.380	Local		95.684297	266,002.71	102.539048	285,058.94	19,056.23	0.10
Original Face:	300,000.000	Base		95.684297	266,002.71	102.539048	285,058.94	19,056.23	0.10
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	252,091.460	Local		102.052838	257,266.49	105.513263	265,989.93	8,723.44	0.10
Original Face:	300,000.000	Base		102.052838	257,266.49	105.513263	265,989.93	8,723.44	0.10

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3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	348,063.710	Local	102.060542	355,235.71	105.390170	366,824.94	11,589.23	0.13	
Original Face:	400,000.000	Base	102.060542	355,235.71	105.390170	366,824.94	11,589.23	0.13	
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	4,260,609.700	Local	100.565326	4,284,696.05	104.206203	4,439,819.59	155,123.54	1.61	
Original Face:	5,000,000.000	Base	100.565326	4,284,696.05	104.206203	4,439,819.59	155,123.54	1.61	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	671,917.610	Local	100.577443	675,797.55	104.061955	699,210.60	23,413.05	0.25	
Original Face:	800,000.000	Base	100.577443	675,797.55	104.061955	699,210.60	23,413.05	0.25	
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	1,197,868.650	Local	101.177445	1,211,972.90	103.253043	1,236,835.83	24,862.93	0.45	
Original Face:	1,300,000.000	Base	101.177445	1,211,972.90	103.253043	1,236,835.83	24,862.93	0.45	
3140JPM93	FNMA POOL BN6683 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	92,353.540	Local	102.907241	95,038.48	102.855541	94,990.73	-47.75	0.03	
Original Face:	100,000.000	Base	102.907241	95,038.48	102.855541	94,990.73	-47.75	0.03	
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	298,028.400	Local	102.093750	304,268.37	102.476586	305,409.33	1,140.96	0.11	
Original Face:	300,000.000	Base	102.093750	304,268.37	102.476586	305,409.33	1,140.96	0.11	
3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
	92,810.160	Local	100.570660	93,339.79	101.595642	94,291.08	951.29	0.03	
Original Face:	100,000.000	Base	100.570660	93,339.79	101.595642	94,291.08	951.29	0.03	
3140JWQJ2	FNMA POOL BO2256 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	495,893.180	Local	102.337612	507,485.24	102.049163	506,054.84	-1,430.40	0.18	
Original Face:	500,000.000	Base	102.337612	507,485.24	102.049163	506,054.84	-1,430.40	0.18	
3140JXFE3	FNMA POOL BO2864 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	99,037.770	Local	101.633266	100,655.32	101.570525	100,593.18	-62.14	0.04	
Original Face:	100,000.000	Base	101.633266	100,655.32	101.570525	100,593.18	-62.14	0.04	
3140JXNY0	FNMA POOL BO3106 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	97,876.740	Local	101.843094	99,680.70	101.890928	99,727.52	46.82	0.04	
Original Face:	100,000.000	Base	101.843094	99,680.70	101.890928	99,727.52	46.82	0.04	

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3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	97,099.600	Local		100.794329	97,870.89	101.566559	98,620.72	749.83	0.04
Original Face:	100,000.000	Base		100.794329	97,870.89	101.566559	98,620.72	749.83	0.04
3140K5G35	FNMA POOL BO9217 FN 12/49 FIXED 3					3.000000	01 Dec 2049		
	100,000.000	Local		101.437500	101,437.50	101.570576	101,570.58	133.08	0.04
Original Face:	100,000.000	Base		101.437500	101,437.50	101.570576	101,570.58	133.08	0.04
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	336,337.350	Local		101.819426	342,456.76	103.936532	349,577.38	7,120.62	0.13
Original Face:	400,000.000	Base		101.819426	342,456.76	103.936532	349,577.38	7,120.62	0.13
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	2,874,445.600	Local		104.448193	3,002,306.50	106.889055	3,072,467.74	70,161.24	1.11
Original Face:	4,000,000.000	Base		104.448193	3,002,306.50	106.889055	3,072,467.74	70,161.24	1.11
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	186,145.840	Local		100.867857	187,761.32	104.055692	193,695.34	5,934.02	0.07
Original Face:	200,000.000	Base		100.867857	187,761.32	104.055692	193,695.34	5,934.02	0.07
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	181,612.400	Local		100.837250	183,132.95	103.219995	187,460.31	4,327.36	0.07
Original Face:	200,000.000	Base		100.837250	183,132.95	103.219995	187,460.31	4,327.36	0.07
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	193,274.240	Local		101.618022	196,401.46	104.515235	202,001.03	5,599.57	0.07
Original Face:	200,000.000	Base		101.618022	196,401.46	104.515235	202,001.03	5,599.57	0.07
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	194,030.020	Local		101.802067	197,526.57	103.237810	200,312.34	2,785.77	0.07
Original Face:	200,000.000	Base		101.802067	197,526.57	103.237810	200,312.34	2,785.77	0.07
3140QBG79	FNMA POOL CA3809 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
	96,723.810	Local		101.153666	97,839.68	102.290697	98,939.46	1,099.78	0.04
Original Face:	100,000.000	Base		101.153666	97,839.68	102.290697	98,939.46	1,099.78	0.04
3140QBMD7	FNMA POOL CA3955 FN 08/49 FIXED 3.5					3.500000	01 Aug 2049		
	96,560.100	Local		103.541753	99,980.02	103.184207	99,634.77	-345.25	0.04
Original Face:	100,000.000	Base		103.541753	99,980.02	103.184207	99,634.77	-345.25	0.04

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3140QBPB8	FNMA POOL CA4017 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	196,914.750	Local		102.350855	201,543.93	101.633548	200,131.45	-1,412.48	0.07
Original Face:	200,000.000	Base		102.350855	201,543.93	101.633548	200,131.45	-1,412.48	0.07
3140QBQ84	FNMA POOL CA4078 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	98,743.790	Local		102.180785	100,897.18	101.570515	100,294.58	-602.60	0.04
Original Face:	100,000.000	Base		102.180785	100,897.18	101.570515	100,294.58	-602.60	0.04
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	394,469.170	Local		102.567453	404,596.98	102.296234	403,527.11	-1,069.87	0.15
Original Face:	400,000.000	Base		102.567453	404,596.98	102.296234	403,527.11	-1,069.87	0.15
3140QBSK5	FNMA POOL CA4121 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	392,606.400	Local		102.343194	401,805.93	101.970480	400,342.63	-1,463.30	0.14
Original Face:	400,000.000	Base		102.343194	401,805.93	101.970480	400,342.63	-1,463.30	0.14
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	196,742.530	Local		103.000521	202,645.83	102.635913	201,928.49	-717.34	0.07
Original Face:	200,000.000	Base		103.000521	202,645.83	102.635913	201,928.49	-717.34	0.07
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	295,716.180	Local		102.598383	303,400.02	102.049191	301,775.97	-1,624.05	0.11
Original Face:	300,000.000	Base		102.598383	303,400.02	102.049191	301,775.97	-1,624.05	0.11
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	455,534.720	Local		102.030212	464,783.04	104.844315	477,602.26	12,819.22	0.17
Original Face:	500,000.000	Base		102.030212	464,783.04	104.844315	477,602.26	12,819.22	0.17
3140X4P34	FNMA POOL FM1341 FN 08/49 FIXED VAR					3.000000	01 Aug 2049		
	97,097.610	Local		102.397268	99,425.30	101.749363	98,796.20	-629.10	0.04
Original Face:	100,000.000	Base		102.397268	99,425.30	101.749363	98,796.20	-629.10	0.04
3140X4U53	FNMA POOL FM1503 09/49 3					3.000000	01 Sep 2049		
	98,918.330	Local		101.581628	100,482.85	101.941506	100,838.84	355.99	0.04
Original Face:	100,000.000	Base		101.581628	100,482.85	101.941506	100,838.84	355.99	0.04
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	281,427.180	Local		106.842719	300,684.45	107.269597	301,885.80	1,201.35	0.11
Original Face:	300,000.000	Base		106.842719	300,684.45	107.269597	301,885.80	1,201.35	0.11

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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
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR						3.000000	01 Nov 2049		
	99,159.110	Local		101.618127	100,763.63	101.570420		100,716.32	-47.31	0.04
Original Face:	100,000.000	Base		101.618127	100,763.63	101.570420		100,716.32	-47.31	0.04
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR						3.000000	01 Dec 2049		
	200,000.000	Local		102.000000	204,000.00	102.296217		204,592.43	592.43	0.07
Original Face:	200,000.000	Base		102.000000	204,000.00	102.296217		204,592.43	592.43	0.07
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR						3.000000	01 Sep 2047		
	851,273.170	Local		98.360207	837,314.05	102.631583		873,675.13	36,361.08	0.32
Original Face:	1,000,000.000	Base		98.360207	837,314.05	102.631583		873,675.13	36,361.08	0.32
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3						3.000000	01 Nov 2046		
	298,124.150	Local		95.672934	285,224.12	102.417774		305,332.12	20,108.00	0.11
Original Face:	400,000.000	Base		95.672934	285,224.12	102.417774		305,332.12	20,108.00	0.11
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5						3.500000	01 Jun 2049		
	2,380,848.850	Local		101.574848	2,418,343.60	102.789196		2,447,255.39	28,911.79	0.89
Original Face:	2,700,000.000	Base		101.574848	2,418,343.60	102.789196		2,447,255.39	28,911.79	0.89
31418DJQ6	FNMA POOL MA3870 FN 12/49 FIXED 2.5						2.500000	01 Dec 2049		
	799,920.840	Local		98.949189	791,515.18	98.898308		791,108.18	-407.00	0.29
Original Face:	802,013.000	Base		98.949189	791,515.18	98.898308		791,108.18	-407.00	0.29
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3						3.000000	01 Jan 2050		
	200,000.000	Local		101.408205	202,816.41	101.432158		202,864.32	47.91	0.07
Original Face:	200,000.000	Base		101.408205	202,816.41	101.432158		202,864.32	47.91	0.07
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375						7.375000	15 Nov 2031		
	250,000.000	Local		126.587092	316,467.73	141.210394		353,025.99	36,558.26	0.13
		Base		126.587092	316,467.73	141.210394		353,025.99	36,558.26	0.13
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25						4.250000	15 Mar 2023		
	200,000.000	Local		101.045205	202,090.41	105.431361		210,862.72	8,772.31	0.08
		Base		101.045205	202,090.41	105.431361		210,862.72	8,772.31	0.08
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9						3.900000	15 Jul 2027		
	250,000.000	Local		98.132748	245,331.87	106.967380		267,418.45	22,086.58	0.10
		Base		98.132748	245,331.87	106.967380		267,418.45	22,086.58	0.10

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337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	60,000.000	Local	104.588200	62,752.92	118.963287	71,377.97	8,625.05	0.03	
		Base	104.588200	62,752.92	118.963287	71,377.97	8,625.05	0.03	
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	10,000.000	Local	100.636800	10,063.68	88.877355	8,887.74	-1,175.94	0.00	
		Base	100.636800	10,063.68	88.877355	8,887.74	-1,175.94	0.00	
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	20,000.000	Local	101.288750	20,257.75	114.038288	22,807.66	2,549.91	0.01	
		Base	101.288750	20,257.75	114.038288	22,807.66	2,549.91	0.01	
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	50,000.000	Local	105.729120	52,864.56	122.359327	61,179.66	8,315.10	0.02	
		Base	105.729120	52,864.56	122.359327	61,179.66	8,315.10	0.02	
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	78,538.940	Local	100.152128	78,658.42	103.155349	81,017.12	2,358.70	0.03	
	Original Face: 200,000.000	Base	100.152128	78,658.42	103.155349	81,017.12	2,358.70	0.03	
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	87,566.750	Local	99.350541	86,998.04	103.155126	90,329.59	3,331.55	0.03	
	Original Face: 300,000.000	Base	99.350541	86,998.04	103.155126	90,329.59	3,331.55	0.03	
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	179,085.140	Local	102.167958	182,967.63	103.155261	184,735.74	1,768.11	0.07	
	Original Face: 500,000.000	Base	102.167958	182,967.63	103.155261	184,735.74	1,768.11	0.07	
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	34,399.540	Local	101.808571	35,021.68	104.253695	35,862.79	841.11	0.01	
	Original Face: 100,000.000	Base	101.808571	35,021.68	104.253695	35,862.79	841.11	0.01	
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	650,087.970	Local	99.070563	644,045.81	104.601631	680,002.62	35,956.81	0.25	
	Original Face: 2,200,000.000	Base	99.070563	644,045.81	104.601631	680,002.62	35,956.81	0.25	
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	364,974.050	Local	101.719413	371,249.46	104.188059	380,259.38	9,009.92	0.14	
	Original Face: 700,000.000	Base	101.719413	371,249.46	104.188059	380,259.38	9,009.92	0.14	

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36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	116,213.820	Local		103.899966	120,746.12	104.004824	120,867.98	121.86	0.04
Original Face:	200,000.000	Base		103.899966	120,746.12	104.004824	120,867.98	121.86	0.04
36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048		
	900,012.340	Local		102.953174	926,591.27	103.884168	934,970.33	8,379.06	0.34
Original Face:	1,319,660.000	Base		102.953174	926,591.27	103.884168	934,970.33	8,379.06	0.34
36179T7K5	GNMA II POOL MA5398 G2 08/48 FIXED 4					4.000000	20 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
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	174,908.160	Local		104.951879	183,569.40	104.598056	182,950.54	-618.86	0.07
Original Face:	300,000.000	Base		104.951879	183,569.40	104.598056	182,950.54	-618.86	0.07
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	64,169.580	Local		103.454487	66,386.31	104.859209	67,287.71	901.40	0.02
Original Face:	100,000.000	Base		103.454487	66,386.31	104.859209	67,287.71	901.40	0.02
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	329,584.860	Local		103.963189	342,646.93	104.408833	344,115.71	1,468.78	0.12
Original Face:	500,000.000	Base		103.963189	342,646.93	104.408833	344,115.71	1,468.78	0.12
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	198,157.980	Local		103.154402	204,408.68	104.414165	206,905.00	2,496.32	0.07
Original Face:	300,000.000	Base		103.154402	204,408.68	104.414165	206,905.00	2,496.32	0.07
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	231,011.590	Local		103.486137	239,064.97	103.862385	239,934.15	869.18	0.09
Original Face:	300,000.000	Base		103.486137	239,064.97	103.862385	239,934.15	869.18	0.09
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	135,329.420	Local		104.578679	141,525.72	104.205802	141,021.11	-504.61	0.05
Original Face:	200,000.000	Base		104.578679	141,525.72	104.205802	141,021.11	-504.61	0.05
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	1,452,547.320	Local		97.122835	1,410,755.13	102.874977	1,494,307.72	83,552.59	0.54
Original Face:	1,746,993.000	Base		97.122835	1,410,755.13	102.874977	1,494,307.72	83,552.59	0.54

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36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4						4.000000	20 Mar 2048		
	66,625.900	Local		104.149572	69,390.59	104.423474		69,573.08	182.49	0.03
Original Face:	100,000.000	Base		104.149572	69,390.59	104.423474		69,573.08	182.49	0.03
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4						4.000000	20 Apr 2048		
	131,762.950	Local		104.118882	137,190.11	103.876848		136,871.20	-318.91	0.05
Original Face:	200,000.000	Base		104.118882	137,190.11	103.876848		136,871.20	-318.91	0.05
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5						4.500000	20 Jun 2048		
	384,684.080	Local		104.564072	402,241.34	105.333846		405,202.54	2,961.20	0.15
Original Face:	642,735.000	Base		104.564072	402,241.34	105.333846		405,202.54	2,961.20	0.15
36179U5A6	GNMA II POOL MA6241 G2 09/49 FIXED 2.5						2.500000	20 Sep 2049		
	98,929.420	Local		99.188472	98,126.58	98.827627		97,769.60	-356.98	0.04
Original Face:	100,000.000	Base		99.188472	98,126.58	98.827627		97,769.60	-356.98	0.04
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	489,948.990	Local		104.497664	511,985.25	105.147539		515,169.31	3,184.06	0.19
Original Face:	800,000.000	Base		104.497664	511,985.25	105.147539		515,169.31	3,184.06	0.19
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	784,415.970	Local		103.987015	815,690.75	104.989477		823,554.22	7,863.47	0.30
Original Face:	1,233,044.000	Base		103.987015	815,690.75	104.989477		823,554.22	7,863.47	0.30
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	505,881.060	Local		104.247870	527,370.23	105.525000		533,830.99	6,460.76	0.19
Original Face:	800,000.000	Base		104.247870	527,370.23	105.525000		533,830.99	6,460.76	0.19
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5						3.500000	20 Feb 2049		
	229,271.600	Local		103.168395	236,535.83	103.163721		236,525.11	-10.72	0.09
Original Face:	300,000.000	Base		103.168395	236,535.83	103.163721		236,525.11	-10.72	0.09
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	148,314.830	Local		104.403653	154,846.10	104.457430		154,925.86	79.76	0.06
Original Face:	200,000.010	Base		104.403653	154,846.10	104.457430		154,925.86	79.76	0.06
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5						4.500000	20 Apr 2049		
	268,833.680	Local		104.630268	281,281.40	104.435364		280,757.43	-523.97	0.10
Original Face:	314,000.000	Base		104.630268	281,281.40	104.435364		280,757.43	-523.97	0.10

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36179USU7	GNMA II POOL MA5931 G2 05/49 FIXED 4						4.000000	20 May 2049		
	96,055.800	Local		103.907978	99,809.64	103.675092		99,585.94	-223.70	0.04
Original Face:	100,000.000	Base		103.907978	99,809.64	103.675092		99,585.94	-223.70	0.04
36179UZT2	GNMA II POOL MA6154 G2 09/49 FIXED 3.5						3.500000	20 Sep 2049		
	0.080	Local		162.500000	0.13	103.605722		0.08	-0.05	0.00
Original Face:	1,741,768.230	Base		162.500000	0.13	103.605722		0.08	-0.05	0.00
36179VBF6	GNMA II POOL MA6338 G2 12/49 FIXED 3						3.000000	20 Dec 2049		
	600,000.000	Local		102.520445	615,122.67	102.782564		616,695.38	1,572.71	0.22
Original Face:	600,000.000	Base		102.520445	615,122.67	102.782564		616,695.38	1,572.71	0.22
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	33,001.350	Local		102.408174	33,796.08	103.704064		34,223.74	427.66	0.01
Original Face:	100,000.000	Base		102.408174	33,796.08	103.704064		34,223.74	427.66	0.01
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5						3.500000	15 Jun 2048		
	1,455,022.190	Local		99.145655	1,442,591.28	105.046283		1,528,446.73	85,855.45	0.55
Original Face:	1,800,000.000	Base		99.145655	1,442,591.28	105.046283		1,528,446.73	85,855.45	0.55
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5						3.500000	20 Apr 2048		
	1,186,133.600	Local		101.890141	1,208,553.20	104.504710		1,239,565.48	31,012.28	0.45
Original Face:	1,300,000.000	Base		101.890141	1,208,553.20	104.504710		1,239,565.48	31,012.28	0.45
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5						3.500000	20 Oct 2049		
	199,412.170	Local		102.700883	204,798.06	101.362548		202,129.26	-2,668.80	0.07
Original Face:	200,000.000	Base		102.700883	204,798.06	101.362548		202,129.26	-2,668.80	0.07
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C						4.510223	10 Nov 2047		
	0.000	Local		0.000000	0.11	0.000000		0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000		0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4						3.764000	10 Jul 2048		
	80,000.000	Local		105.586188	84,468.95	106.778940		85,423.15	954.20	0.03
Original Face:	80,000.000	Base		105.586188	84,468.95	106.778940		85,423.15	954.20	0.03
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4						2.850000	10 Oct 2049		
	0.000	Local		0.000000	-0.01	0.000000		0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000		0.00	0.01	0.00

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	Units								
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A					2.639750	15 Jun 2036		
	890,000.000	Local	100.000000	890,000.00	100.003770	890,033.55		33.55	0.32
Original Face:	890,000.000	Base	100.000000	890,000.00	100.003770	890,033.55		33.55	0.32
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	390,000.000	Local	124.467503	485,423.26	133.654277	521,251.68		35,828.42	0.19
		Base	124.467503	485,423.26	133.654277	521,251.68		35,828.42	0.19
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	20,000.000	Local	104.991800	20,998.36	104.261006	20,852.20		-146.16	0.01
		Base	104.991800	20,998.36	104.261006	20,852.20		-146.16	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local	105.158400	73,610.88	128.471326	89,929.93		16,319.05	0.03
		Base	105.158400	73,610.88	128.471326	89,929.93		16,319.05	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local	98.947100	19,789.42	112.353584	22,470.72		2,681.30	0.01
		Base	98.947100	19,789.42	112.353584	22,470.72		2,681.30	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local	94.179663	75,343.73	110.861226	88,688.98		13,345.25	0.03
		Base	94.179663	75,343.73	110.861226	88,688.98		13,345.25	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local	100.424500	10,042.45	102.273613	10,227.36		184.91	0.00
		Base	100.424500	10,042.45	102.273613	10,227.36		184.91	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local	101.649900	10,164.99	106.052838	10,605.28		440.29	0.00
		Base	101.649900	10,164.99	106.052838	10,605.28		440.29	0.00
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	10,000.000	Local	99.714800	9,971.48	100.426123	10,042.61		71.13	0.00
		Base	99.714800	9,971.48	100.426123	10,042.61		71.13	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local	102.105183	61,263.11	120.253499	72,152.10		10,888.99	0.03
		Base	102.105183	61,263.11	120.253499	72,152.10		10,888.99	0.03

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local	98.210921	186,600.75	107.699460	204,628.97	18,028.22	0.07	
		Base	98.210921	186,600.75	107.699460	204,628.97	18,028.22	0.07	
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	10,000.000	Local	95.668200	9,566.82	103.940017	10,394.00	827.18	0.00	
		Base	95.668200	9,566.82	103.940017	10,394.00	827.18	0.00	
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	250,000.000	Local	93.080348	232,700.87	103.278000	258,195.00	25,494.13	0.09	
		Base	93.080348	232,700.87	103.278000	258,195.00	25,494.13	0.09	
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	80,000.000	Local	100.818163	80,654.53	104.739614	83,791.69	3,137.16	0.03	
		Base	100.818163	80,654.53	104.739614	83,791.69	3,137.16	0.03	
38021AAD4	GOAL CAPITAL FUNDING TRUST GOAL 2005 2 A4					2.109500	25 Aug 2044		
	314,450.170	Local	97.678885	307,151.42	96.199000	302,497.92	-4,653.50	0.11	
	Original Face: 330,000.000	Base	97.678885	307,151.42	96.199000	302,497.92	-4,653.50	0.11	
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375000	15 Mar 2020		
	40,000.000	Local	100.659050	40,263.62	100.677567	40,271.03	7.41	0.01	
		Base	100.659050	40,263.62	100.677567	40,271.03	7.41	0.01	
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
	110,000.000	Local	102.947073	113,241.78	104.942034	115,436.24	2,194.46	0.04	
		Base	102.947073	113,241.78	104.942034	115,436.24	2,194.46	0.04	
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local	103.253767	30,976.13	108.623539	32,587.06	1,610.93	0.01	
		Base	103.253767	30,976.13	108.623539	32,587.06	1,610.93	0.01	
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	150,000.000	Local	98.652167	147,978.25	122.081613	183,122.42	35,144.17	0.07	
		Base	98.652167	147,978.25	122.081613	183,122.42	35,144.17	0.07	

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38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local	100.955700	40,382.28	106.398497	42,559.40	2,177.12	0.02	
		Base	100.955700	40,382.28	106.398497	42,559.40	2,177.12	0.02	
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local	97.173858	116,608.63	102.811573	123,373.89	6,765.26	0.04	
		Base	97.173858	116,608.63	102.811573	123,373.89	6,765.26	0.04	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local	97.731984	478,886.72	110.257919	540,263.80	61,377.08	0.20	
		Base	97.731984	478,886.72	110.257919	540,263.80	61,377.08	0.20	
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local	99.897559	289,702.92	104.974852	304,427.07	14,724.15	0.11	
		Base	99.897559	289,702.92	104.974852	304,427.07	14,724.15	0.11	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local	98.857888	79,086.31	105.244644	84,195.72	5,109.41	0.03	
		Base	98.857888	79,086.31	105.244644	84,195.72	5,109.41	0.03	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local	106.133692	254,720.86	122.923454	295,016.29	40,295.43	0.11	
		Base	106.133692	254,720.86	122.923454	295,016.29	40,295.43	0.11	
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local	100.000000	90,000.00	101.418945	91,277.05	1,277.05	0.03	
		Base	100.000000	90,000.00	101.418945	91,277.05	1,277.05	0.03	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.204250	20 Oct 2064		
	1,158,250.080	Local	100.030547	1,158,603.89	99.625890	1,153,916.95	-4,686.94	0.42	
	Original Face: 2,000,000.000	Base	100.030547	1,158,603.89	99.625890	1,153,916.95	-4,686.94	0.42	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	67,457.500	Local	7.041871	4,750.27	14.099060	9,510.87	4,760.60	0.00	
	Original Face: 200,000.000	Base	7.041871	4,750.27	14.099060	9,510.87	4,760.60	0.00	
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

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38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	49,904.180	Local		98.461612	49,136.46	101.581890	50,693.61	1,557.15	0.02
Original Face:	50,000.000	Base		98.461612	49,136.46	101.581890	50,693.61	1,557.15	0.02
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	480,000.000	Local		99.937308	479,699.08	111.824211	536,756.21	57,057.13	0.19
		Base		99.937308	479,699.08	111.824211	536,756.21	57,057.13	0.19
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	300,000.000	Local		100.000000	300,000.00	107.836488	323,509.46	23,509.46	0.12
		Base		100.000000	300,000.00	107.836488	323,509.46	23,509.46	0.12
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	30,000.000	Local		99.001967	29,700.59	106.679071	32,003.72	2,303.13	0.01
		Base		99.001967	29,700.59	106.679071	32,003.72	2,303.13	0.01
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					2.134630	20 Jun 2035		
	68,449.890	Local		97.391157	66,664.14	99.798890	68,312.23	1,648.09	0.02
Original Face:	1,220,000.000	Base		97.391157	66,664.14	99.798890	68,312.23	1,648.09	0.02
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		101.977109	112,174.82	118.061450	129,867.60	17,692.78	0.05
		Base		101.977109	112,174.82	118.061450	129,867.60	17,692.78	0.05
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.265200	11,026.52	123.376929	12,337.69	1,311.17	0.00
		Base		110.265200	11,026.52	123.376929	12,337.69	1,311.17	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	50,000.000	Local		102.727960	51,363.98	118.136961	59,068.48	7,704.50	0.02
		Base		102.727960	51,363.98	118.136961	59,068.48	7,704.50	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		98.913669	128,587.77	107.628043	139,916.46	11,328.69	0.05
		Base		98.913669	128,587.77	107.628043	139,916.46	11,328.69	0.05
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.322767	60,193.66	109.167800	65,500.68	5,307.02	0.02
		Base		100.322767	60,193.66	109.167800	65,500.68	5,307.02	0.02

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459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.662963	159,460.74	103.771847	166,034.96	6,574.22	0.06
		Base		99.662963	159,460.74	103.771847	166,034.96	6,574.22	0.06
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	230,000.000	Local		108.686130	249,978.10	112.521924	258,800.43	8,822.33	0.09
		Base		108.686130	249,978.10	112.521924	258,800.43	8,822.33	0.09
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		102.902782	174,934.73	104.463568	177,588.07	2,653.34	0.06
		Base		102.902782	174,934.73	104.463568	177,588.07	2,653.34	0.06
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		98.306036	245,765.09	101.339386	253,348.47	7,583.38	0.09
		Base		98.306036	245,765.09	101.339386	253,348.47	7,583.38	0.09
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local		101.694267	30,508.28	101.777259	30,533.18	24.90	0.01
		Base		101.694267	30,508.28	101.777259	30,533.18	24.90	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local		103.646383	62,187.83	127.285845	76,371.51	14,183.68	0.03
		Base		103.646383	62,187.83	127.285845	76,371.51	14,183.68	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local		98.680641	217,097.41	110.718162	243,579.96	26,482.55	0.09
		Base		98.680641	217,097.41	110.718162	243,579.96	26,482.55	0.09
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local		99.894140	49,947.07	105.653253	52,826.63	2,879.56	0.02
		Base		99.894140	49,947.07	105.653253	52,826.63	2,879.56	0.02
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local		100.000000	10,000.00	106.291498	10,629.15	629.15	0.00
		Base		100.000000	10,000.00	106.291498	10,629.15	629.15	0.00

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46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local	99.302546	238,326.11	111.629006	267,909.61	29,583.50	0.10	
		Base	99.302546	238,326.11	111.629006	267,909.61	29,583.50	0.10	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.474050	120,568.86	113.809132	136,570.96	16,002.10	0.05	
		Base	100.474050	120,568.86	113.809132	136,570.96	16,002.10	0.05	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local	100.000000	190,000.00	106.647221	202,629.72	12,629.72	0.07	
		Base	100.000000	190,000.00	106.647221	202,629.72	12,629.72	0.07	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local	94.157067	28,247.12	113.038558	33,911.57	5,664.45	0.01	
		Base	94.157067	28,247.12	113.038558	33,911.57	5,664.45	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local	98.989067	29,696.72	110.465983	33,139.79	3,443.07	0.01	
		Base	98.989067	29,696.72	110.465983	33,139.79	3,443.07	0.01	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local	101.197094	344,070.12	115.770000	393,618.00	49,547.88	0.14	
		Base	101.197094	344,070.12	115.770000	393,618.00	49,547.88	0.14	
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	50,000.000	Local	99.986840	49,993.42	101.276701	50,638.35	644.93	0.02	
		Base	99.986840	49,993.42	101.276701	50,638.35	644.93	0.02	
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local	101.800667	30,540.20	107.106747	32,132.02	1,591.82	0.01	
		Base	101.800667	30,540.20	107.106747	32,132.02	1,591.82	0.01	
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local	108.214200	54,107.10	108.498500	54,249.25	142.15	0.02	
		Base	108.214200	54,107.10	108.498500	54,249.25	142.15	0.02	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	20,000.000	Local	118.313450	23,662.69	119.008453	23,801.69	139.00	0.01	
		Base	118.313450	23,662.69	119.008453	23,801.69	139.00	0.01	

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50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	110,000.000	Local		91.609918	100,770.91	100.029100	110,032.01	9,261.10	0.04
		Base		91.609918	100,770.91	100.029100	110,032.01	9,261.10	0.04
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	10,000.000	Local		104.497800	10,449.78	105.890418	10,589.04	139.26	0.00
		Base		104.497800	10,449.78	105.890418	10,589.04	139.26	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		97.591623	292,774.87	107.464000	322,392.00	29,617.13	0.12
		Base		97.591623	292,774.87	107.464000	322,392.00	29,617.13	0.12
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	220,000.000	Local		99.927127	219,839.68	102.960551	226,513.21	6,673.53	0.08
		Base		99.927127	219,839.68	102.960551	226,513.21	6,673.53	0.08
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		97.962146	254,701.58	110.298862	286,777.04	32,075.46	0.10
		Base		97.962146	254,701.58	110.298862	286,777.04	32,075.46	0.10
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local		98.891583	118,669.90	107.285829	128,742.99	10,073.09	0.05
		Base		98.891583	118,669.90	107.285829	128,742.99	10,073.09	0.05
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		94.969840	47,484.92	101.757384	50,878.69	3,393.77	0.02
		Base		94.969840	47,484.92	101.757384	50,878.69	3,393.77	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local		92.381957	64,667.37	101.893841	71,325.69	6,658.32	0.03
		Base		92.381957	64,667.37	101.893841	71,325.69	6,658.32	0.03
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.401200	10,040.12	109.760123	10,976.01	935.89	0.00
		Base		100.401200	10,040.12	109.760123	10,976.01	935.89	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.694189	88,824.77	113.608490	102,247.64	13,422.87	0.04
		Base		98.694189	88,824.77	113.608490	102,247.64	13,422.87	0.04

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		103.980600	10,398.06	106.120671	10,612.07	214.01	0.00
		Base		103.980600	10,398.06	106.120671	10,612.07	214.01	0.00
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	60,000.000	Local		98.914367	59,348.62	107.904365	64,742.62	5,394.00	0.02
		Base		98.914367	59,348.62	107.904365	64,742.62	5,394.00	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.213500	61,928.10	120.560778	72,336.47	10,408.37	0.03
		Base		103.213500	61,928.10	120.560778	72,336.47	10,408.37	0.03
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.089700	110,098.67	109.365122	120,301.63	10,202.96	0.04
		Base		100.089700	110,098.67	109.365122	120,301.63	10,202.96	0.04
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	23,000.000	Local		99.271652	22,832.48	107.198794	24,655.72	1,823.24	0.01
		Base		99.271652	22,832.48	107.198794	24,655.72	1,823.24	0.01
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local		104.709706	17,800.65	125.955481	21,412.43	3,611.78	0.01
		Base		104.709706	17,800.65	125.955481	21,412.43	3,611.78	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					2.432000	25 Jan 2029		
	421,979.090	Local		99.089490	418,136.93	100.520780	424,176.67	6,039.74	0.15
Original Face:	20,000,000.000	Base		99.089490	418,136.93	100.520780	424,176.67	6,039.74	0.15
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.182000	25 Aug 2036		
	150,000.000	Local		94.749133	142,123.70	99.373530	149,060.30	6,936.60	0.05
Original Face:	150,000.000	Base		94.749133	142,123.70	99.373530	149,060.30	6,936.60	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local		105.751173	116,326.29	122.500000	134,750.00	18,423.71	0.05
		Base		105.751173	116,326.29	122.500000	134,750.00	18,423.71	0.05
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local		98.251200	9,825.12	103.338931	10,333.89	508.77	0.00
		Base		98.251200	9,825.12	103.338931	10,333.89	508.77	0.00

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594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local		97.899476	332,858.22	105.710760	359,416.58	26,558.36	0.13
		Base		97.899476	332,858.22	105.710760	359,416.58	26,558.36	0.13
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	70,000.000	Local		98.229757	68,760.83	113.075353	79,152.75	10,391.92	0.03
		Base		98.229757	68,760.83	113.075353	79,152.75	10,391.92	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		98.099841	215,819.65	103.765986	228,285.17	12,465.52	0.08
		Base		98.099841	215,819.65	103.765986	228,285.17	12,465.52	0.08
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local		99.576450	19,915.29	106.890668	21,378.13	1,462.84	0.01
		Base		99.576450	19,915.29	106.890668	21,378.13	1,462.84	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.918131	129,893.57	109.356077	142,162.90	12,269.33	0.05
		Base		99.918131	129,893.57	109.356077	142,162.90	12,269.33	0.05
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	113.107553	11,310.76	1,310.76	0.00
		Base		100.000000	10,000.00	113.107553	11,310.76	1,310.76	0.00
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local		96.346935	163,789.79	107.645281	182,996.98	19,207.19	0.07
		Base		96.346935	163,789.79	107.645281	182,996.98	19,207.19	0.07
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local		103.667743	72,567.42	101.617340	71,132.14	-1,435.28	0.03
	Original Face:	70,000.000	Base	103.667743	72,567.42	101.617340	71,132.14	-1,435.28	0.03
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local		100.537350	80,429.88	106.024590	84,819.67	4,389.79	0.03
	Original Face:	80,000.000	Base	100.537350	80,429.88	106.024590	84,819.67	4,389.79	0.03
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	429,499.080	Local		99.999991	429,499.04	99.556270	427,593.26	-1,905.78	0.15
	Original Face:	450,000.000	Base	99.999991	429,499.04	99.556270	427,593.26	-1,905.78	0.15

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64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	362,870.960	Local	102.292049	371,188.14	102.066830	370,370.89	-817.25	0.13	
Original Face:	370,000.000	Base	102.292049	371,188.14	102.066830	370,370.89	-817.25	0.13	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	548,978.070	Local	102.560858	563,036.62	103.906460	570,423.68	7,387.06	0.21	
Original Face:	970,000.000	Base	102.560858	563,036.62	103.906460	570,423.68	7,387.06	0.21	
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local	95.759743	67,031.82	111.148914	77,804.24	10,772.42	0.03	
		Base	95.759743	67,031.82	111.148914	77,804.24	10,772.42	0.03	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local	96.214923	125,079.40	103.119965	134,055.95	8,976.55	0.05	
		Base	96.214923	125,079.40	103.119965	134,055.95	8,976.55	0.05	
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local	94.675367	56,805.22	104.366910	62,620.15	5,814.93	0.02	
		Base	94.675367	56,805.22	104.366910	62,620.15	5,814.93	0.02	
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local	97.642875	78,114.30	101.516016	81,212.81	3,098.51	0.03	
		Base	97.642875	78,114.30	101.516016	81,212.81	3,098.51	0.03	
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local	95.835850	191,671.70	106.942400	213,884.80	22,213.10	0.08	
		Base	95.835850	191,671.70	106.942400	213,884.80	22,213.10	0.08	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local	99.041400	9,904.14	101.303008	10,130.30	226.16	0.00	
		Base	99.041400	9,904.14	101.303008	10,130.30	226.16	0.00	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local	96.408525	38,563.41	97.235753	38,894.30	330.89	0.01	
		Base	96.408525	38,563.41	97.235753	38,894.30	330.89	0.01	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local	95.587786	210,293.13	100.190527	220,419.16	10,126.03	0.08	
		Base	95.587786	210,293.13	100.190527	220,419.16	10,126.03	0.08	

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674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.349500	58,409.70	99.341924	59,605.15	1,195.45	0.02
		Base		97.349500	58,409.70	99.341924	59,605.15	1,195.45	0.02
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	70,000.000	Local		99.906600	69,934.62	101.039470	70,727.63	793.01	0.03
		Base		99.906600	69,934.62	101.039470	70,727.63	793.01	0.03
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local		100.691533	60,414.92	101.201093	60,720.66	305.74	0.02
		Base		100.691533	60,414.92	101.201093	60,720.66	305.74	0.02
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	50,000.000	Local		99.929020	49,964.51	100.739980	50,369.99	405.48	0.02
		Base		99.929020	49,964.51	100.739980	50,369.99	405.48	0.02
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	80,000.000	Local		100.180738	80,144.59	101.633945	81,307.16	1,162.57	0.03
		Base		100.180738	80,144.59	101.633945	81,307.16	1,162.57	0.03
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		116.199943	81,339.96	117.809884	82,466.92	1,126.96	0.03
		Base		116.199943	81,339.96	117.809884	82,466.92	1,126.96	0.03
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		111.246550	66,747.93	113.411107	68,046.66	1,298.73	0.02
		Base		111.246550	66,747.93	113.411107	68,046.66	1,298.73	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		136.235521	190,729.73	134.183018	187,856.23	-2,873.50	0.07
		Base		136.235521	190,729.73	134.183018	187,856.23	-2,873.50	0.07
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.614777	311,905.81	101.029761	313,192.26	1,286.45	0.11
		Base		100.614777	311,905.81	101.029761	313,192.26	1,286.45	0.11
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.409214	206,659.35	121.898122	255,986.06	49,326.71	0.09
		Base		98.409214	206,659.35	121.898122	255,986.06	49,326.71	0.09

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698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7				6.700000	26 Jan 2036		
		370,000.000	Local 121.292716	448,783.05	140.126000	518,466.20	69,683.15	0.19
Original Face:		370,000.000	Base 121.292716	448,783.05	140.126000	518,466.20	69,683.15	0.19
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.550000	14 Mar 2037		
		220,000.000	Local 123.633636	271,994.00	146.250000	321,750.00	49,756.00	0.12
			Base 123.633636	271,994.00	146.250000	321,750.00	49,756.00	0.12
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15				6.150000	21 May 2048		
		200,000.000	Local 100.004935	200,009.87	126.150000	252,300.00	52,290.13	0.09
			Base 100.004935	200,009.87	126.150000	252,300.00	52,290.13	0.09
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625				5.625000	23 Jan 2046		
		440,000.000	Local 84.666227	372,531.40	89.342000	393,104.80	20,573.40	0.14
			Base 84.666227	372,531.40	89.342000	393,104.80	20,573.40	0.14
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75				4.750000	19 Jun 2032		
		430,000.000	Local 94.795644	407,621.27	109.500000	470,850.00	63,228.73	0.17
			Base 94.795644	407,621.27	109.500000	470,850.00	63,228.73	0.17
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
		40,000.000	Local 100.192275	40,076.91	113.650649	45,460.26	5,383.35	0.02
			Base 100.192275	40,076.91	113.650649	45,460.26	5,383.35	0.02
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
		10,000.000	Local 101.009000	10,100.90	101.285012	10,128.50	27.60	0.00
			Base 101.009000	10,100.90	101.285012	10,128.50	27.60	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
		240,000.000	Local 97.590200	234,216.48	101.480609	243,553.46	9,336.98	0.09
			Base 97.590200	234,216.48	101.480609	243,553.46	9,336.98	0.09
74952PAJ6	RETL RETL 2019 RVP C 144A				3.839750	15 Mar 2036		
		860,000.000	Local 100.000000	860,000.00	100.250140	862,151.20	2,151.20	0.31
Original Face:		860,000.000	Base 100.000000	860,000.00	100.250140	862,151.20	2,151.20	0.31
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.852020	49,926.01	101.145233	50,572.62	646.61	0.02
			Base 99.852020	49,926.01	101.145233	50,572.62	646.61	0.02

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760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.344340	248,360.85	119.970000	299,925.00	51,564.15	0.11
Original Face:		31,999.070	Base 99.344340	248,360.85	119.970000	299,925.00	51,564.15	0.11
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		365,590.080	Local 99.999045	365,586.59	99.719150	364,563.32	-1,023.27	0.13
Original Face:		380,000.000	Base 99.999045	365,586.59	99.719150	364,563.32	-1,023.27	0.13
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		365,590.080	Local 99.999078	365,586.71	99.719740	364,565.48	-1,021.23	0.13
Original Face:		380,000.000	Base 99.999078	365,586.71	99.719740	364,565.48	-1,021.23	0.13
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		365,590.080	Local 99.999789	365,589.31	99.720650	364,568.80	-1,020.51	0.13
Original Face:		380,000.000	Base 99.999789	365,589.31	99.720650	364,568.80	-1,020.51	0.13
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 115.478300	150,121.79	117.492171	152,739.82	2,618.03	0.06
			Base 115.478300	150,121.79	117.492171	152,739.82	2,618.03	0.06
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 123.246900	12,324.69	114.769297	11,476.93	-847.76	0.00
			Base 123.246900	12,324.69	114.769297	11,476.93	-847.76	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.574681	318,638.98	106.237242	339,959.17	21,320.19	0.12
			Base 99.574681	318,638.98	106.237242	339,959.17	21,320.19	0.12
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020		
		10,000.000	Local 99.317500	9,931.75	100.191080	10,019.11	87.36	0.00
			Base 99.317500	9,931.75	100.191080	10,019.11	87.36	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		120,000.000	Local 99.895950	119,875.14	101.786171	122,143.41	2,268.27	0.04
			Base 99.895950	119,875.14	101.786171	122,143.41	2,268.27	0.04
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00

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WESTERN ASSET CORE BOND CIF
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78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				2.089630	25 Mar 2044		
		250,000.000	Local 96.821792	242,054.48	93.747440	234,368.60	-7,685.88	0.08
Original Face:		250,000.000	Base 96.821792	242,054.48	93.747440	234,368.60	-7,685.88	0.08
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				2.940880	15 Jun 2039		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				3.439630	25 Apr 2023		
		510,517.450	Local 101.168749	516,484.12	100.275140	511,922.09	-4,562.03	0.19
Original Face:		4,000,000.000	Base 101.168749	516,484.12	100.275140	511,922.09	-4,562.03	0.19
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		140,000.000	Local 99.415050	139,181.07	104.022495	145,631.49	6,450.42	0.05
			Base 99.415050	139,181.07	104.022495	145,631.49	6,450.42	0.05
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		160,000.000	Local 98.492844	157,588.55	109.708109	175,532.97	17,944.42	0.06
			Base 98.492844	157,588.55	109.708109	175,532.97	17,944.42	0.06
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		240,000.000	Local 99.656871	239,176.49	109.734000	263,361.60	24,185.11	0.10
			Base 99.656871	239,176.49	109.734000	263,361.60	24,185.11	0.10
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375000	16 Mar 2020		
		10,000.000	Local 99.849600	9,984.96	100.052743	10,005.27	20.31	0.00
			Base 99.849600	9,984.96	100.052743	10,005.27	20.31	0.00
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				2.752000	25 Aug 2034		
		431,880.940	Local 99.884202	431,380.83	99.710000	430,628.49	-752.34	0.16
Original Face:		29,871,000.000	Base 99.884202	431,380.83	99.710000	430,628.49	-752.34	0.16
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375000	25 Mar 2020		
		30,000.000	Local 100.608300	30,182.49	100.527839	30,158.35	-24.14	0.01
			Base 100.608300	30,182.49	100.527839	30,158.35	-24.14	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		150,000.000	Local 96.202267	144,303.40	113.960645	170,940.97	26,637.57	0.06
			Base 96.202267	144,303.40	113.960645	170,940.97	26,637.57	0.06

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822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local		96.988042	116,385.65	103.769912	124,523.89	8,138.24	0.05
		Base		96.988042	116,385.65	103.769912	124,523.89	8,138.24	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		100.766870	201,533.74	107.883516	215,767.03	14,233.29	0.08
		Base		100.766870	201,533.74	107.883516	215,767.03	14,233.29	0.08
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	106,936.390	Local		100.000000	106,936.39	102.195480	109,284.16	2,347.77	0.04
Original Face:	110,000.000	Base		100.000000	106,936.39	102.195480	109,284.16	2,347.77	0.04
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	60,000.000	Local		100.000000	60,000.00	101.678970	61,007.38	1,007.38	0.02
Original Face:	60,000.000	Base		100.000000	60,000.00	101.678970	61,007.38	1,007.38	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	111,465.830	Local		100.000000	111,465.83	101.378000	113,001.83	1,536.00	0.04
Original Face:	130,000.000	Base		100.000000	111,465.83	101.378000	113,001.83	1,536.00	0.04
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	276,999.520	Local		100.000000	276,999.52	103.843500	287,646.00	10,646.48	0.10
Original Face:	280,000.000	Base		100.000000	276,999.52	103.843500	287,646.00	10,646.48	0.10
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					2.739750	15 Jun 2037		
	490,000.000	Local		100.000000	490,000.00	99.777490	488,909.70	-1,090.30	0.18
Original Face:	490,000.000	Base		100.000000	490,000.00	99.777490	488,909.70	-1,090.30	0.18
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	270,000.000	Local		99.289300	268,081.11	115.099375	310,768.31	42,687.20	0.11
		Base		99.289300	268,081.11	115.099375	310,768.31	42,687.20	0.11
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	380,000.000	Local		101.610976	386,121.71	107.575400	408,786.52	22,664.81	0.15
		Base		101.610976	386,121.71	107.575400	408,786.52	22,664.81	0.15
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	260,000.000	Local		103.695246	269,607.64	112.750000	293,150.00	23,542.36	0.11
		Base		103.695246	269,607.64	112.750000	293,150.00	23,542.36	0.11

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87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.245927	154,868.89	118.690585	178,035.88	23,166.99	0.06
		Base		103.245927	154,868.89	118.690585	178,035.88	23,166.99	0.06
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local		93.530330	346,062.22	104.537754	386,789.69	40,727.47	0.14
		Base		93.530330	346,062.22	104.537754	386,789.69	40,727.47	0.14
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local		100.412691	110,453.96	118.929895	130,822.88	20,368.92	0.05
		Base		100.412691	110,453.96	118.929895	130,822.88	20,368.92	0.05
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local		99.042705	207,989.68	98.670957	207,209.01	-780.67	0.08
		Base		99.042705	207,989.68	98.670957	207,209.01	-780.67	0.08
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125000	15 Feb 2021		
	20,000.000	Local		101.317550	20,263.51	101.618640	20,323.73	60.22	0.01
		Base		101.317550	20,263.51	101.618640	20,323.73	60.22	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local		99.959375	79,967.50	102.132022	81,705.62	1,738.12	0.03
		Base		99.959375	79,967.50	102.132022	81,705.62	1,738.12	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.533367	58,520.02	105.353534	63,212.12	4,692.10	0.02
		Base		97.533367	58,520.02	105.353534	63,212.12	4,692.10	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		118.346700	35,504.01	127.095889	38,128.77	2,624.76	0.01
		Base		118.346700	35,504.01	127.095889	38,128.77	2,624.76	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	200,000.000	Local		100.000000	200,000.00	101.727043	203,454.09	3,454.09	0.07
		Base		100.000000	200,000.00	101.727043	203,454.09	3,454.09	0.07
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.831155	109,814.27	107.225124	117,947.64	8,133.37	0.04
		Base		99.831155	109,814.27	107.225124	117,947.64	8,133.37	0.04

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907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local	100.118771	70,083.14	110.501058	77,350.74	7,267.60	0.03	
		Base	100.118771	70,083.14	110.501058	77,350.74	7,267.60	0.03	
907818FF0	UNION PACIFIC CORP SR UNSECURED 144A 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local	100.167157	140,234.02	101.462520	142,047.53	1,813.51	0.05	
		Base	100.167157	140,234.02	101.462520	142,047.53	1,813.51	0.05	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local	94.434340	887,682.80	110.500000	1,038,700.00	151,017.20	0.38	
		Base	94.434340	887,682.80	110.500000	1,038,700.00	151,017.20	0.38	
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	800,000.000	Local	128.744304	1,029,954.43	123.144531	985,156.25	-44,798.18	0.36	
		Base	128.744304	1,029,954.43	123.144531	985,156.25	-44,798.18	0.36	
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,302,873.400	Local	113.607762	1,480,165.31	117.923095	1,536,388.64	56,223.33	0.56	
Original Face:	1,180,000.000	Base	113.607762	1,480,165.31	117.923095	1,536,388.64	56,223.33	0.56	
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local	97.805368	332,538.25	109.570312	372,539.06	40,000.81	0.13	
		Base	97.805368	332,538.25	109.570312	372,539.06	40,000.81	0.13	
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	1,850,000.000	Local	97.376858	1,801,471.87	107.511719	1,988,966.80	187,494.93	0.72	
		Base	97.376858	1,801,471.87	107.511719	1,988,966.80	187,494.93	0.72	
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
	417,404.000	Local	111.271847	464,453.14	110.647070	461,845.30	-2,607.84	0.17	
Original Face:	400,000.000	Base	111.271847	464,453.14	110.647070	461,845.30	-2,607.84	0.17	
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	1,060,000.000	Local	119.994451	1,271,941.18	115.437500	1,223,637.50	-48,303.68	0.44	
		Base	119.994451	1,271,941.18	115.437500	1,223,637.50	-48,303.68	0.44	
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	1,472,572.800	Local	100.887782	1,485,646.04	111.114659	1,636,244.25	150,598.21	0.59	
Original Face:	1,440,000.000	Base	100.887782	1,485,646.04	111.114659	1,636,244.25	150,598.21	0.59	

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912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049		
	2,250,000.000	Local		109.164779	2,456,207.52	110.519531	2,486,689.45	30,481.93	0.90
		Base		109.164779	2,456,207.52	110.519531	2,486,689.45	30,481.93	0.90
912810SK5	US TREASURY N/B 11/49 2.375					2.375000	15 Nov 2049		
	560,000.000	Local		101.178996	566,602.38	99.949219	559,715.63	-6,886.75	0.20
		Base		101.178996	566,602.38	99.949219	559,715.63	-6,886.75	0.20
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	770,000.000	Local		99.511806	766,240.91	105.421875	811,748.44	45,507.53	0.29
		Base		99.511806	766,240.91	105.421875	811,748.44	45,507.53	0.29
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
	440,000.000	Local		99.821875	439,216.25	106.820312	470,009.37	30,793.12	0.17
		Base		99.821875	439,216.25	106.820312	470,009.37	30,793.12	0.17
9128286C9	US TREASURY N/B 02/22 2.5					2.500000	15 Feb 2022		
	10,000.000	Local		100.112900	10,011.29	101.898438	10,189.84	178.55	0.00
		Base		100.112900	10,011.29	101.898438	10,189.84	178.55	0.00
9128286T2	US TREASURY N/B 05/29 2.375					2.375000	15 May 2029		
	260,000.000	Local		102.646642	266,881.27	104.011719	270,430.47	3,549.20	0.10
		Base		102.646642	266,881.27	104.011719	270,430.47	3,549.20	0.10
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local		100.770300	10,077.03	101.234375	10,123.44	46.41	0.00
		Base		100.770300	10,077.03	101.234375	10,123.44	46.41	0.00
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
	1,420,000.000	Local		99.550597	1,413,618.48	102.621094	1,457,219.53	43,601.05	0.53
		Base		99.550597	1,413,618.48	102.621094	1,457,219.53	43,601.05	0.53
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
	140,000.000	Local		101.630707	142,282.99	102.722656	143,811.72	1,528.73	0.05
		Base		101.630707	142,282.99	102.722656	143,811.72	1,528.73	0.05
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
	1,040,000.000	Local		99.986034	1,039,854.75	100.074219	1,040,771.88	917.13	0.38
		Base		99.986034	1,039,854.75	100.074219	1,040,771.88	917.13	0.38

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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
912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
	430,000.000	Local		99.718719	428,790.49	106.042969	455,984.77	27,194.28	0.17
		Base		99.718719	428,790.49	106.042969	455,984.77	27,194.28	0.17
912828YQ7	US TREASURY N/B 10/26 1.625					1.625000	31 Oct 2026		
	1,380,000.000	Local		99.794180	1,377,159.68	98.753906	1,362,803.90	-14,355.78	0.49
		Base		99.794180	1,377,159.68	98.753906	1,362,803.90	-14,355.78	0.49
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
	200,000.000	Local		98.668475	197,336.95	98.570312	197,140.62	-196.33	0.07
		Base		98.668475	197,336.95	98.570312	197,140.62	-196.33	0.07
912828YU8	US TREASURY N/B 11/26 1.625					1.625000	30 Nov 2026		
	2,030,000.000	Local		99.389612	2,017,609.13	98.734375	2,004,307.81	-13,301.32	0.73
		Base		99.389612	2,017,609.13	98.734375	2,004,307.81	-13,301.32	0.73
912828YW4	US TREASURY N/B 12/22 1.625					1.625000	15 Dec 2022		
	540,000.000	Local		99.979861	539,891.25	100.097656	540,527.34	636.09	0.20
		Base		99.979861	539,891.25	100.097656	540,527.34	636.09	0.20
912828YY0	US TREASURY N/B 12/24 1.75					1.625000	31 Dec 2024		
	1,040,000.000	Local		99.971413	1,039,702.70	100.316406	1,043,290.62	3,587.92	0.38
		Base		99.971413	1,039,702.70	100.316406	1,043,290.62	3,587.92	0.38
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	100,000.000	Local		99.655720	99,655.72	112.509404	112,509.40	12,853.68	0.04
		Base		99.655720	99,655.72	112.509404	112,509.40	12,853.68	0.04
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local		99.454313	79,563.45	109.057787	87,246.23	7,682.78	0.03
		Base		99.454313	79,563.45	109.057787	87,246.23	7,682.78	0.03
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local		117.380040	58,690.02	132.054025	66,027.01	7,336.99	0.02
		Base		117.380040	58,690.02	132.054025	66,027.01	7,336.99	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local		99.406700	9,940.67	102.006922	10,200.69	260.02	0.00
		Base		99.406700	9,940.67	102.006922	10,200.69	260.02	0.00

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



STATE STREET

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91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	10,000.000	Local	99.894000	9,989.40	100.415962	10,041.60	52.20	0.00	
		Base	99.894000	9,989.40	100.415962	10,041.60	52.20	0.00	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	50,000.000	Local	101.846720	50,923.36	108.025997	54,013.00	3,089.64	0.02	
		Base	101.846720	50,923.36	108.025997	54,013.00	3,089.64	0.02	
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local	101.536075	40,614.43	110.727768	44,291.11	3,676.68	0.02	
		Base	101.536075	40,614.43	110.727768	44,291.11	3,676.68	0.02	
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local	101.438550	20,287.71	107.486994	21,497.40	1,209.69	0.01	
		Base	101.438550	20,287.71	107.486994	21,497.40	1,209.69	0.01	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local	102.286980	51,143.49	108.004123	54,002.06	2,858.57	0.02	
		Base	102.286980	51,143.49	108.004123	54,002.06	2,858.57	0.02	
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	200,000.000	Local	99.486805	198,973.61	111.800000	223,600.00	24,626.39	0.08	
		Base	99.486805	198,973.61	111.800000	223,600.00	24,626.39	0.08	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local	111.166205	433,548.20	130.250000	507,975.00	74,426.80	0.18	
		Base	111.166205	433,548.20	130.250000	507,975.00	74,426.80	0.18	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	30,000.000	Local	87.814367	26,344.31	108.063180	32,418.95	6,074.64	0.01	
		Base	87.814367	26,344.31	108.063180	32,418.95	6,074.64	0.01	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	10,000.000	Local	103.368200	10,336.82	124.139504	12,413.95	2,077.13	0.00	
		Base	103.368200	10,336.82	124.139504	12,413.95	2,077.13	0.00	
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local	91.813860	45,906.93	101.559629	50,779.81	4,872.88	0.02	
		Base	91.813860	45,906.93	101.559629	50,779.81	4,872.88	0.02	

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.817200	31,145.16	125.592923	37,677.88	6,532.72	0.01
		Base		103.817200	31,145.16	125.592923	37,677.88	6,532.72	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.680267	33,204.08	135.787971	40,736.39	7,532.31	0.01
		Base		110.680267	33,204.08	135.787971	40,736.39	7,532.31	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.475357	228,793.32	111.023883	255,354.93	26,561.61	0.09
		Base		99.475357	228,793.32	111.023883	255,354.93	26,561.61	0.09
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.474679	142,064.55	116.731013	163,423.42	21,358.87	0.06
		Base		101.474679	142,064.55	116.731013	163,423.42	21,358.87	0.06
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	200,000.000	Local		97.219500	194,439.00	105.930868	211,861.74	17,422.74	0.08
		Base		97.219500	194,439.00	105.930868	211,861.74	17,422.74	0.08
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.825120	49,912.56	110.311369	55,155.68	5,243.12	0.02
		Base		99.825120	49,912.56	110.311369	55,155.68	5,243.12	0.02
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.397888	243,494.72	105.726435	264,316.09	20,821.37	0.10
		Base		97.397888	243,494.72	105.726435	264,316.09	20,821.37	0.10
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.660100	11,066.01	122.930497	12,293.05	1,227.04	0.00
		Base		110.660100	11,066.01	122.930497	12,293.05	1,227.04	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	120,000.000	Local		97.510283	117,012.34	110.875787	133,050.94	16,038.60	0.05
		Base		97.510283	117,012.34	110.875787	133,050.94	16,038.60	0.05
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.096133	60,057.68	100.750000	60,450.00	392.32	0.02
		Base		100.096133	60,057.68	100.750000	60,450.00	392.32	0.02

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STATE STREET

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931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local	99.860759	219,693.67	110.179275	242,394.41	22,700.74	0.09	
		Base	99.860759	219,693.67	110.179275	242,394.41	22,700.74	0.09	
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local	99.879500	9,987.95	105.489130	10,548.91	560.96	0.00	
		Base	99.879500	9,987.95	105.489130	10,548.91	560.96	0.00	
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	30,000.000	Local	100.730200	30,219.06	107.095600	32,128.68	1,909.62	0.01	
		Base	100.730200	30,219.06	107.095600	32,128.68	1,909.62	0.01	
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	50,000.000	Local	99.974920	49,987.46	104.768204	52,384.10	2,396.64	0.02	
		Base	99.974920	49,987.46	104.768204	52,384.10	2,396.64	0.02	
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	50,000.000	Local	101.212620	50,606.31	112.050139	56,025.07	5,418.76	0.02	
		Base	101.212620	50,606.31	112.050139	56,025.07	5,418.76	0.02	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local	101.416450	40,566.58	114.423884	45,769.55	5,202.97	0.02	
		Base	101.416450	40,566.58	114.423884	45,769.55	5,202.97	0.02	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	101.509467	60,905.68	103.563786	62,138.27	1,232.59	0.02	
		Base	101.509467	60,905.68	103.563786	62,138.27	1,232.59	0.02	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	260,000.000	Local	100.326473	260,848.83	109.588863	284,931.04	24,082.21	0.10	
		Base	100.326473	260,848.83	109.588863	284,931.04	24,082.21	0.10	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local	100.199200	50,099.60	114.061737	57,030.87	6,931.27	0.02	
		Base	100.199200	50,099.60	114.061737	57,030.87	6,931.27	0.02	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local	98.404068	305,052.61	120.089564	372,277.65	67,225.04	0.13	
		Base	98.404068	305,052.61	120.089564	372,277.65	67,225.04	0.13	

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94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.469092	122,962.91	104.656480	125,587.78	2,624.87	0.05
Original Face:	120,000.000	Base		102.469092	122,962.91	104.656480	125,587.78	2,624.87	0.05
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local		95.910980	383,643.92	106.306655	425,226.62	41,582.70	0.15
		Base		95.910980	383,643.92	106.306655	425,226.62	41,582.70	0.15
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.850400	69,895.28	105.732596	74,012.82	4,117.54	0.03
		Base		99.850400	69,895.28	105.732596	74,012.82	4,117.54	0.03
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.835750	259,572.95	111.396381	289,630.59	30,057.64	0.10
		Base		99.835750	259,572.95	111.396381	289,630.59	30,057.64	0.10
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local		99.536625	39,814.65	100.695077	40,278.03	463.38	0.01
		Base		99.536625	39,814.65	100.695077	40,278.03	463.38	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		119.630160	119,630.16	130.512650	130,512.65	10,882.49	0.05
		Base		119.630160	119,630.16	130.512650	130,512.65	10,882.49	0.05
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	100,000.000	Local		103.035100	103,035.10	104.305981	104,305.98	1,270.88	0.04
		Base		103.035100	103,035.10	104.305981	104,305.98	1,270.88	0.04
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		
	10,000.000	Local		100.405300	10,040.53	100.587196	10,058.72	18.19	0.00
		Base		100.405300	10,040.53	100.587196	10,058.72	18.19	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local		118.800009	130,680.01	136.598233	150,258.06	19,578.05	0.05
		Base		118.800009	130,680.01	136.598233	150,258.06	19,578.05	0.05

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M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875				3.875000	23 Apr 2023		
		610,000.000	Local 100.346692	612,114.82	105.566200	643,953.82	31,839.00	0.23
			Base 100.346692	612,114.82	105.566200	643,953.82	31,839.00	0.23
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875				5.875000	16 Sep 2043		
		400,000.000	Local 106.297570	425,190.28	134.831000	539,324.00	114,133.72	0.20
			Base 106.297570	425,190.28	134.831000	539,324.00	114,133.72	0.20
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023		
		720,000.000	Local 104.996563	755,975.25	110.667367	796,805.04	40,829.79	0.29
			Base 104.996563	755,975.25	110.667367	796,805.04	40,829.79	0.29
US DOLLAR Total								
		145,870,793.220	Local	146,332,633.57		153,076,798.04	6,744,164.47	55.41
Original Face:		176,767,428.320	Base	146,332,633.57		153,076,798.04	6,744,164.47	55.41
FIXED INCOME Total								
		145,870,793.220	Base	146,332,633.57		153,076,798.04	6,744,164.47	55.41
Original Face:		176,767,428.320						

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1GHJZ9	US 10YR FUT OPTN	JAN20C 130.5 DEC19 130.5 CALL				27 Dec 2019			
12,000.000	12.000	Local	0.282980	3,395.76	0.000001	0.01	-3,395.75	0.00	
		Base	0.282980	3,395.76	0.000001	0.01	-3,395.75	0.00	
ADI1GJJ69	US 10YR FUT OPTN	JAN20C 129 DEC19 129 CALL				27 Dec 2019			
20,000.000	20.000	Local	0.332980	6,659.60	0.000001	0.02	-6,659.58	0.00	
		Base	0.332980	6,659.60	0.000001	0.02	-6,659.58	0.00	
ADI1GKT32	US 5YR FUTR OPTN	JAN20C 119.2 DEC19 119.25 CALL				27 Dec 2019			
21,000.000	21.000	Local	0.290793	6,106.65	0.000001	0.02	-6,106.63	0.00	
		Base	0.290793	6,106.65	0.000001	0.02	-6,106.63	0.00	
ADI1GPCG0	US 10YR FUT OPTN	JAN20C 129.5 DEC19 129.5 CALL				27 Dec 2019			
28,000.000	28.000	Local	0.496522	13,902.61	0.000001	0.03	-13,902.58	0.00	
		Base	0.496522	13,902.61	0.000001	0.03	-13,902.58	0.00	
ADI1GS028	US BOND FUTR OPTN	JAN20C 157 DEC19 157 CALL				27 Dec 2019			
8,000.000	8.000	Local	1.243918	9,951.34	0.000001	0.01	-9,951.33	0.00	
		Base	1.243918	9,951.34	0.000001	0.01	-9,951.33	0.00	
ADI1H5944	US 10YR FUT OPTN	FEB20C 128.5 JAN20 128.5 CALL				24 Jan 2020			
24,000.000	24.000	Local	0.573996	13,775.90	0.468750	11,250.00	-2,525.90	0.00	
		Base	0.573996	13,775.90	0.468750	11,250.00	-2,525.90	0.00	
ADI1HHKV5	US BOND FUTR OPTN	FEB20C 157 JAN20 157 CALL				24 Jan 2020			
7,000.000	7.000	Local	1.564230	10,949.61	0.734375	5,140.63	-5,808.98	0.00	
		Base	1.564230	10,949.61	0.734375	5,140.63	-5,808.98	0.00	
ADI1HJVN7	US 5YR FUTR OPTN	FEB20C 118.5 JAN20 118.5 CALL				24 Jan 2020			
50,000.000	50.000	Local	0.268293	13,414.64	0.343750	17,187.50	3,772.86	0.01	
		Base	0.268293	13,414.64	0.343750	17,187.50	3,772.86	0.01	
ADI1HT0P4	US BOND FUTR OPTN	FEB20C 167 JAN20 167 CALL				24 Jan 2020			
36,000.000	36.000	Local	0.017355	624.78	0.015625	562.50	-62.28	0.00	
		Base	0.017355	624.78	0.015625	562.50	-62.28	0.00	

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
206,000.000		206.000		78,780.89		34,140.72	-44,640.17	0.01
				78,780.89		34,140.72	-44,640.17	0.01
OPTIONS PURCHASED - CALLS Total								
206,000.000		206.000		78,780.89		34,140.72	-44,640.17	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI1GKG93	US 10YR FUT OPTN JAN20P 127.5 DEC19 127.5 PUT					27 Dec 2019			
9,000.000		9.000	Local 0.517356	4,656.20	0.000001	0.01	-4,656.19	0.00	
			Base 0.517356	4,656.20	0.000001	0.01	-4,656.19	0.00	
ADI1GS0F9	US 5YR FUTR OPTN JAN20P 117.7 DEC19 117.75 PUT					27 Dec 2019			
18,000.000		18.000	Local 0.345480	6,218.64	0.000001	0.02	-6,218.62	0.00	
			Base 0.345480	6,218.64	0.000001	0.02	-6,218.62	0.00	
ADI1H2GM3	US 10YR FUT OPTN FEB20P 128 JAN20 128 PUT					24 Jan 2020			
9,000.000		9.000	Local 0.486106	4,374.95	0.328125	2,953.13	-1,421.82	0.00	
			Base 0.486106	4,374.95	0.328125	2,953.13	-1,421.82	0.00	
ADI1H64K1	US BOND FUTR OPTN FEB20P 158 JAN20 158 PUT					24 Jan 2020			
7,000.000		7.000	Local 1.392356	9,746.49	2.531250	17,718.75	7,972.26	0.01	
			Base 1.392356	9,746.49	2.531250	17,718.75	7,972.26	0.01	
ADI1H9J86	US BOND FUTR OPTN FEB20P 155 JAN20 155 PUT					24 Jan 2020			
6,000.000		6.000	Local 1.048605	6,291.63	0.812500	4,875.00	-1,416.63	0.00	
			Base 1.048605	6,291.63	0.812500	4,875.00	-1,416.63	0.00	
US DOLLAR Total									
49,000.000		49.000	Local	31,287.91		25,546.91	-5,741.00	0.01	
			Base	31,287.91		25,546.91	-5,741.00	0.01	
OPTIONS PURCHASED - PUTS Total									
49,000.000		49.000	Base	31,287.91		25,546.91	-5,741.00	0.01	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1G62F5	US 10YR FUT OPTN	JAN20C 132 DEC19 132	CALL			27 Dec 2019			
-61,000.000	-61.000	Local	0.336385	-20,519.47	0.000001	-0.06	20,519.41		0.00
		Base	0.336385	-20,519.47	0.000001	-0.06	20,519.41		0.00
ADI1G6HZ5	US 10YR FUT OPTN	JAN20C 131 DEC19 131	CALL			27 Dec 2019			
-50,000.000	-50.000	Local	0.235145	-11,757.25	0.000001	-0.05	11,757.20		0.00
		Base	0.235145	-11,757.25	0.000001	-0.05	11,757.20		0.00
ADI1GG6P7	US 10YR FUT OPTN	MAR20C 130 FEB20 130	CALL			21 Feb 2020			
-20,000.000	-20.000	Local	0.404520	-8,090.40	0.250000	-5,000.00	3,090.40		0.00
		Base	0.404520	-8,090.40	0.250000	-5,000.00	3,090.40		0.00
ADI1GHJG1	US 5YR FUTR OPTN	JAN20C 119.7 DEC19 119.75	CALL			27 Dec 2019			
-50,000.000	-50.000	Local	0.170770	-8,538.50	0.000001	-0.05	8,538.45		0.00
		Base	0.170770	-8,538.50	0.000001	-0.05	8,538.45		0.00
ADI1GHKG9	US 5YR FUTR OPTN	JAN20C 119.5 DEC19 119.5	CALL			27 Dec 2019			
-39,000.000	-39.000	Local	0.209608	-8,174.73	0.000001	-0.04	8,174.69		0.00
		Base	0.209608	-8,174.73	0.000001	-0.04	8,174.69		0.00
ADI1GJH61	US 5YR FUTR OPTN	JAN20C 120.2 DEC19 120.25	CALL			27 Dec 2019			
-46,000.000	-46.000	Local	0.153502	-7,061.07	0.000001	-0.05	7,061.02		0.00
		Base	0.153502	-7,061.07	0.000001	-0.05	7,061.02		0.00
ADI1GLFQ4	US 5YR FUTR OPTN	JAN20C 120 DEC19 120	CALL			27 Dec 2019			
-8,000.000	-8.000	Local	0.283426	-2,267.41	0.000001	-0.01	2,267.40		0.00
		Base	0.283426	-2,267.41	0.000001	-0.01	2,267.40		0.00
ADI1GS093	US 10YR FUT OPTN	MAR20C 131.5 FEB20 131.5	CALL			21 Feb 2020			
-25,000.000	-25.000	Local	0.323270	-8,081.75	0.093750	-2,343.75	5,738.00		0.00
		Base	0.323270	-8,081.75	0.093750	-2,343.75	5,738.00		0.00
ADI1GVRM8	US BOND FUTR OPTN	FEB20C 161 JAN20 161	CALL			24 Jan 2020			
-8,000.000	-8.000	Local	0.576395	-4,611.16	0.093750	-750.00	3,861.16		0.00
		Base	0.576395	-4,611.16	0.093750	-750.00	3,861.16		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, 2019

View Date: January 2, 2020

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
ADI1GW326	US 10YR FUT OPTN FEB20C 130.5 JAN20 130.5 CALL					24 Jan 2020			
-13,000.000	-13.000	Local	0.326395	-4,243.14	0.046875	-609.38	3,633.76		0.00
		Base	0.326395	-4,243.14	0.046875	-609.38	3,633.76		0.00
ADI1GWL75	US 10YR FUT OPTN FEB20C 131 JAN20 131 CALL					24 Jan 2020			
-18,000.000	-18.000	Local	0.217021	-3,906.37	0.031250	-562.50	3,343.87		0.00
		Base	0.217021	-3,906.37	0.031250	-562.50	3,343.87		0.00
ADI1GXFB1	US 10YR FUT OPTN FEB20C 131.5 JAN20 131.5 CALL					24 Jan 2020			
-58,000.000	-58.000	Local	0.192236	-11,149.66	0.015625	-906.25	10,243.41		0.00
		Base	0.192236	-11,149.66	0.015625	-906.25	10,243.41		0.00
ADI1GYNR5	US 10YR FUT OPTN FEB20C 130 JAN20 130 CALL					24 Jan 2020			
-12,000.000	-12.000	Local	0.404520	-4,854.24	0.078125	-937.50	3,916.74		0.00
		Base	0.404520	-4,854.24	0.078125	-937.50	3,916.74		0.00
ADI1H06M8	US 10YR FUT OPTN FEB20C 129.5 JAN20 129.5 CALL					24 Jan 2020			
-4,000.000	-4.000	Local	0.185770	-743.08	0.140625	-562.50	180.58		0.00
		Base	0.185770	-743.08	0.140625	-562.50	180.58		0.00
ADI1H0WM9	US 10YR FUT OPTN FEB20C 132 JAN20 132 CALL					24 Jan 2020			
-12,000.000	-12.000	Local	0.217020	-2,604.24	0.015625	-187.50	2,416.74		0.00
		Base	0.217020	-2,604.24	0.015625	-187.50	2,416.74		0.00
ADI1H0YH8	US 10YR FUT OPTN FEB20C 132.5 JAN20 132.5 CALL					24 Jan 2020			
-12,000.000	-12.000	Local	0.170145	-2,041.74	0.001000	-12.00	2,029.74		0.00
		Base	0.170145	-2,041.74	0.001000	-12.00	2,029.74		0.00
ADI1H1NC9	US 10YR FUT OPTN MAR20C 133 FEB20 133 CALL					21 Feb 2020			
-32,000.000	-32.000	Local	0.170145	-5,444.64	0.031250	-1,000.00	4,444.64		0.00
		Base	0.170145	-5,444.64	0.031250	-1,000.00	4,444.64		0.00
ADI1H8112	US 10YR FUT OPTN JAN20C 131.2 DEC19 131.25 CALL					27 Dec 2019			
-8,000.000	-8.000	Local	0.209208	-1,673.66	0.000001	-0.01	1,673.65		0.00
		Base	0.209208	-1,673.66	0.000001	-0.01	1,673.65		0.00
ADI1H9S78	US 5YR FUTR OPTN FEB20C 120 JAN20 120 CALL					24 Jan 2020			
-26,000.000	-26.000	Local	0.111552	-2,900.34	0.015625	-406.25	2,494.09		0.00
		Base	0.111552	-2,900.34	0.015625	-406.25	2,494.09		0.00

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Books Open

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1HBPB7	US 5YR FUTR OPTN FEB20C 119.5 JAN20 119.5 CALL					24 Jan 2020		
-22,000.000		-22.000	Local 0.198555	-4,368.20	0.046875	-1,031.25	3,336.95	0.00
			Base 0.198555	-4,368.20	0.046875	-1,031.25	3,336.95	0.00
ADI1HBQ91	US 5YR FUTR OPTN FEB20C 119 JAN20 119 CALL					24 Jan 2020		
-15,000.000		-15.000	Local 0.222229	-3,333.43	0.132813	-1,992.20	1,341.23	0.00
			Base 0.222229	-3,333.43	0.132813	-1,992.20	1,341.23	0.00
ADI1HFK56	US 5YR FUTR OPTN MAR20C 119.7 FEB20 119.75 CALL					21 Feb 2020		
-7,000.000		-7.000	Local 0.213673	-1,495.71	0.101563	-710.94	784.77	0.00
			Base 0.213673	-1,495.71	0.101563	-710.94	784.77	0.00
ADI1HLSZ9	US 5YR FUTR OPTN FEB20C 118.7 JAN20 118.75 CALL					24 Jan 2020		
-13,000.000		-13.000	Local 0.164737	-2,141.58	0.218750	-2,843.75	-702.17	0.00
			Base 0.164737	-2,141.58	0.218750	-2,843.75	-702.17	0.00
ADI1HMTR4	US 5YR FUTR OPTN MAR20C 119 FEB20 119 CALL					21 Feb 2020		
-18,000.000		-18.000	Local 0.225701	-4,062.61	0.273438	-4,921.88	-859.27	0.00
			Base 0.225701	-4,062.61	0.273438	-4,921.88	-859.27	0.00
US DOLLAR Total								
-577,000.000		-577.000	Local	-134,064.38		-24,777.92	109,286.46	0.01
			Base	-134,064.38		-24,777.92	109,286.46	0.01
OPTIONS WRITTEN - CALLS Total								
-577,000.000		-577.000	Base	-134,064.38		-24,777.92	109,286.46	0.01

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Holdings

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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
ADI1G4HD9	US 10YR FUT OPTN	JAN20P 128.5 DEC19 128.5	PUT			27 Dec 2019			
-18,000.000	-18.000	Local	0.217020	-3,906.36	0.000001	-0.02	3,906.34		0.00
		Base	0.217020	-3,906.36	0.000001	-0.02	3,906.34		0.00
ADI1G62K4	US 10YR FUT OPTN	JAN20P 128 DEC19 128	PUT			27 Dec 2019			
-7,000.000	-7.000	Local	0.167624	-1,173.37	0.000001	-0.01	1,173.36		0.00
		Base	0.167624	-1,173.37	0.000001	-0.01	1,173.36		0.00
ADI1GKSN9	US 5YR FUTR OPTN	JAN20P 118.2 DEC19 118.25	PUT			27 Dec 2019			
-22,000.000	-22.000	Local	0.154520	-3,399.44	0.000001	-0.02	3,399.42		0.00
		Base	0.154520	-3,399.44	0.000001	-0.02	3,399.42		0.00
ADI1GRZK2	US 5YR FUTR OPTN	JAN20P 117 DEC19 117	PUT			27 Dec 2019			
-36,000.000	-36.000	Local	0.154520	-5,562.72	0.000001	-0.04	5,562.68		0.00
		Base	0.154520	-5,562.72	0.000001	-0.04	5,562.68		0.00
ADI1GRZL0	US 10YR FUT OPTN	JAN20P 126.5 DEC19 126.5	PUT			27 Dec 2019			
-23,000.000	-23.000	Local	0.277482	-6,382.09	0.000001	-0.02	6,382.07		0.00
		Base	0.277482	-6,382.09	0.000001	-0.02	6,382.07		0.00
ADI1GW1J1	US 10YR FUT OPTN	FEB20P 127 JAN20 127	PUT			24 Jan 2020			
-36,000.000	-36.000	Local	0.177958	-6,406.47	0.093750	-3,375.00	3,031.47		0.00
		Base	0.177958	-6,406.47	0.093750	-3,375.00	3,031.47		0.00
ADI1GWN57	US 10YR FUT OPTN	FEB20P 127.5 JAN20 127.5	PUT			24 Jan 2020			
-8,000.000	-8.000	Local	0.248270	-1,986.16	0.187500	-1,500.00	486.16		0.00
		Base	0.248270	-1,986.16	0.187500	-1,500.00	486.16		0.00
ADI1H1VQ9	US 5YR FUTR OPTN	FEB20P 118 JAN20 118	PUT			24 Jan 2020			
-50,000.000	-50.000	Local	0.169208	-8,460.38	0.078125	-3,906.25	4,554.13		0.00
		Base	0.169208	-8,460.38	0.078125	-3,906.25	4,554.13		0.00
ADI1H2GB7	US 5YR FUTR OPTN	MAR20P 118 FEB20 118	PUT			21 Feb 2020			
-7,000.000	-7.000	Local	0.232646	-1,628.52	0.195313	-1,367.19	261.33		0.00
		Base	0.232646	-1,628.52	0.195313	-1,367.19	261.33		0.00

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Holdings

WESTERN ASSET CORE BOND CIF
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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US DOLLAR Total

-207,000.000		-207.000	Local	-38,905.51		-10,148.55	28,756.96	0.00
			Base	-38,905.51		-10,148.55	28,756.96	0.00

OPTIONS WRITTEN - PUTS Total

-207,000.000		-207.000	Base	-38,905.51		-10,148.55	28,756.96	0.00
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SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1A3KL5	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.909880	15 Nov 2044		
	4,767,000.000	Local	100.208314	4,776,930.34	100.000000	4,767,000.00	-9,930.34	1.73
		Base	100.208314	4,776,930.34	100.000000	4,767,000.00	-9,930.34	1.73
99S1A3KM3	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044		
	-4,767,000.000	Local	100.000000	-4,767,000.00	95.192351	-4,537,819.37	229,180.63	1.64
		Base	100.000000	-4,767,000.00	95.192351	-4,537,819.37	229,180.63	1.64
99S1A4EO4	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.909880	15 Nov 2044		
	493,000.000	Local	100.131767	493,649.61	100.000000	493,000.00	-649.61	0.18
		Base	100.131767	493,649.61	100.000000	493,000.00	-649.61	0.18
99S1A4EP1	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044		
	-493,000.000	Local	100.000000	-493,000.00	94.392012	-465,352.62	27,647.38	0.17
		Base	100.000000	-493,000.00	94.392012	-465,352.62	27,647.38	0.17
99S1AUS94	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA					30 Jun 2026		
	23,353,000.000	Local	100.289090	23,420,511.24	100.000000	23,353,000.00	-67,511.24	8.45
		Base	100.289090	23,420,511.24	100.000000	23,353,000.00	-67,511.24	8.45
99S1AUSA1	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026		
	-23,353,000.000	Local	100.000000	-23,353,000.00	98.600313	-23,026,131.09	326,868.91	8.34
		Base	100.000000	-23,353,000.00	98.600313	-23,026,131.09	326,868.91	8.34
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024		
	1,655,000.000	Local	101.919597	1,686,769.33	102.592600	1,697,907.53	11,138.20	0.61
		Base	101.919597	1,686,769.33	102.592600	1,697,907.53	11,138.20	0.61

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: December 31, 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
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024		
	-1,655,000.00	Local	100.000000	-1,655,000.00	100.000000	-1,655,000.00	0.00	0.60
		Base	100.000000	-1,655,000.00	100.000000	-1,655,000.00	0.00	0.60
99S1B0217	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024		
	10,090,000.00	Local	101.888197	10,280,519.06	102.592600	10,351,593.34	71,074.28	3.75
		Base	101.888197	10,280,519.06	102.592600	10,351,593.34	71,074.28	3.75
99S1B02J5	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024		
	-10,090,000.00	Local	100.000000	-10,090,000.00	100.000000	-10,090,000.00	0.00	3.65
		Base	100.000000	-10,090,000.00	100.000000	-10,090,000.00	0.00	3.65
99S1BE438	BWS032268 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 Sep 2021		
	4,213,000.00	Local	99.983098	4,212,287.90	100.000000	4,213,000.00	712.10	1.53
		Base	99.983098	4,212,287.90	100.000000	4,213,000.00	712.10	1.53
99S1BE446	BWS032268 IRS USD P F 1.35000 2 CCPOIS				1.350000	15 Sep 2021		
	-4,213,000.00	Local	100.000000	-4,213,000.00	99.810544	-4,205,018.22	7,981.78	1.52
		Base	100.000000	-4,213,000.00	99.810544	-4,205,018.22	7,981.78	1.52
99S1BFZ07	BWS032920 IRS USD R V 03MLIBOR 1 CCPVANILLA					31 Jul 2026		
	6,858,000.00	Local	100.355424	6,882,374.96	100.000000	6,858,000.00	-24,374.96	2.48
		Base	100.355424	6,882,374.96	100.000000	6,858,000.00	-24,374.96	2.48
99S1BFZ15	BWS032920 IRS USD P F 1.52000 2 CCPVANILLA				1.520000	31 Jul 2026		
	-6,858,000.00	Local	100.000000	-6,858,000.00	98.391715	-6,747,703.81	110,296.19	2.44
		Base	100.000000	-6,858,000.00	98.391715	-6,747,703.81	110,296.19	2.44
99S1BMF61	SWS030668 IRS USD R F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025		
	3,259,000.00	Local	103.516043	3,373,587.83	102.741905	3,348,358.68	-25,229.15	1.21
		Base	103.516043	3,373,587.83	102.741905	3,348,358.68	-25,229.15	1.21
99S1BMF79	SWS030668 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.944630	31 Dec 2025		
	-3,259,000.00	Local	100.000000	-3,259,000.00	100.000000	-3,259,000.00	0.00	1.18
		Base	100.000000	-3,259,000.00	100.000000	-3,259,000.00	0.00	1.18
99S1CMB31	BWS033688 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 Nov 2026		
	5,129,000.00	Local	100.129090	5,135,621.01	100.000000	5,129,000.00	-6,621.01	1.86
		Base	100.129090	5,135,621.01	100.000000	5,129,000.00	-6,621.01	1.86

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1CMB49	BWS033688 IRS USD P F	1.55000 2 CCPOIS			1.550000	15 Nov 2026		
		-5,129,000.000	Local 100.000000	-5,129,000.00	99.933509	-5,125,589.68	3,410.32	1.86
			Base 100.000000	-5,129,000.00	99.933509	-5,125,589.68	3,410.32	1.86
US DOLLAR Total								
			Local	445,251.28		1,099,244.76	653,993.48	43.19
			Base	445,251.28		1,099,244.76	653,993.48	43.19
SWAPS FIXED INCOME Total								
		0.000	Base	445,251.28		1,099,244.76	653,993.48	43.19

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-529,000.000	149,532,501.110	Base		150,377,220.65		157,863,040.85	7,485,820.20	99.97
Original Face:	176,767,428.320							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
19.000	4,750,000.000	Local	4,669,725.00	4,611,786.30	98.310000	57,938.70		58,176.20	-237.50	
		Base	4,669,725.00		98.310000	57,938.70		58,176.20	-237.50	0.00

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
61.000	15,250,000.000	Local	15,012,100.00	15,004,503.10	98.440000	7,596.90		8,359.40	-762.50	
		Base	15,012,100.00		98.440000	7,596.90		8,359.40	-762.50	0.00

ADI1CT4X8	US 10YR NOTE (CBT)MAR20 XCBT 20200320						20 Mar 2020			
94.000	9,400,000.000	Local	12,071,656.25	12,177,302.70	128.421875	-105,646.45		-95,365.20	-10,281.25	
		Base	12,071,656.25		128.421875	-105,646.45		-95,365.20	-10,281.25	0.00

ADI1CTD83	US ULTRA BOND CBT MAR20 XCBT 20200320						20 Mar 2020			
37.000	3,700,000.000	Local	6,721,281.25	6,938,096.75	181.656250	-216,815.50		-174,034.25	-42,781.25	
		Base	6,721,281.25		181.656250	-216,815.50		-174,034.25	-42,781.25	0.02

ADI1CW4N3	US 5YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
362.000	36,200,000.000	Local	42,936,593.75	43,065,124.81	118.609375	-128,531.06		-120,046.50	-8,484.56	
		Base	42,936,593.75		118.609375	-128,531.06		-120,046.50	-8,484.56	0.00

ADI1CW635	US 2YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
260.000	52,000,000.000	Local	56,030,000.00	56,094,863.81	107.750000	-64,863.81		-77,051.05	12,187.24	
		Base	56,030,000.00		107.750000	-64,863.81		-77,051.05	12,187.24	0.00

ADI1D4LR6	US 10YR ULTRA FUT MAR20 XCBT 20200320						20 Mar 2020			
1.000	100,000.000	Local	140,703.13	142,494.68	140.703125	-1,791.55		-1,619.68	-171.87	
		Base	140,703.13		140.703125	-1,791.55		-1,619.68	-171.87	0.00

US DOLLAR Total										
834.000	121,400,000.000	Local	137,582,059.38	138,034,172.15		-452,112.77		-401,581.08	-50,531.69	
		Base				-452,112.77		-401,581.08	-50,531.69	0.03

FUTURES LONG Total										
834.000	121,400,000.000	Base				-452,112.77		-401,581.08	-50,531.69	0.03

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR		Exchange Rate:		1.000000					
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614				14 Jun 2021				
-24.000	-6,000,000.000	Local	-5,906,400.00	-5,920,299.60	98.440000	13,899.60	13,599.60	300.00	
		Base	-5,906,400.00		98.440000	13,899.60	13,599.60	300.00	0.00
ADI1CT5R0	US LONG BOND(CBT) MAR20 XCBT 20200320				20 Mar 2020				
-54.000	-5,400,000.000	Local	-8,418,937.50	-8,607,103.91	155.906250	188,166.41	169,603.91	18,562.50	
		Base	-8,418,937.50		155.906250	188,166.41	169,603.91	18,562.50	0.01
US DOLLAR Total									
-78.000	-11,400,000.000	Local	-14,325,337.50	-14,527,403.51		202,066.01	183,203.51	18,862.50	
		Base				202,066.01	183,203.51	18,862.50	0.01
FUTURES SHORT Total									
-78.000	-11,400,000.000	Base				202,066.01	183,203.51	18,862.50	0.01

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
756.000	110,000,000.000	Base				-250,046.76	-218,377.57	-31,669.19	0.03

Holdings

WESTERN ASSET INCOME CIF

WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 59.871800

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		8,432,151.980	Local	1.000000	8,432,151.98	1.000000	8,432,151.98	0.00	20.54
			Base	0.016753	141,267.55	0.016702	140,836.79	-430.76	0.03

ARGENTINE PESO Total

		8,432,151.980	Local		8,432,151.98		8,432,151.98	0.00	20.54
			Base		141,267.55		140,836.79	-430.76	0.03

AUSTRALIAN DOLLAR

Exchange Rate: 1.425009

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		201,456.320	Local	1.000000	201,456.32	1.000000	201,456.32	0.00	94.05
			Base	0.691508	139,308.71	0.701750	141,371.96	2,063.25	0.03

AUSTRALIAN DOLLAR Total

		201,456.320	Local		201,456.32		201,456.32	0.00	94.05
			Base		139,308.71		141,371.96	2,063.25	0.03

BRAZILIAN REAL

Exchange Rate: 4.022700

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,354,738.370	Local	1.000000	1,354,738.37	1.000000	1,354,738.37	0.00	2.30
			Base	0.238906	323,655.34	0.248589	336,773.40	13,118.06	0.08

BRAZILIAN REAL Total

		1,354,738.370	Local		1,354,738.37		1,354,738.37	0.00	2.30
			Base		323,655.34		336,773.40	13,118.06	0.08

CANADIAN DOLLAR

Exchange Rate: 1.298550

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		514,765.130	Local	1.000000	514,765.13	1.000000	514,765.13	0.00	3.90
			Base	0.760666	391,564.57	0.770090	396,415.33	4,850.76	0.10

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		514,765.130	Local	514,765.13		514,765.13	0.00	3.90
			Base	391,564.57		396,415.33	4,850.76	0.10
EURO CURRENCY							Exchange Rate:	0.891504
INTERNATIONAL								
EUR	EURO CURRENCY							
		289,497.220	Local	289,497.22	1.000000	289,497.22	0.00	3.71
			Base	320,876.85	1.121700	324,729.02	3,852.17	0.08
INTERNATIONAL Total								
		289,497.220	Local	289,497.22		289,497.22	0.00	3.71
			Base	320,876.85		324,729.02	3,852.17	0.08
EURO CURRENCY Total								
		289,497.220	Local	289,497.22		289,497.22	0.00	3.71
			Base	320,876.85		324,729.02	3,852.17	0.08
INDONESIAN RUPIAH							Exchange Rate:	13,882.500000
IDR	INDONESIAN RUPIAH							
		6,973,337,354.000	Local	6,973,337,354.00	1.000000	6,973,337,354.00	0.00	6.72
			Base	497,732.71	0.000072	502,311.35	4,578.64	0.12
INDONESIAN RUPIAH Total								
		6,973,337,354.000	Local	6,973,337,354.00		6,973,337,354.00	0.00	6.72
			Base	497,732.71		502,311.35	4,578.64	0.12
JAPANESE YEN							Exchange Rate:	108.655000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,409.82	0.009203	19,555.53	145.71	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

& Issue has redenominated but Local is not converted
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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		19,409.82		19,555.53	145.71	0.00
MEXICAN PESO							Exchange Rate:	18.907500
MXN	MEXICAN PESO (NEW)							
		-5,221,309.950	Local 1.000000	-5,221,309.95	1.000000	-5,221,309.95	0.00	0.94
			Base 0.051766	-270,287.77	0.052889	-276,150.20	-5,862.43	0.07
MEXICAN PESO Total								
		-5,221,309.950	Local	-5,221,309.95		-5,221,309.95	0.00	0.94
			Base	-270,287.77		-276,150.20	-5,862.43	0.07
NEW ZEALAND DOLLAR							Exchange Rate:	1.485443
NZD	NEW ZEALAND DOLLAR							
		798.940	Local 1.000000	798.94	1.000000	798.94	0.00	100.00
			Base 0.671915	536.82	0.673200	537.85	1.03	0.00
NEW ZEALAND DOLLAR Total								
		798.940	Local	798.94		798.94	0.00	100.00
			Base	536.82		537.85	1.03	0.00
POUND STERLING							Exchange Rate:	0.754945
GBP	POUND STERLING							
		379,014.410	Local 1.000000	379,014.41	1.000000	379,014.41	0.00	41.42
			Base 1.229450	465,979.13	1.324600	502,042.41	36,063.28	0.12
POUND STERLING Total								
		379,014.410	Local	379,014.41		379,014.41	0.00	41.42
			Base	465,979.13		502,042.41	36,063.28	0.12
RUSSIAN RUBLE							Exchange Rate:	62.066250
RUB	RUSSIAN RUBLE							
		80,454.400	Local 1.000000	80,454.40	1.000000	80,454.40	0.00	0.02
			Base 0.015695	1,262.77	0.016112	1,296.27	33.50	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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		80,454.400	Local	80,454.40		80,454.40	0.00	0.02
			Base	1,262.77		1,296.27	33.50	0.00
							Exchange Rate:	9.366350
SWEDISH KRONA								
SEK	SWEDISH KRONA							
		97,265.460	Local	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	10,972.01	0.106765	10,384.56	-587.45	0.00
SWEDISH KRONA Total								
		97,265.460	Local	97,265.46		97,265.46	0.00	100.00
			Base	10,972.01		10,384.56	-587.45	0.00
							Exchange Rate:	5.949000
TURKISH LIRA								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	13,859.96	0.168095	13,363.59	-496.37	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	13,859.96		13,363.59	-496.37	0.00
							Exchange Rate:	1.000000
US DOLLAR								
USD	US DOLLAR							
		2,450,599.550	Local	2,450,599.55	1.000000	2,450,599.55	0.00	0.75
			Base	2,450,599.55	1.000000	2,450,599.55	0.00	0.60
US DOLLAR Total								
		2,450,599.550	Local	2,450,599.55		2,450,599.55	0.00	0.75
			Base	2,450,599.55		2,450,599.55	0.00	0.60
CASH Total								
		6,984,121,091.830	Base	4,506,738.02		4,564,067.41	57,329.39	1.25

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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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				1.548220	31 Dec 2030		
		998,817.920	Local	100.000000				
			Base	100.000000				
				998,817.92	100.000000	998,817.92	0.00	0.31
				998,817.92	100.000000	998,817.92	0.00	0.24

US DOLLAR Total		998,817.920	Local			998,817.92	0.00	0.31
			Base			998,817.92	0.00	0.24

CASH EQUIVALENT Total

		998,817.920	Base			998,817.92	0.00	0.24
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EQUITY

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	2,016.00	0.03
			Base	25.000000		80,000.00	2,016.00	0.02

05580M801	B RILEY FINANCIAL INC PREFERRED STOCK 09/26 6.5							
		11,500.000	Local	25.000000		287,500.00	2,300.00	0.09
			Base	25.000000		287,500.00	2,300.00	0.07

08579X101	BERRY PETROLEUM CORP COMMON STOCK USD.001							
		8,521.000	Local	12.252206		104,401.05	-24,048.02	0.02
			Base	12.252206		104,401.05	-24,048.02	0.02

61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01							
		13,981.000	Local	16.436747		229,802.16	-118,793.02	0.03
			Base	16.436747		229,802.16	-118,793.02	0.03

US DOLLAR Total		37,202.000	Local			701,703.21	-138,525.04	0.17
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base			701,703.21		563,178.17	-138,525.04	0.14
EQUITY Total									
	37,202.000	Base			701,703.21		563,178.17	-138,525.04	0.14
FIXED INCOME									
ARGENTINE PESO								Exchange Rate:	59.871800
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR					56.643280	21 Jun 2020		
	44,090,000.000	Local		81.950477	36,131,965.28	67.000000	29,540,300.00	-6,591,665.28	71.95
		Base		3.084157	1,359,804.66	1.119058	493,392.55	-866,412.11	0.12
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4					4.000000	06 Mar 2020		
	1,940,000.000	Local		100.269808	1,945,234.28	159.000000	3,084,600.00	1,139,365.72	7.51
Original Face:	1,940,000.000	Base		5.014189	97,275.26	2.655674	51,520.08	-45,755.18	0.01
ARGENTINE PESO Total									
	46,030,000.000	Local			38,077,199.56		32,624,900.00	-5,452,299.56	79.46
Original Face:	1,940,000.000	Base			1,457,079.92		544,912.63	-912,167.29	0.13
BRAZILIAN REAL								Exchange Rate:	4.022700
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
	4,295,000.000	Local		95.923342	4,119,907.54	117.575383	5,049,862.70	929,955.16	8.58
		Base		27.188459	1,167,744.32	29.227977	1,255,341.61	87,597.29	0.31
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10					10.000000	01 Jan 2029		
	1,500,000.000	Local		125.567663	1,883,514.94	120.707207	1,810,608.11	-72,906.83	3.08
		Base		31.139007	467,085.11	30.006515	450,097.72	-16,987.39	0.11
BRAZILIAN REAL Total									
	5,795,000.000	Local			6,003,422.48		6,860,470.81	857,048.33	11.66
		Base			1,634,829.43		1,705,439.33	70,609.90	0.42
CANADIAN DOLLAR								Exchange Rate:	1.298550

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135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
		12,680,000.000	Local 99.937666	12,672,096.04	100.000000	12,680,000.00	7,903.96	96.10
			Base 76.085144	9,647,596.23	77.008972	9,764,737.59	117,141.36	2.38
CANADIAN DOLLAR Total								
		12,680,000.000	Local	12,672,096.04		12,680,000.00	7,903.96	96.10
			Base	9,647,596.23		9,764,737.59	117,141.36	2.38
EGYPTIAN POUND							Exchange Rate:	16.050000
ACI1B3HS5	EGYPT TREASURY BILL BILLS 03/20 0.00000					17 Mar 2020		
		11,000,000.000	Local 96.773742	10,645,111.67	97.079601	10,678,756.11	33,644.44	21.02
			Base 5.805195	638,571.43	6.048573	665,343.06	26,771.63	0.16
ACI1C47V6	EGYPT TREASURY BILL BILLS 02/20 0.00000					11 Feb 2020		
		40,725,000.000	Local 98.219534	39,999,905.07	98.520625	40,122,524.53	122,619.46	78.98
			Base 5.888769	2,398,201.18	6.138357	2,499,845.77	101,644.59	0.61
EGYPTIAN POUND Total								
		51,725,000.000	Local	50,645,016.74		50,801,280.64	156,263.90	100.00
			Base	3,036,772.61		3,165,188.83	128,416.22	0.77
EURO CURRENCY							Exchange Rate:	0.891504
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049		
		800,000.000	Local 100.086220	800,689.76	102.375000	819,000.00	18,310.24	10.49
			Base 115.635651	925,085.21	114.834033	918,672.27	-6,412.94	0.22
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
		400,000.000	Local 103.289123	413,156.49	107.980000	431,920.00	18,763.51	5.53
			Base 117.986285	471,945.14	121.121162	484,484.65	12,539.51	0.12
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000	Local 101.497713	558,237.42	109.013600	599,574.80	41,337.38	7.68
			Base 117.278385	645,031.12	122.280551	672,543.03	27,511.91	0.16
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		

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		640,000.000	Local Base	99.349245 108.991334	635,835.17 697,544.54	101.593600 113.957537	650,199.04 729,328.24	14,363.87 31,783.70	8.33 0.18
INTERNATIONAL Total		2,390,000.000	Local Base		2,407,918.84 2,739,606.01		2,500,693.84 2,805,028.19	92,775.00 65,422.18	32.03 0.68
SPAIN									
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099			
		600,000.000	Local Base	94.127482 108.232355	564,764.89 649,394.13	109.125000 122.405508	654,750.00 734,433.05	89,985.11 85,038.92	8.39 0.18
SPAIN Total		600,000.000	Local Base		564,764.89 649,394.13		654,750.00 734,433.05	89,985.11 85,038.92	8.39 0.18
EURO CURRENCY Total		2,990,000.000	Local Base		2,972,683.73 3,389,000.14		3,155,443.84 3,539,461.24	182,760.11 150,461.10	40.42 0.86
INDONESIAN RUPIAH							Exchange Rate: 13,882.500000		
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.000000	15 May 2027			
		84,033,000,000.000	Local Base	96.637555 0.006833	81,207,436,408.28 5,741,851.14	99.607790 0.007175	83,703,414,170.70 6,029,419.35	2,495,977,762.42 287,568.21	80.62 1.47
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.000000	15 May 2022			
		1,000,000,000.000	Local Base	101.661848 0.007403	1,016,618,480.03 74,032.29	101.800000 0.007333	1,018,000,000.00 73,329.73	1,381,519.97 -702.56	0.98 0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375000	15 Mar 2034			
		342,000,000.000	Local Base	107.448332 0.008261	367,473,296.13 28,253.64	107.000000 0.007708	365,940,000.00 26,359.81	-1,533,296.13 -1,893.83	0.35 0.01
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375000	15 Sep 2026			
		10,940,000,000.000	Local Base	108.488921 0.008259	11,868,687,916.73 903,545.25	107.543471 0.007747	11,765,255,727.40 847,488.26	-103,432,189.33 -56,056.99	11.33 0.21

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INDONESIAN RUPIAH Total								
	96,315,000,000.000	Local		94,460,216,101.17		96,852,609,898.10	2,392,393,796.93	93.28
		Base		6,747,682.32		6,976,597.15	228,914.83	1.70
POUND STERLING							Exchange Rate:	0.754945
ACIOCCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.000000	30 Apr 2023		
	150,000.000	Local	99.879060	149,818.59	103.145000	154,717.50	4,898.91	16.91
		Base	153.167980	229,751.97	136.625847	204,938.77	-24,813.20	0.05
ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.845055	201,690.11	108.975000	217,950.00	16,259.89	23.82
		Base	154.001385	308,002.77	144.348264	288,696.53	-19,306.24	0.07
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	105.437929	147,613.10	114.234358	159,928.10	12,315.00	17.48
		Base	162.836829	227,971.56	151.314808	211,840.73	-16,130.83	0.05
POUND STERLING Total								
	490,000.000	Local		499,121.80		532,595.60	33,473.80	58.21
		Base		765,726.30		705,476.03	-60,250.27	0.17
RUSSIAN RUBLE							Exchange Rate:	62.066250
ACIO4RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	426,848,000.000	Local	95.172703	406,242,780.80	105.580000	450,666,118.40	44,423,337.60	99.98
		Base	1.492796	6,371,969.51	1.701086	7,261,049.58	889,080.07	1.77
RUSSIAN RUBLE Total								
	426,848,000.000	Local		406,242,780.80		450,666,118.40	44,423,337.60	99.98
		Base		6,371,969.51		7,261,049.58	889,080.07	1.77
US DOLLAR							Exchange Rate:	1.000000
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	708,216.080	Local	99.876908	707,344.32	100.625000	712,642.43	5,298.11	0.22
		Base	99.876908	707,344.32	100.625000	712,642.43	5,298.11	0.17

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00169QAE9	AMGH HLDG CORP TERM LOAN B	225,447.300	Local	99.968210	225,375.63	97.562500	219,952.02	-5,423.61	0.07
			Base	99.968210	225,375.63	97.562500	219,952.02	-5,423.61	0.05
00186XAB9	API GROUP DE INC TERM LOAN B	680,000.000	Local	100.000432	680,002.94	100.687500	684,675.00	4,672.06	0.21
			Base	100.000432	680,002.94	100.687500	684,675.00	4,672.06	0.17
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5	480,000.000	Local	100.000000	480,000.00	103.395000	496,296.00	16,296.00	0.15
			Base	100.000000	480,000.00	103.395000	496,296.00	16,296.00	0.12
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8	475,000.000	Local	88.297752	419,414.32	66.500000	315,875.00	-103,539.32	0.10
			Base	88.297752	419,414.32	66.500000	315,875.00	-103,539.32	0.08
00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN	225,975.000	Local	100.784569	227,747.93	100.541700	227,199.11	-548.82	0.07
			Base	100.784569	227,747.93	100.541700	227,199.11	-548.82	0.06
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05	600,000.000	Local	99.738128	598,428.77	105.105719	630,634.31	32,205.54	0.19
			Base	99.738128	598,428.77	105.105719	630,634.31	32,205.54	0.15
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95	160,000.000	Local	99.882731	159,812.37	101.816374	162,906.20	3,093.83	0.05
			Base	99.882731	159,812.37	101.816374	162,906.20	3,093.83	0.04
00400YAH4	ACADEMY LTD 2015 TERM LOAN B	207,447.250	Local	93.148461	193,233.92	81.791700	169,674.63	-23,559.29	0.05
			Base	93.148461	193,233.92	81.791700	169,674.63	-23,559.29	0.04
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	10,000.000	Local	99.951500	9,995.15	102.296455	10,229.65	234.50	0.00
			Base	99.951500	9,995.15	102.296455	10,229.65	234.50	0.00
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1	500,000.000	Local	97.906342	489,531.71	96.819900	484,099.50	-5,432.21	0.15
			Original Face:	Base	97.906342	489,531.71	96.819900	484,099.50	-5,432.21

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00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B						23 Jul 2021		
	48,840.180	Local		97.978652	47,852.95	96.250000	47,008.67	-844.28	0.01
		Base		97.978652	47,852.95	96.250000	47,008.67	-844.28	0.01
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5					7.500000	15 Aug 2022		
	310,000.000	Local		109.976832	340,928.18	112.625000	349,137.50	8,209.32	0.11
		Base		109.976832	340,928.18	112.625000	349,137.50	8,209.32	0.09
00912YAL6	AIR METHODS CORP TERM LOAN B						22 Apr 2024		
	136,815.690	Local		100.375242	137,329.08	87.083300	119,143.62	-18,185.46	0.04
		Base		100.375242	137,329.08	87.083300	119,143.62	-18,185.46	0.03
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN						30 Aug 2024		
	175,950.000	Local		100.877636	177,494.20	99.531200	175,125.15	-2,369.05	0.05
		Base		100.877636	177,494.20	99.531200	175,125.15	-2,369.05	0.04
01310TAW9	ALBERTSONS LLC 2019 USD TERM LOAN B8						17 Aug 2026		
	170,295.180	Local		100.892227	171,814.60	100.840500	171,726.51	-88.09	0.05
		Base		100.892227	171,814.60	100.840500	171,726.51	-88.09	0.04
01310TAX7	ALBERTSONS LLC 2019 TERM LOAN B7						17 Nov 2025		
	404,512.500	Local		99.046531	400,655.60	100.824500	407,847.71	7,192.11	0.12
		Base		99.046531	400,655.60	100.824500	407,847.71	7,192.11	0.10
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	600,000.000	Local		98.424227	590,545.36	108.250000	649,500.00	58,954.64	0.20
		Base		98.424227	590,545.36	108.250000	649,500.00	58,954.64	0.16
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	600,000.000	Local		100.426725	602,560.35	107.470000	644,820.00	42,259.65	0.20
		Base		100.426725	602,560.35	107.470000	644,820.00	42,259.65	0.16
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
	959,648.160	Local		99.631551	956,112.35	100.525000	964,686.31	8,573.96	0.29
		Base		99.631551	956,112.35	100.525000	964,686.31	8,573.96	0.24
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN						10 Jul 2026		
	95,014.670	Local		99.634699	94,667.58	100.525000	95,513.50	845.92	0.03
		Base		99.634699	94,667.58	100.525000	95,513.50	845.92	0.02

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02034DAC1	ALMONDE INC TERM LOAN B	644,275.160	Local	97.521868	628,309.17	99.208300	639,174.43	10,865.26	0.20
			Base	97.521868	628,309.17	99.208300	639,174.43	10,865.26	0.16
02156DAA7	ALTICE LUXEMBOURG SA SR SECURED 144A 05/27 10.5	720,000.000	Local	100.768650	725,534.28	114.005000	820,836.00	95,301.72	0.25
			Base	100.768650	725,534.28	114.005000	820,836.00	95,301.72	0.20
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4	90,000.000	Local	99.813933	89,832.54	108.714609	97,843.15	8,010.61	0.03
			Base	99.813933	89,832.54	108.714609	97,843.15	8,010.61	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8	290,000.000	Local	99.823431	289,487.95	111.466497	323,252.84	33,764.89	0.10
			Base	99.823431	289,487.95	111.466497	323,252.84	33,764.89	0.08
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95	90,000.000	Local	128.431844	115,588.66	121.246904	109,122.21	-6,466.45	0.03
			Base	128.431844	115,588.66	121.246904	109,122.21	-6,466.45	0.03
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS	203,700.000	Local	100.000000	203,700.00	100.250000	204,209.25	509.25	0.06
			Base	100.000000	203,700.00	100.250000	204,209.25	509.25	0.05
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B	327,408.280	Local	99.755122	326,606.53	99.625000	326,180.50	-426.03	0.10
			Base	99.755122	326,606.53	99.625000	326,180.50	-426.03	0.08
02406PAU4	AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5	420,000.000	Local	95.080745	399,339.13	103.750000	435,750.00	36,410.87	0.13
			Base	95.080745	399,339.13	103.750000	435,750.00	36,410.87	0.11
02744LAQ3	AMERICAN MEDIA LLC SECURED 144A 12/26 10.5	1,140,000.000	Local	95.408786	1,087,660.16	107.500000	1,225,500.00	137,839.84	0.37
			Base	95.408786	1,087,660.16	107.500000	1,225,500.00	137,839.84	0.30
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A	850,000.000	Local	97.530907	829,012.71	101.310900	861,142.65	32,129.94	0.26
			Original Face:	Base	97.530907	829,012.71	101.310900	861,142.65	32,129.94

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03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	173,874.170	Local	100.629587	174,968.86	98.312500	170,940.04	-4,028.82	0.05	
		Base	100.629587	174,968.86	98.312500	170,940.04	-4,028.82	0.04	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	590,000.000	Local	99.671205	588,060.11	129.931631	766,596.62	178,536.51	0.23	
		Base	99.671205	588,060.11	129.931631	766,596.62	178,536.51	0.19	
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local	99.647200	89,682.48	136.573781	122,916.40	33,233.92	0.04	
		Base	99.647200	89,682.48	136.573781	122,916.40	33,233.92	0.03	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	80,000.000	Local	87.957113	70,365.69	92.228276	73,782.62	3,416.93	0.02	
		Base	87.957113	70,365.69	92.228276	73,782.62	3,416.93	0.02	
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local	93.755813	290,643.02	104.598835	324,256.39	33,613.37	0.10	
		Base	93.755813	290,643.02	104.598835	324,256.39	33,613.37	0.08	
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	1,143,043.770	Local	98.867697	1,130,101.05	100.166700	1,144,949.22	14,848.17	0.35	
		Base	98.867697	1,130,101.05	100.166700	1,144,949.22	14,848.17	0.28	
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	416,842.110	Local	100.578984	419,255.56	100.531200	419,056.38	-199.18	0.13	
		Base	100.578984	419,255.56	100.531200	419,056.38	-199.18	0.10	
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local	100.000000	410,000.00	109.333000	448,265.30	38,265.30	0.14	
		Base	100.000000	410,000.00	109.333000	448,265.30	38,265.30	0.11	
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	205,185.750	Local	100.620560	206,459.05	100.312500	205,826.96	-632.09	0.06	
		Base	100.620560	206,459.05	100.312500	205,826.96	-632.09	0.05	
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125000	01 Jun 2025		
	250,000.000	Local	111.475388	278,688.47	114.898806	287,247.02	8,558.55	0.09	
		Base	111.475388	278,688.47	114.898806	287,247.02	8,558.55	0.07	

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040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					2.652000	25 Jan 2034		
	293,836.280	Local		87.043945	255,766.69	97.917710	287,717.76	31,951.07	0.09
Original Face:	22,150,000.000	Base		87.043945	255,766.69	97.917710	287,717.76	31,951.07	0.07
040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875					6.875000	22 Apr 2021		
	250,000.000	Local		87.846088	219,615.22	54.000000	135,000.00	-84,615.22	0.04
		Base		87.846088	219,615.22	54.000000	135,000.00	-84,615.22	0.03
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					4.625000	11 Jan 2023		
	360,000.000	Local		86.387736	310,995.85	49.501000	178,203.60	-132,792.25	0.05
		Base		86.387736	310,995.85	49.501000	178,203.60	-132,792.25	0.04
04015GAM1	ARES CLO LTD ARES 2015 2A BR 144A					3.428130	29 Jul 2026		
	500,000.000	Local		99.886660	499,433.30	99.673400	498,367.00	-1,066.30	0.15
Original Face:	500,000.000	Base		99.886660	499,433.30	99.673400	498,367.00	-1,066.30	0.12
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125					7.125000	15 Mar 2023		
	750,000.000	Local		93.325053	699,937.90	98.000000	735,000.00	35,062.10	0.22
		Base		93.325053	699,937.90	98.000000	735,000.00	35,062.10	0.18
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	190,124.650	Local		100.331167	190,754.28	100.375000	190,837.62	83.34	0.06
		Base		100.331167	190,754.28	100.375000	190,837.62	83.34	0.05
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	261,150.770	Local		100.000000	261,150.77	100.525000	262,521.81	1,371.04	0.08
		Base		100.000000	261,150.77	100.525000	262,521.81	1,371.04	0.06
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	673,165.840	Local		99.568362	670,260.20	100.479200	676,391.65	6,131.45	0.21
		Base		99.568362	670,260.20	100.479200	676,391.65	6,131.45	0.16
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	754,698.990	Local		99.109775	747,980.47	100.375000	757,529.11	9,548.64	0.23
		Base		99.109775	747,980.47	100.375000	757,529.11	9,548.64	0.18
04761PAF2	ATKINS NUTRITIONALS INC NEW TERM LOAN						07 Jul 2024		
	180,000.000	Local		100.245289	180,441.52	100.750000	181,350.00	908.48	0.06
		Base		100.245289	180,441.52	100.750000	181,350.00	908.48	0.04

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05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local		99.994280	499,971.40	98.896420	494,482.10	-5,489.30	0.15
Original Face:	500,000.000	Base		99.994280	499,971.40	98.896420	494,482.10	-5,489.30	0.12
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3						15 Jan 2025		
	208,396.420	Local		99.734021	207,842.13	100.562500	209,568.65	1,726.52	0.06
		Base		99.734021	207,842.13	100.562500	209,568.65	1,726.52	0.05
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	220,000.000	Local		98.405955	216,493.10	107.788000	237,133.60	20,640.50	0.07
		Base		98.405955	216,493.10	107.788000	237,133.60	20,640.50	0.06
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local		102.988241	731,216.51	103.253630	733,100.77	1,884.26	0.22
Original Face:	710,000.000	Base		102.988241	731,216.51	103.253630	733,100.77	1,884.26	0.18
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1						02 Dec 2024		
	49,624.070	Local		100.334797	49,790.21	100.400000	49,822.57	32.36	0.02
		Base		100.334797	49,790.21	100.400000	49,822.57	32.36	0.01
05606FAN3	BX TRUST BX 2019 OC11 E 144A					4.075460	09 Dec 2041		
	1,250,000.000	Local		96.894302	1,211,178.78	96.699430	1,208,742.88	-2,435.90	0.37
Original Face:	1,250,000.000	Base		96.894302	1,211,178.78	96.699430	1,208,742.88	-2,435.90	0.29
05607AAA1	BX TRUST BX 2018 MCSF A 144A					2.316450	15 Apr 2035		
	1,350,000.000	Local		98.244192	1,326,296.59	99.373070	1,341,536.45	15,239.86	0.41
Original Face:	1,350,000.000	Base		98.244192	1,326,296.59	99.373070	1,341,536.45	15,239.86	0.33
05608BAQ3	BX TRUST BX 2019 IMC F 144A					4.639750	15 Apr 2034		
	1,370,000.000	Local		100.000000	1,370,000.00	100.527980	1,377,233.33	7,233.33	0.42
Original Face:	1,370,000.000	Base		100.000000	1,370,000.00	100.527980	1,377,233.33	7,233.33	0.34
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	470,000.000	Local		94.900751	446,033.53	106.876000	502,317.20	56,283.67	0.15
		Base		94.900751	446,033.53	106.876000	502,317.20	56,283.67	0.12
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	20,000.000	Local		109.031050	21,806.21	130.430504	26,086.10	4,279.89	0.01
		Base		109.031050	21,806.21	130.430504	26,086.10	4,279.89	0.01

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06541RBB8	BANK BANK 2019 BN23 A3					2.920000	15 Dec 2052		
		690,000.000	Local	102.991852	710,643.78	102.196990	705,159.23	-5,484.55	0.22
Original Face:		690,000.000	Base	102.991852	710,643.78	102.196990	705,159.23	-5,484.55	0.17
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
		200,000.000	Local	100.000000	200,000.00	109.250000	218,500.00	18,500.00	0.07
			Base	100.000000	200,000.00	109.250000	218,500.00	18,500.00	0.05
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
		200,000.000	Local	99.702670	199,405.34	112.761066	225,522.13	26,116.79	0.07
			Base	99.702670	199,405.34	112.761066	225,522.13	26,116.79	0.05
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		580,000.000	Local	100.000000	580,000.00	111.875000	648,875.00	68,875.00	0.20
			Base	100.000000	580,000.00	111.875000	648,875.00	68,875.00	0.16
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
		200,000.000	Local	102.921990	205,843.98	112.375000	224,750.00	18,906.02	0.07
			Base	102.921990	205,843.98	112.375000	224,750.00	18,906.02	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
		640,943.040	Local	98.978416	634,395.27	99.500000	637,738.32	3,343.05	0.19
			Base	98.978416	634,395.27	99.500000	637,738.32	3,343.05	0.16
071734AH0	BAUSCH HEALTH COS INC SR UNSECURED 144A 01/28 5					5.000000	30 Jan 2028		
		450,000.000	Local	100.000000	450,000.00	102.639000	461,875.50	11,875.50	0.14
			Base	100.000000	450,000.00	102.639000	461,875.50	11,875.50	0.11
071734AJ6	BAUSCH HEALTH COS INC SR UNSECURED 144A 01/30 5.25					5.250000	30 Jan 2030		
		410,000.000	Local	100.000000	410,000.00	103.700000	425,170.00	15,170.00	0.13
			Base	100.000000	410,000.00	103.700000	425,170.00	15,170.00	0.10
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					2.432000	25 Dec 2034		
		431,797.660	Local	95.660134	413,058.22	98.930660	427,180.27	14,122.05	0.13
Original Face:		10,280,000.000	Base	95.660134	413,058.22	98.930660	427,180.27	14,122.05	0.10
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
		40,000.000	Local	108.912625	43,565.05	115.857092	46,342.84	2,777.79	0.01
			Base	108.912625	43,565.05	115.857092	46,342.84	2,777.79	0.01

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08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
	613,327.900	Local		99.801067	612,107.79	100.339300	615,408.92	3,301.13	0.19
		Base		99.801067	612,107.79	100.339300	615,408.92	3,301.13	0.15
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	810,000.000	Local		96.888941	784,800.42	92.625000	750,262.50	-34,537.92	0.23
		Base		96.888941	784,800.42	92.625000	750,262.50	-34,537.92	0.18
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	770,000.000	Local		99.027364	762,510.70	99.500000	766,150.00	3,639.30	0.23
		Base		99.027364	762,510.70	99.500000	766,150.00	3,639.30	0.19
09259HAB7	BLACKSTONE CQP HOLDCO LP TERM LOAN B						30 Sep 2024		
	696,500.000	Local		100.239044	698,164.94	100.406200	699,329.18	1,164.24	0.21
		Base		100.239044	698,164.94	100.406200	699,329.18	1,164.24	0.17
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	210,000.000	Local		100.000000	210,000.00	90.500000	190,050.00	-19,950.00	0.06
		Base		100.000000	210,000.00	90.500000	190,050.00	-19,950.00	0.05
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A					2.948500	20 Nov 2028		
	280,000.000	Local		99.860725	279,610.03	99.999700	279,999.16	389.13	0.09
Original Face:	280,000.000	Base		99.860725	279,610.03	99.999700	279,999.16	389.13	0.07
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					4.053250	18 Jul 2027		
	700,000.000	Local		99.768799	698,381.59	98.496600	689,476.20	-8,905.39	0.21
Original Face:	700,000.000	Base		99.768799	698,381.59	98.496600	689,476.20	-8,905.39	0.17
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	230,000.000	Local		101.284861	232,955.18	102.346299	235,396.49	2,441.31	0.07
		Base		101.284861	232,955.18	102.346299	235,396.49	2,441.31	0.06
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	142,127.260	Local		100.534570	142,887.03	100.582500	142,955.15	68.12	0.04
		Base		100.534570	142,887.03	100.582500	142,955.15	68.12	0.03
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local		95.526044	544,498.45	99.526000	567,298.20	22,799.75	0.17
		Base		95.526044	544,498.45	99.526000	567,298.20	22,799.75	0.14

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105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,070,000.000	Local	84.675148	906,024.08	103.880000	1,111,516.00	205,491.92	0.34	
		Base	84.675148	906,024.08	103.880000	1,111,516.00	205,491.92	0.27	
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25					4.250000	26 Oct 2049		
	280,000.000	Local	99.166625	277,666.55	118.727536	332,437.10	54,770.55	0.10	
		Base	99.166625	277,666.55	118.727536	332,437.10	54,770.55	0.08	
11284EAB9	BROOKFIELD WEC HLDGS INC TERM LOAN						01 Aug 2025		
	987,506.300	Local	100.058728	988,086.24	100.541700	992,855.62	4,769.38	0.30	
		Base	100.058728	988,086.24	100.541700	992,855.62	4,769.38	0.24	
1248EPAZ6	CCO HLDGS LLC/CAP CORP SR UNSECURED 02/23 5.125					5.125000	15 Feb 2023		
	950,000.000	Local	100.061894	950,587.99	101.125000	960,687.50	10,099.51	0.29	
		Base	100.061894	950,587.99	101.125000	960,687.50	10,099.51	0.23	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	740,000.000	Local	103.438724	765,446.56	104.932000	776,496.80	11,050.24	0.24	
		Base	103.438724	765,446.56	104.932000	776,496.80	11,050.24	0.19	
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
	112,551.420	Local	100.280121	112,866.70	100.750000	113,395.56	528.86	0.03	
		Base	100.280121	112,866.70	100.750000	113,395.56	528.86	0.03	
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25					5.250000	15 May 2029		
	400,000.000	Local	100.000000	400,000.00	107.250000	429,000.00	29,000.00	0.13	
		Base	100.000000	400,000.00	107.250000	429,000.00	29,000.00	0.10	
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B						30 Aug 2026		
	226,079.690	Local	95.508942	215,926.32	95.800000	216,584.34	658.02	0.07	
		Base	95.508942	215,926.32	95.800000	216,584.34	658.02	0.05	
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C					4.164260	10 Nov 2049		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.449170	10 Dec 2047		
	280,000.000	Local	98.031714	274,488.80	102.043680	285,722.30	11,233.50	0.09	
	Original Face:	Base	98.031714	274,488.80	102.043680	285,722.30	11,233.50	0.07	

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12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
	975,000.000	Local		96.677070	942,601.43	101.500000	989,625.00	47,023.57	0.30
		Base		96.677070	942,601.43	101.500000	989,625.00	47,023.57	0.24
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
	1,160,000.000	Local		100.274886	1,163,188.68	111.500000	1,293,400.00	130,211.32	0.40
		Base		100.274886	1,163,188.68	111.500000	1,293,400.00	130,211.32	0.32
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.580057	15 Nov 2048		
	1,000,000.000	Local		99.974046	999,740.46	105.392120	1,053,921.20	54,180.74	0.32
Original Face:	1,000,000.000	Base		99.974046	999,740.46	105.392120	1,053,921.20	54,180.74	0.26
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C					4.394000	15 Nov 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A					3.539750	15 Aug 2035		
	1,380,000.000	Local		100.335631	1,384,631.71	99.999560	1,379,993.93	-4,637.78	0.42
Original Face:	1,380,000.000	Base		100.335631	1,384,631.71	99.999560	1,379,993.93	-4,637.78	0.34
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	40,000.000	Local		102.030875	40,812.35	118.631550	47,452.62	6,640.27	0.01
		Base		102.030875	40,812.35	118.631550	47,452.62	6,640.27	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	640,000.000	Local		98.918795	633,080.29	113.686910	727,596.22	94,515.93	0.22
		Base		98.918795	633,080.29	113.686910	727,596.22	94,515.93	0.18
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					1.859750	15 Apr 2037		
	131,858.090	Local		89.766256	118,364.07	95.299590	125,660.22	7,296.15	0.04
Original Face:	2,630,000.000	Base		89.766256	118,364.07	95.299590	125,660.22	7,296.15	0.03
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	0.010	Local		1,288,800.000000	128.88	94.187500	0.01	-128.87	0.00
		Base		1,288,800.000000	128.88	94.187500	0.01	-128.87	0.00
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B						07 Oct 2024		
	697,854.950	Local		100.167169	699,021.55	100.562500	701,780.38	2,758.83	0.21
		Base		100.167169	699,021.55	100.562500	701,780.38	2,758.83	0.17

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12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	679,666.200	Local		100.209460	681,089.83	100.041700	679,949.62	-1,140.21	0.21
		Base		100.209460	681,089.83	100.041700	679,949.62	-1,140.21	0.17
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		96.768440	96,768.44	100.375000	100,375.00	3,606.56	0.03
		Base		96.768440	96,768.44	100.375000	100,375.00	3,606.56	0.02
13079WAQ1	SYMPHONY CLO LTD SYMP 2012 9A AR2 144A					3.600630	16 Jul 2032		
	250,000.000	Local		100.000000	250,000.00	99.670200	249,175.50	-824.50	0.08
Original Face:	250,000.000	Base		100.000000	250,000.00	99.670200	249,175.50	-824.50	0.06
13079WBA5	SYMPHONY CLO LTD SYMP 2012 9A D2R2 144A					6.380630	16 Jul 2032		
	250,000.000	Local		97.415876	243,539.69	100.532900	251,332.25	7,792.56	0.08
Original Face:	250,000.000	Base		97.415876	243,539.69	100.532900	251,332.25	7,792.56	0.06
131347CF1	CALPINE CORP SR UNSECURED 01/25 5.75					5.750000	15 Jan 2025		
	160,000.000	Local		102.652875	164,244.60	102.625000	164,200.00	-44.60	0.05
		Base		102.652875	164,244.60	102.625000	164,200.00	-44.60	0.04
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					2.959880	15 May 2031		
	920,000.000	Local		99.134005	912,032.85	99.544000	915,804.80	3,771.95	0.28
Original Face:	920,000.000	Base		99.134005	912,032.85	99.544000	915,804.80	3,771.95	0.22
14315JAE9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 2A A2A 144A					3.665880	20 Jul 2031		
	700,000.000	Local		99.704059	697,928.41	99.129800	693,908.60	-4,019.81	0.21
Original Face:	700,000.000	Base		99.704059	697,928.41	99.129800	693,908.60	-4,019.81	0.17
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625					6.625000	01 Jun 2026		
	360,000.000	Local		100.033725	360,121.41	106.500000	383,400.00	23,278.59	0.12
		Base		100.033725	360,121.41	106.500000	383,400.00	23,278.59	0.09
14739LAA0	CASCADES INC/USA INC COMPANY GUAR 144A 01/26 5.125					5.125000	15 Jan 2026		
	20,000.000	Local		100.000000	20,000.00	102.750000	20,550.00	550.00	0.01
		Base		100.000000	20,000.00	102.750000	20,550.00	550.00	0.01
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					3.665880	20 Apr 2029		
	950,000.000	Local		99.953119	949,554.63	100.001900	950,018.05	463.42	0.29
Original Face:	950,000.000	Base		99.953119	949,554.63	100.001900	950,018.05	463.42	0.23

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15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125000	15 Feb 2024		
	20,000.000	Local		102.917200	20,583.44	103.750000	20,750.00	166.56	0.01
		Base		102.917200	20,583.44	103.750000	20,750.00	166.56	0.01
15135BAQ4	CENTENE CORP SR UNSECURED 144A 12/27 4.25					4.250000	15 Dec 2027		
	120,000.000	Local		99.166292	118,999.55	102.875000	123,450.00	4,450.45	0.04
		Base		99.166292	118,999.55	102.875000	123,450.00	4,450.45	0.03
15135BAS0	CENTENE CORP SR UNSECURED 144A 12/29 4.625					4.625000	15 Dec 2029		
	270,000.000	Local		100.000000	270,000.00	105.135000	283,864.50	13,864.50	0.09
		Base		100.000000	270,000.00	105.135000	283,864.50	13,864.50	0.07
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	300,000.000	Local		102.333950	307,001.85	106.125000	318,375.00	11,373.15	0.10
		Base		102.333950	307,001.85	106.125000	318,375.00	11,373.15	0.08
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	690,320.050	Local		99.685825	688,151.24	100.270800	692,189.44	4,038.20	0.21
		Base		99.685825	688,151.24	100.270800	692,189.44	4,038.20	0.17
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	50,000.000	Local		98.903620	49,451.81	114.103939	57,051.97	7,600.16	0.02
		Base		98.903620	49,451.81	114.103939	57,051.97	7,600.16	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	180,000.000	Local		96.016678	172,830.02	116.792435	210,226.38	37,396.36	0.06
		Base		96.016678	172,830.02	116.792435	210,226.38	37,396.36	0.05
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
	518,700.000	Local		100.372994	520,634.72	100.562500	521,617.69	982.97	0.16
		Base		100.372994	520,634.72	100.562500	521,617.69	982.97	0.13
16411QAE1	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 10/29 4.5					4.500000	01 Oct 2029		
	370,000.000	Local		100.000000	370,000.00	102.760000	380,212.00	10,212.00	0.12
		Base		100.000000	370,000.00	102.760000	380,212.00	10,212.00	0.09
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
	380,000.000	Local		79.551929	302,297.33	78.755261	299,269.99	-3,027.34	0.09
		Base		79.551929	302,297.33	78.755261	299,269.99	-3,027.34	0.07

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165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125000	15 Feb 2021		
	200,000.000	Local		96.319260	192,638.52	92.500000	185,000.00	-7,638.52	0.06
		Base		96.319260	192,638.52	92.500000	185,000.00	-7,638.52	0.05
165167CY1	CHESAPEAKE ENERGY CORP COMPANY GUAR 09/26 5.5					5.500000	15 Sep 2026		
	30,000.000	Local		49.099333	14,729.80	47.638403	14,291.52	-438.28	0.00
		Base		49.099333	14,729.80	47.638403	14,291.52	-438.28	0.00
16516FAH2	CHESAPEAKE ENERGY CORPORATION 2019 LAST OUT TERM LOAN						27 Jun 2024		
	670,000.000	Local		98.000000	656,600.00	102.750000	688,425.00	31,825.00	0.21
		Base		98.000000	656,600.00	102.750000	688,425.00	31,825.00	0.17
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	310,000.000	Local		93.767410	290,678.97	103.743019	321,603.36	30,924.39	0.10
		Base		93.767410	290,678.97	103.743019	321,603.36	30,924.39	0.08
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	201,000.000	Local		139.137607	279,666.59	166.945663	335,560.78	55,894.19	0.10
		Base		139.137607	279,666.59	166.945663	335,560.78	55,894.19	0.08
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	255,147.860	Local		100.395190	256,156.18	100.338600	256,011.79	-144.39	0.08
		Base		100.395190	256,156.18	100.338600	256,011.79	-144.39	0.06
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875					7.875000	01 Mar 2023		
	620,000.000	Local		98.295487	609,432.02	99.750000	618,450.00	9,017.98	0.19
		Base		98.295487	609,432.02	99.750000	618,450.00	9,017.98	0.15
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375					5.375000	01 Mar 2022		
	360,000.000	Local		100.420078	361,512.28	104.500000	376,200.00	14,687.72	0.11
		Base		100.420078	361,512.28	104.500000	376,200.00	14,687.72	0.09
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
	778,050.000	Local		99.110744	771,131.14	100.500000	781,940.25	10,809.11	0.24
		Base		99.110744	771,131.14	100.500000	781,940.25	10,809.11	0.19
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5					5.000000	15 Mar 2027		
	140,000.000	Local		93.498957	130,898.54	94.000000	131,600.00	701.46	0.04
		Base		93.498957	130,898.54	94.000000	131,600.00	701.46	0.03

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20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25					8.250000	01 Mar 2027		
	250,000.000	Local		94.161896	235,404.74	105.250000	263,125.00	27,720.26	0.08
		Base		94.161896	235,404.74	105.250000	263,125.00	27,720.26	0.06
205677AB3	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75					9.750000	15 Aug 2026		
	200,000.000	Local		82.667570	165,335.14	90.750000	181,500.00	16,164.86	0.06
		Base		82.667570	165,335.14	90.750000	181,500.00	16,164.86	0.04
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					4.192000	25 Apr 2031		
	536,752.400	Local		100.000000	536,752.40	101.156300	542,958.87	6,206.47	0.17
Original Face:	570,000.000	Base		100.000000	536,752.40	101.156300	542,958.87	6,206.47	0.13
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	400,000.000	Local		94.509335	378,037.34	106.338000	425,352.00	47,314.66	0.13
		Base		94.509335	378,037.34	106.338000	425,352.00	47,314.66	0.10
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75					3.750000	21 Jul 2026		
	250,000.000	Local		94.631836	236,579.59	104.198503	260,496.26	23,916.67	0.08
		Base		94.631836	236,579.59	104.198503	260,496.26	23,916.67	0.06
21871QAF1	CORECIVIC INC 2019 TERM LOAN						12 Dec 2024		
	310,000.000	Local		95.000000	294,500.00	97.375000	301,862.50	7,362.50	0.09
		Base		95.000000	294,500.00	97.375000	301,862.50	7,362.50	0.07
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
	800,000.000	Local		94.952588	759,620.70	98.875000	791,000.00	31,379.30	0.24
		Base		94.952588	759,620.70	98.875000	791,000.00	31,379.30	0.19
221597BV8	COSTA RICA GOVERNMENT SR UNSECURED 144A 03/45 7.158					7.158000	12 Mar 2045		
	250,000.000	Local		98.926816	247,317.04	106.500000	266,250.00	18,932.96	0.08
		Base		98.926816	247,317.04	106.500000	266,250.00	18,932.96	0.06
221597CP0	COSTA RICA GOVERNMENT SR UNSECURED 144A 02/31 6.125					6.125000	19 Feb 2031		
	590,000.000	Local		99.083754	584,594.15	106.375000	627,612.50	43,018.35	0.19
		Base		99.083754	584,594.15	106.375000	627,612.50	43,018.35	0.15
22304LAA8	COVEY PARK ENERGY LLC/FI COMPANY GUAR 144A 05/25 7.5					7.500000	15 May 2025		
	560,000.000	Local		88.253789	494,221.22	86.000000	481,600.00	-12,621.22	0.15
		Base		88.253789	494,221.22	86.000000	481,600.00	-12,621.22	0.12

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	Units								
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	240,000.000	Local	107.484804	257,963.53	121.250000	291,000.00		33,036.47	0.09
		Base	107.484804	257,963.53	121.250000	291,000.00		33,036.47	0.07
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.500000	31 Dec 2099		
	210,000.000	Local	100.000000	210,000.00	109.435000	229,813.50		19,813.50	0.07
		Base	100.000000	210,000.00	109.435000	229,813.50		19,813.50	0.06
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	111.625000	223,250.00		23,250.00	0.07
		Base	100.000000	200,000.00	111.625000	223,250.00		23,250.00	0.05
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A					4.665880	20 Jul 2028		
	750,000.000	Local	99.189853	743,923.90	99.561900	746,714.25		2,790.35	0.23
Original Face:	750,000.000	Base	99.189853	743,923.90	99.561900	746,714.25		2,790.35	0.18
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875					3.875000	15 Mar 2023		
	300,000.000	Local	101.419720	304,259.16	102.250000	306,750.00		2,490.84	0.09
		Base	101.419720	304,259.16	102.250000	306,750.00		2,490.84	0.07
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	950,000.000	Local	97.451006	925,784.56	115.460000	1,096,870.00		171,085.44	0.34
		Base	97.451006	925,784.56	115.460000	1,096,870.00		171,085.44	0.27
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	1,210,000.000	Local	99.375911	1,202,448.52	104.875000	1,268,987.50		66,538.98	0.39
		Base	99.375911	1,202,448.52	104.875000	1,268,987.50		66,538.98	0.31
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	400,000.000	Local	99.806028	399,224.11	105.039263	420,157.05		20,932.94	0.13
		Base	99.806028	399,224.11	105.039263	420,157.05		20,932.94	0.10
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	810,000.000	Local	99.719928	807,731.42	100.125000	811,012.50		3,281.08	0.25
		Base	99.719928	807,731.42	100.125000	811,012.50		3,281.08	0.20
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
	199,500.000	Local	100.119679	199,738.76	100.579500	200,656.10		917.34	0.06
		Base	100.119679	199,738.76	100.579500	200,656.10		917.34	0.05

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.166400	10,116.64	121.611302	12,161.13	2,044.49	0.00
		Base		101.166400	10,116.64	121.611302	12,161.13	2,044.49	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	130,000.000	Local		99.109977	128,842.97	116.067428	150,887.66	22,044.69	0.05
		Base		99.109977	128,842.97	116.067428	150,887.66	22,044.69	0.04
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	420,000.000	Local		100.913386	423,836.22	104.992346	440,967.85	17,131.63	0.13
		Base		100.913386	423,836.22	104.992346	440,967.85	17,131.63	0.11
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	390,000.000	Local		88.238667	344,130.80	96.190000	375,141.00	31,010.20	0.11
		Base		88.238667	344,130.80	96.190000	375,141.00	31,010.20	0.09
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	2,120,000.000	Local		90.290207	1,914,152.39	105.939000	2,245,906.80	331,754.41	0.69
		Base		90.290207	1,914,152.39	105.939000	2,245,906.80	331,754.41	0.55
26907YAB0	ESH HOSPITALITY INC COMPANY GUAR 144A 10/27 4.625					4.625000	01 Oct 2027		
	340,000.000	Local		100.000000	340,000.00	101.250000	344,250.00	4,250.00	0.11
		Base		100.000000	340,000.00	101.250000	344,250.00	4,250.00	0.08
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875					8.875000	15 Jul 2023		
	1,210,000.000	Local		97.225221	1,176,425.17	92.250000	1,116,225.00	-60,200.17	0.34
		Base		97.225221	1,176,425.17	92.250000	1,116,225.00	-60,200.17	0.27
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75					10.750000	31 Jan 2029		
	350,000.000	Local		100.000000	350,000.00	97.500000	341,250.00	-8,750.00	0.10
		Base		100.000000	350,000.00	97.500000	341,250.00	-8,750.00	0.08
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	198,496.250	Local		100.353256	199,197.45	100.425000	199,339.86	142.41	0.06
		Base		100.353256	199,197.45	100.425000	199,339.86	142.41	0.05
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					2.892000	25 May 2037		
	310,507.140	Local		100.493357	312,039.05	100.102380	310,825.04	-1,214.01	0.09
Original Face:	410,000.000	Base		100.493357	312,039.05	100.102380	310,825.04	-1,214.01	0.08

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29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
		960,000.000	Local	94.899755	911,037.65	116.250000	1,116,000.00	204,962.35	0.34
			Base	94.899755	911,037.65	116.250000	1,116,000.00	204,962.35	0.27
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125				2.125000	30 Sep 2024			
		1,430,000.000	Local	99.520353	1,423,141.05	99.655000	1,425,066.50	1,925.45	0.44
			Base	99.520353	1,423,141.05	99.655000	1,425,066.50	1,925.45	0.35
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5				5.500000	30 Jan 2026			
		190,000.000	Local	103.341668	196,349.17	103.250000	196,175.00	-174.17	0.06
			Base	103.341668	196,349.17	103.250000	196,175.00	-174.17	0.05
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028			
		360,000.000	Local	105.802347	380,888.45	105.125000	378,450.00	-2,438.45	0.12
			Base	105.802347	380,888.45	105.125000	378,450.00	-2,438.45	0.09
29446CAP9	EQUINOX HLDGS INC TERM LOAN B 1					08 Mar 2024			
		309,209.180	Local	100.125003	309,595.70	100.354200	310,304.40	708.70	0.09
			Base	100.125003	309,595.70	100.354200	310,304.40	708.70	0.08
30050BAD3	EVOLENT HEALTH INC SR UNSECURED 10/25 1.5				1.500000	15 Oct 2025			
		240,000.000	Local	65.829079	157,989.79	69.752900	167,406.96	9,417.17	0.05
			Base	65.829079	157,989.79	69.752900	167,406.96	9,417.17	0.04
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375				7.375000	15 May 2024			
		260,000.000	Local	99.883515	259,697.14	62.500000	162,500.00	-97,197.14	0.05
			Base	99.883515	259,697.14	62.500000	162,500.00	-97,197.14	0.04
30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625				5.625000	01 Feb 2026			
		210,000.000	Local	90.774605	190,626.67	60.000000	126,000.00	-64,626.67	0.04
			Base	90.774605	190,626.67	60.000000	126,000.00	-64,626.67	0.03
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				3.792000	25 Mar 2031			
		1,243,244.960	Local	100.000000	1,243,244.96	100.419480	1,248,460.12	5,215.16	0.38
		Original Face:	1,310,000.000	Base	100.000000	1,243,244.96	100.419480	1,248,460.12	5,215.16
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				6.192000	25 Jan 2024			
		342,148.420	Local	110.325873	377,478.23	108.677620	371,838.76	-5,639.47	0.11
		Original Face:	360,000.000	Base	110.325873	377,478.23	108.677620	371,838.76	-5,639.47

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30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2						4.792000	25 Jul 2024		
		537,826.510	Local	105.431372	567,037.87	105.189090	565,734.81		-1,303.06	0.17
Original Face:		710,000.000	Base	105.431372	567,037.87	105.189090	565,734.81		-1,303.06	0.14
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2						6.042000	25 Jan 2029		
		1,390,000.000	Local	110.181934	1,531,528.88	106.322670	1,477,885.11		-53,643.77	0.45
Original Face:		1,390,000.000	Base	110.181934	1,531,528.88	106.322670	1,477,885.11		-53,643.77	0.36
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1						5.542000	25 Oct 2030		
		1,250,000.000	Local	100.000000	1,250,000.00	106.552390	1,331,904.88		81,904.88	0.41
Original Face:		1,250,000.000	Base	100.000000	1,250,000.00	106.552390	1,331,904.88		81,904.88	0.32
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2						4.442000	25 Feb 2030		
		390,000.000	Local	104.107513	406,019.30	102.626290	400,242.53		-5,776.77	0.12
Original Face:		390,000.000	Base	104.107513	406,019.30	102.626290	400,242.53		-5,776.77	0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO						2.269497	15 Apr 2041		
		47,230.610	Local	11.120077	5,252.08	5.495770	2,595.69		-2,656.39	0.00
Original Face:		200,000.000	Base	11.120077	5,252.08	5.495770	2,595.69		-2,656.39	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3						6.542000	25 Oct 2024		
		374,147.070	Local	101.539002	379,905.20	105.864630	396,089.41		16,184.21	0.12
Original Face:		600,000.000	Base	101.539002	379,905.20	105.864630	396,089.41		16,184.21	0.10
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2						4.392000	25 Dec 2027		
		57,804.970	Local	100.936511	58,346.32	100.286480	57,970.57		-375.75	0.02
Original Face:		800,000.000	Base	100.936511	58,346.32	100.286480	57,970.57		-375.75	0.01
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B						9.342000	25 Dec 2027		
		327,796.530	Local	99.996382	327,784.67	119.921840	393,099.63		65,314.96	0.12
Original Face:		330,000.000	Base	99.996382	327,784.67	119.921840	393,099.63		65,314.96	0.10
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2						4.642000	25 Apr 2028		
		151,977.180	Local	101.967591	154,967.47	100.960110	153,436.33		-1,531.14	0.05
Original Face:		570,000.000	Base	101.967591	154,967.47	100.960110	153,436.33		-1,531.14	0.04
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2						4.542000	25 Sep 2028		
		60,167.980	Local	101.836076	61,272.71	100.238520	60,311.49		-961.22	0.02
Original Face:		480,000.000	Base	101.836076	61,272.71	100.238520	60,311.49		-961.22	0.01

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3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					6.442000	25 Oct 2028		
	531,850.570	Local		102.385898	544,539.98	107.688080	572,739.67	28,199.69	0.17
Original Face:	570,000.000	Base		102.385898	544,539.98	107.688080	572,739.67	28,199.69	0.14
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					5.242000	25 Oct 2029		
	380,000.000	Local		108.434411	412,050.76	106.514990	404,756.96	-7,293.80	0.12
Original Face:	380,000.000	Base		108.434411	412,050.76	106.514990	404,756.96	-7,293.80	0.10
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					4.292000	25 Mar 2030		
	410,000.000	Local		104.741488	429,440.10	102.459100	420,082.31	-9,357.79	0.13
Original Face:	410,000.000	Base		104.741488	429,440.10	102.459100	420,082.31	-9,357.79	0.10
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					3.592000	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	100.203100	601,218.60	1,218.60	0.18
Original Face:	600,000.000	Base		100.000000	600,000.00	100.203100	601,218.60	1,218.60	0.15
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					4.942000	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	100.335600	602,013.60	2,013.60	0.18
Original Face:	600,000.000	Base		100.000000	600,000.00	100.335600	602,013.60	2,013.60	0.15
31394UEC2	FANNIE MAE FNR 2005 88 IP					2.274280	25 Oct 2035		
	65,391.660	Local		2.382735	1,558.11	10.268110	6,714.49	5,156.38	0.00
Original Face:	1,400,000.000	Base		2.382735	1,558.11	10.268110	6,714.49	5,156.38	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					2.466235	25 Mar 2036		
	44,802.990	Local		12.003418	5,377.89	8.103150	3,630.45	-1,747.44	0.00
Original Face:	2,700,000.000	Base		12.001654	5,377.10	8.103150	3,630.45	-1,746.65	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					3.077650	25 Jul 2036		
	65,138.590	Local		17.952983	11,694.32	12.108110	7,887.05	-3,807.27	0.00
Original Face:	1,400,000.000	Base		17.952983	11,694.32	12.108110	7,887.05	-3,807.27	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					1.768000	25 Dec 2036		
	57,576.200	Local		25.087484	14,444.42	10.142830	5,839.86	-8,604.56	0.00
Original Face:	1,700,000.000	Base		25.087484	14,444.42	10.142830	5,839.86	-8,604.56	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.768000	25 Dec 2036		
	63,737.020	Local		0.000078	0.05	10.144360	6,465.71	6,465.66	0.00
Original Face:	1,600,000.000	Base		0.000078	0.05	10.144360	6,465.71	6,465.66	0.00

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31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	18,744.020	Local		1.134602	212.67	0.813300	152.45	-60.22	0.00
Original Face:	425,601.240	Base		1.134602	212.67	0.813300	152.45	-60.22	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	2,331,709.520	Local		101.019464	2,355,480.47	104.342654	2,432,967.60	77,487.13	0.74
Original Face:	2,700,000.000	Base		101.019464	2,355,480.47	104.342654	2,432,967.60	77,487.13	0.59
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					2.662000	25 Sep 2034		
	312,232.310	Local		98.723425	308,246.43	100.115880	312,594.12	4,347.69	0.10
Original Face:	1,029,400.000	Base		98.723425	308,246.43	100.115880	312,594.12	4,347.69	0.08
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	1,200,000.000	Local		95.212311	1,142,547.73	103.528000	1,242,336.00	99,788.27	0.38
		Base		95.212311	1,142,547.73	103.528000	1,242,336.00	99,788.27	0.30
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		121.856268	304,640.67	141.210394	353,025.99	48,385.32	0.11
		Base		121.856268	304,640.67	141.210394	353,025.99	48,385.32	0.09
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	630,000.000	Local		97.613351	614,964.11	100.731000	634,605.30	19,641.19	0.19
		Base		97.613351	614,964.11	100.731000	634,605.30	19,641.19	0.15
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A					3.159880	15 May 2030		
	410,000.000	Local		99.906193	409,615.39	99.998200	409,992.62	377.23	0.13
Original Face:	410,000.000	Base		99.906193	409,615.39	99.998200	409,992.62	377.23	0.10
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2						03 Jul 2024		
	666,616.180	Local		100.354397	668,978.65	100.625000	670,782.53	1,803.88	0.20
		Base		100.354397	668,978.65	100.625000	670,782.53	1,803.88	0.16
345397XA6	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219					3.219000	09 Jan 2022		
	200,000.000	Local		99.740965	199,481.93	100.737031	201,474.06	1,992.13	0.06
		Base		99.740965	199,481.93	100.737031	201,474.06	1,992.13	0.05
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	323,581.400	Local		100.524072	325,277.20	100.638900	325,648.76	371.56	0.10
		Base		100.524072	325,277.20	100.638900	325,648.76	371.56	0.08

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35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	220,000.000	Local		100.354100	220,779.02	114.038288	250,884.23	30,105.21	0.08
		Base		100.354100	220,779.02	114.038288	250,884.23	30,105.21	0.06
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	120,000.000	Local		106.834825	128,201.79	122.359327	146,831.19	18,629.40	0.04
		Base		106.834825	128,201.79	122.359327	146,831.19	18,629.40	0.04
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
	1,220,000.000	Local		100.371463	1,224,531.85	101.430790	1,237,455.64	12,923.79	0.38
	Original Face: 1,220,000.000	Base		100.371463	1,224,531.85	101.430790	1,237,455.64	12,923.79	0.30
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,500,000.000	Local		88.713804	1,330,707.06	103.500000	1,552,500.00	221,792.94	0.47
		Base		88.713804	1,330,707.06	103.500000	1,552,500.00	221,792.94	0.38
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local		98.405542	354,259.95	99.250000	357,300.00	3,040.05	0.11
		Base		98.405542	354,259.95	99.250000	357,300.00	3,040.05	0.09
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local		91.549555	100,704.51	91.000000	100,100.00	-604.51	0.03
		Base		91.549555	100,704.51	91.000000	100,100.00	-604.51	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local		93.639969	505,655.83	88.750000	479,250.00	-26,405.83	0.15
		Base		93.639969	505,655.83	88.750000	479,250.00	-26,405.83	0.12
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375000	01 Mar 2023		
	930,000.000	Local		98.426834	915,369.56	103.000000	957,900.00	42,530.44	0.29
		Base		98.426834	915,369.56	103.000000	957,900.00	42,530.44	0.23
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		
	360,000.000	Local		101.979214	367,125.17	110.000000	396,000.00	28,874.83	0.12
		Base		101.979214	367,125.17	110.000000	396,000.00	28,874.83	0.10
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125					5.125000	15 Dec 2026		
	190,000.000	Local		100.000000	190,000.00	105.138000	199,762.20	9,762.20	0.06
		Base		100.000000	190,000.00	105.138000	199,762.20	9,762.20	0.05

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36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					2.832000	25 Aug 2033		
	328,516.720	Local	96.544849	317,165.97	99.298280	326,211.45	9,045.48	0.10	
Original Face:	3,970,000.000	Base	96.544849	317,165.97	99.298280	326,211.45	9,045.48	0.08	
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					2.332000	25 Dec 2035		
	734,941.970	Local	95.014228	698,299.44	96.341680	708,055.44	9,756.00	0.22	
Original Face:	2,210,000.000	Base	95.014228	698,299.44	96.341680	708,055.44	9,756.00	0.17	
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.993959	10 Oct 2049		
	430,000.000	Local	99.202579	426,571.09	103.244110	443,949.67	17,378.58	0.14	
Original Face:	430,000.000	Base	99.202579	426,571.09	103.244110	443,949.67	17,378.58	0.11	
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					1.858500	26 Sep 2037		
	1,121,217.520	Local	97.932502	1,098,036.37	98.589990	1,105,408.24	7,371.87	0.34	
Original Face:	2,660,000.000	Base	97.932502	1,098,036.37	98.589990	1,105,408.24	7,371.87	0.27	
36874VAM0	GENERAC POWER SYSTEMS INC 2019 TERM LOAN B						13 Dec 2026		
	215,764.260	Local	100.496676	216,835.91	100.416700	216,663.35	-172.56	0.07	
		Base	100.496676	216,835.91	100.416700	216,663.35	-172.56	0.05	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	1,200,000.000	Local	113.988929	1,367,867.15	133.654277	1,603,851.32	235,984.17	0.49	
		Base	113.988929	1,367,867.15	133.654277	1,603,851.32	235,984.17	0.39	
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625000	15 Jun 2024		
	80,000.000	Local	95.671363	76,537.09	96.500000	77,200.00	662.91	0.02	
		Base	95.671363	76,537.09	96.500000	77,200.00	662.91	0.02	
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.000000	15 May 2023		
	430,000.000	Local	97.045963	417,297.64	99.000000	425,700.00	8,402.36	0.13	
		Base	97.045963	417,297.64	99.000000	425,700.00	8,402.36	0.10	
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625					7.625000	16 May 2029		
	500,000.000	Local	97.115140	485,575.70	101.835000	509,175.00	23,599.30	0.16	
Original Face:	500,000.000	Base	97.115140	485,575.70	101.835000	509,175.00	23,599.30	0.12	
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	300,000.000	Local	99.986487	299,959.46	101.760600	305,281.80	5,322.34	0.09	
		Base	99.986487	299,959.46	101.760600	305,281.80	5,322.34	0.07	

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378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	50,000.000	Local		92.108640	46,054.32	103.940017	51,970.01	5,915.69	0.02
		Base		92.108640	46,054.32	103.940017	51,970.01	5,915.69	0.01
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	500,000.000	Local		94.635262	473,176.31	103.278000	516,390.00	43,213.69	0.16
		Base		94.635262	473,176.31	103.278000	516,390.00	43,213.69	0.13
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN						15 May 2026		
	436,086.540	Local		98.135820	427,957.10	91.000000	396,838.75	-31,118.35	0.12
		Base		98.135820	427,957.10	91.000000	396,838.75	-31,118.35	0.10
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	476,939.590	Local		98.091744	467,838.36	90.500000	431,630.33	-36,208.03	0.13
		Base		98.091744	467,838.36	90.500000	431,630.33	-36,208.03	0.11
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	1,100,000.000	Local		100.000000	1,100,000.00	104.345000	1,147,795.00	47,795.00	0.35
		Base		100.000000	1,100,000.00	104.345000	1,147,795.00	47,795.00	0.28
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	100,000.000	Local		126.603600	126,603.60	138.912877	138,912.88	12,309.28	0.04
		Base		126.603600	126,603.60	138.912877	138,912.88	12,309.28	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	130,000.000	Local		96.605915	125,587.69	122.923454	159,800.49	34,212.80	0.05
		Base		96.605915	125,587.69	122.923454	159,800.49	34,212.80	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					1.688170	20 Nov 2042		
	57,487.880	Local		0.000139	0.08	3.566590	2,050.36	2,050.28	0.00
Original Face:	300,000.000	Base		0.000139	0.08	3.566590	2,050.36	2,050.28	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	380,000.000	Local		100.463816	381,762.50	100.737500	382,802.50	1,040.00	0.12
		Base		100.463816	381,762.50	100.737500	382,802.50	1,040.00	0.09
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	600,000.000	Local		98.366895	590,201.37	114.949798	689,698.79	99,497.42	0.21
		Base		98.366895	590,201.37	114.949798	689,698.79	99,497.42	0.17

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404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	970,000.000	Local	99.963215	969,643.19	113.960000	1,105,412.00	135,768.81	0.34	
		Base	99.963215	969,643.19	113.960000	1,105,412.00	135,768.81	0.27	
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	400,000.000	Local	94.584783	378,339.13	110.000000	440,000.00	61,660.87	0.13	
		Base	94.584783	378,339.13	110.000000	440,000.00	61,660.87	0.11	
415864AM9	HARSCO CORP COMPANY GUAR 144A 07/27 5.75					5.750000	31 Jul 2027		
	120,000.000	Local	100.894800	121,073.76	106.627000	127,952.40	6,878.64	0.04	
		Base	100.894800	121,073.76	106.627000	127,952.40	6,878.64	0.03	
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
	800,000.000	Local	97.594044	780,752.35	102.343460	818,747.68	37,995.33	0.25	
	Original Face: 800,000.000	Base	97.594044	780,752.35	102.343460	818,747.68	37,995.33	0.20	
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125					5.125000	01 May 2026		
	570,000.000	Local	99.889028	569,367.46	105.250000	599,925.00	30,557.54	0.18	
		Base	99.889028	569,367.46	105.250000	599,925.00	30,557.54	0.15	
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	660,000.000	Local	100.616117	664,066.37	100.614600	664,056.36	-10.01	0.20	
		Base	100.616117	664,066.37	100.614600	664,056.36	-10.01	0.16	
44055EAB7	HORNBLOWER SUB LLC TERM LOAN B						27 Apr 2025		
	330,000.000	Local	100.246988	330,815.06	100.375000	331,237.50	422.44	0.10	
		Base	100.246988	330,815.06	100.375000	331,237.50	422.44	0.08	
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	550,000.000	Local	100.203107	551,117.09	105.550000	580,525.00	29,407.91	0.18	
		Base	100.203107	551,117.09	105.550000	580,525.00	29,407.91	0.14	
44485HAA2	GFL ENVIRONMENTAL INC SR UNSECURED 144A 06/26 7					7.000000	01 Jun 2026		
	330,000.000	Local	101.129912	333,728.71	105.640000	348,612.00	14,883.29	0.11	
		Base	101.129912	333,728.71	105.640000	348,612.00	14,883.29	0.08	
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
	340,000.000	Local	100.039676	340,134.90	102.500000	348,500.00	8,365.10	0.11	
		Base	100.039676	340,134.90	102.500000	348,500.00	8,365.10	0.08	

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45175AAB7	IHEARTCOMMUNICATIONS INC. EXIT TERM LOAN						01 May 2026		
	471,672.330	Local	100.679571	474,877.68	100.839300	475,631.08	753.40	0.15	
		Base	100.679571	474,877.68	100.839300	475,631.08	753.40	0.12	
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125000	15 Feb 2022		
	630,000.000	Local	100.794483	635,005.24	99.750000	628,425.00	-6,580.24	0.19	
		Base	100.794483	635,005.24	99.750000	628,425.00	-6,580.24	0.15	
45252HAH5	IMMUCOR INC TERM LOAN B 3						15 Jun 2021		
	219,437.340	Local	100.054476	219,556.88	99.531200	218,408.62	-1,148.26	0.07	
		Base	100.054476	219,556.88	99.531200	218,408.62	-1,148.26	0.05	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	930,000.000	Local	104.037604	967,549.72	104.379105	970,725.68	3,175.96	0.30	
		Base	104.037604	967,549.72	104.379105	970,725.68	3,175.96	0.24	
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.500000	15 Feb 2025		
	525,000.000	Local	101.755850	534,218.21	112.250000	589,312.50	55,094.29	0.18	
		Base	101.755850	534,218.21	112.250000	589,312.50	55,094.29	0.14	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	800,000.000	Local	93.649313	749,194.50	105.077471	840,619.77	91,425.27	0.26	
		Base	93.649313	749,194.50	105.077471	840,619.77	91,425.27	0.20	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	800,000.000	Local	93.710581	749,684.65	108.244597	865,956.78	116,272.13	0.26	
		Base	93.710581	749,684.65	108.244597	865,956.78	116,272.13	0.21	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	680,951.520	Local	99.184335	675,397.24	100.437500	683,930.68	8,533.44	0.21	
		Base	99.184335	675,397.24	100.437500	683,930.68	8,533.44	0.17	
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
	225,975.000	Local	99.799438	225,521.78	99.625000	225,127.59	-394.19	0.07	
		Base	99.799438	225,521.78	99.625000	225,127.59	-394.19	0.05	
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C					3.958200	15 Apr 2046		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00	
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00	

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46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.595120	15 Dec 2049			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25				10.250000	15 Nov 2022			
		440,000.000	Local	104.800166	461,120.73	105.550000	464,420.00	3,299.27	0.14
			Base	104.800166	461,120.73	105.550000	464,420.00	3,299.27	0.11
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A				4.800880	15 Apr 2027			
		500,000.000	Local	99.214362	496,071.81	95.251200	476,256.00	-19,815.81	0.15
Original Face:		500,000.000	Base	99.214362	496,071.81	95.251200	476,256.00	-19,815.81	0.12
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			
		393,510.890	Local	100.276175	394,597.67	100.444400	395,259.65	661.98	0.12
			Base	100.276175	394,597.67	100.444400	395,259.65	661.98	0.10
47077DAC4	JANE STR GROUP LLC TERM LOAN B					25 Aug 2022			
		615,326.630	Local	99.811178	614,164.76	99.583300	612,762.56	-1,402.20	0.19
			Base	99.811178	614,164.76	99.583300	612,762.56	-1,402.20	0.15
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				4.615880	20 Oct 2027			
		250,000.000	Local	99.211960	248,029.90	95.969800	239,924.50	-8,105.40	0.07
Original Face:		250,000.000	Base	99.211960	248,029.90	95.969800	239,924.50	-8,105.40	0.06
48250MAK3	KKR FINANCIAL CLO LTD KKR 11 AR 144A				3.180880	15 Jan 2031			
		300,000.000	Local	99.811190	299,433.57	99.448300	298,344.90	-1,088.67	0.09
Original Face:		300,000.000	Base	99.811190	299,433.57	99.448300	298,344.90	-1,088.67	0.07
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A				3.215880	20 Jan 2029			
		530,000.000	Local	100.000000	530,000.00	99.998800	529,993.64	-6.36	0.16
Original Face:		530,000.000	Base	100.000000	530,000.00	99.998800	529,993.64	-6.36	0.13
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A				3.765880	20 Jan 2029			
		250,000.000	Local	100.000000	250,000.00	99.818300	249,545.75	-454.25	0.08
Original Face:		250,000.000	Base	100.000000	250,000.00	99.818300	249,545.75	-454.25	0.06

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48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A				5.465880	20 Jan 2029		
		750,000.000	Local 100.000000	750,000.00	98.654000	739,905.00	-10,095.00	0.23
Original Face:		750,000.000	Base 100.000000	750,000.00	98.654000	739,905.00	-10,095.00	0.18
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
		950,000.000	Local 97.268924	924,054.78	109.800000	1,043,100.00	119,045.22	0.32
			Base 97.268924	924,054.78	109.800000	1,043,100.00	119,045.22	0.25
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
		950,000.000	Local 95.229922	904,684.26	104.842600	996,004.70	91,320.44	0.30
			Base 95.229922	904,684.26	104.842600	996,004.70	91,320.44	0.24
491798AJ3	REPUBLIC OF KENYA SR UNSECURED 144A 05/27 7				7.000000	22 May 2027		
		370,000.000	Local 100.000000	370,000.00	106.409400	393,714.78	23,714.78	0.12
Original Face:		95,360.820	Base 100.000000	370,000.00	106.409400	393,714.78	23,714.78	0.10
49579GAF9	KINGPIN INTER HLDGS LLC TERM LOAN B					03 Jul 2024		
		762,280.720	Local 99.365400	757,443.29	99.958300	761,962.85	4,519.56	0.23
			Base 99.365400	757,443.29	99.958300	761,962.85	4,519.56	0.19
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026		
		10,000.000	Local 92.922800	9,292.28	100.029100	10,002.91	710.63	0.00
			Base 92.922800	9,292.28	100.029100	10,002.91	710.63	0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025		
		100,000.000	Local 98.412140	98,412.14	105.890418	105,890.42	7,478.28	0.03
			Base 98.412140	98,412.14	105.890418	105,890.42	7,478.28	0.03
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
		920,000.000	Local 99.166728	912,333.90	107.464000	988,668.80	76,334.90	0.30
			Base 99.166728	912,333.90	107.464000	988,668.80	76,334.90	0.24
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625000	15 Oct 2023		
		400,000.000	Local 99.596573	398,386.29	107.875000	431,500.00	33,113.71	0.13
			Base 99.596573	398,386.29	107.875000	431,500.00	33,113.71	0.11
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028		
		900,000.000	Local 89.938896	809,450.06	94.750000	852,750.00	43,299.94	0.26
			Base 89.938896	809,450.06	94.750000	852,750.00	43,299.94	0.21

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WESTERN ASSET MANAGEMENT COMPANY
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50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ					5.452000	15 Sep 2039		
	301,499.010	Local		87.946365	265,157.42	53.244210	160,530.77	-104,626.65	0.05
Original Face:	635,216.000	Base		87.946365	265,157.42	53.244210	160,530.77	-104,626.65	0.04
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A					3.408500	01 Mar 2024		
	416,338.850	Local		100.000000	416,338.85	99.802460	415,516.41	-822.44	0.13
Original Face:	670,000.000	Base		100.000000	416,338.85	99.802460	415,516.41	-822.44	0.10
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	348,046.660	Local		100.481516	349,722.56	100.261400	348,956.45	-766.11	0.11
		Base		100.481516	349,722.56	100.261400	348,956.45	-766.11	0.09
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	410,000.000	Local		99.927127	409,701.22	102.960551	422,138.26	12,437.04	0.13
		Base		99.927127	409,701.22	102.960551	422,138.26	12,437.04	0.10
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,509,438.110	Local		99.799080	1,506,405.34	100.925600	1,523,409.47	17,004.13	0.47
Original Face:	1,690,000.000	Base		99.799080	1,506,405.34	100.925600	1,523,409.47	17,004.13	0.37
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	100,000.000	Local		100.000000	100,000.00	105.750000	105,750.00	5,750.00	0.03
		Base		100.000000	100,000.00	105.750000	105,750.00	5,750.00	0.03
52706YAH6	LESLIES POOLMART INC TERM LOAN						16 Aug 2023		
	76,202.690	Local		100.450798	76,546.21	93.406200	71,178.04	-5,368.17	0.02
		Base		100.450798	76,546.21	93.406200	71,178.04	-5,368.17	0.02
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027		
	344,074.400	Local		99.609686	342,731.43	100.416700	345,508.16	2,776.73	0.11
		Base		99.609686	342,731.43	100.416700	345,508.16	2,776.73	0.08
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5					5.000000	01 May 2025		
	120,000.000	Local		100.565225	120,678.27	103.000000	123,600.00	2,921.73	0.04
		Base		100.565225	120,678.27	103.000000	123,600.00	2,921.73	0.03
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	200,000.000	Local		102.018190	204,036.38	110.500000	221,000.00	16,963.62	0.07
		Base		102.018190	204,036.38	110.500000	221,000.00	16,963.62	0.05

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542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				2.692000	25 Oct 2034			
		682,888.080	Local	99.813876	681,617.06	99.814050	681,618.25	1.19	0.21
Original Face:		1,270,000.000	Base	99.813876	681,617.06	99.814050	681,618.25	1.19	0.17
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024			
		1,110,000.000	Local	96.116083	1,066,888.52	100.625000	1,116,937.50	50,048.98	0.34
			Base	96.116083	1,066,888.52	100.625000	1,116,937.50	50,048.98	0.27
55280FAG6	MA FINANCECO LLC TERM LOAN B					21 Jun 2024			
		11,098.850	Local	99.831784	11,080.18	100.093800	11,109.26	29.08	0.00
			Base	99.831784	11,080.18	100.093800	11,109.26	29.08	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B					21 Mar 2025			
		235,907.090	Local	100.315044	236,650.30	100.339300	236,707.52	57.22	0.07
			Base	100.315044	236,650.30	100.339300	236,707.52	57.22	0.06
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5				4.500000	01 Sep 2026			
		360,000.000	Local	95.078867	342,283.92	105.250000	378,900.00	36,616.08	0.12
			Base	95.078867	342,283.92	105.250000	378,900.00	36,616.08	0.09
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
		606,527.030	Local	98.754525	598,972.89	98.458300	597,176.20	-1,796.69	0.18
			Base	98.754525	598,972.89	98.458300	597,176.20	-1,796.69	0.15
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25				5.250000	01 Aug 2026			
		186,000.000	Local	96.275742	179,072.88	105.644000	196,497.84	17,424.96	0.06
			Base	96.275742	179,072.88	105.644000	196,497.84	17,424.96	0.05
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
		365,000.000	Local	96.517052	352,287.24	106.000000	386,900.00	34,612.76	0.12
			Base	96.517052	352,287.24	106.000000	386,900.00	34,612.76	0.09
55819YAA8	MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A				3.128130	29 Jul 2030			
		580,000.000	Local	99.905966	579,454.60	100.004200	580,024.36	569.76	0.18
Original Face:		580,000.000	Base	99.905966	579,454.60	100.004200	580,024.36	569.76	0.14
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				3.700880	15 Apr 2029			
		400,000.000	Local	98.264123	393,056.49	97.432700	389,730.80	-3,325.69	0.12
Original Face:		400,000.000	Base	98.264123	393,056.49	97.432700	389,730.80	-3,325.69	0.09

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55821TAG2	MADISON PARK FUNDING LTD MDPK 2018 30A D 144A					4.500880	15 Apr 2029		
		700,000.000	Local	98.534291	689,740.04	95.675400	669,727.80	-20,012.24	0.20
Original Face:		700,000.000	Base	98.534291	689,740.04	95.675400	669,727.80	-20,012.24	0.16
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.900000	22 Sep 2024		
		330,000.000	Local	95.485924	315,103.55	102.500000	338,250.00	23,146.45	0.10
			Base	95.485924	315,103.55	102.500000	338,250.00	23,146.45	0.08
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					5.227750	20 Jan 2033		
		270,000.000	Local	98.504078	265,961.01	98.500000	265,950.00	-11.01	0.08
Original Face:		270,000.000	Base	98.504078	265,961.01	98.500000	265,950.00	-11.01	0.06
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
		260,000.000	Local	100.996204	262,590.13	108.623394	282,420.82	19,830.69	0.09
			Base	100.996204	262,590.13	108.623394	282,420.82	19,830.69	0.07
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
		380,000.000	Local	94.297787	358,331.59	104.250000	396,150.00	37,818.41	0.12
			Base	94.297787	358,331.59	104.250000	396,150.00	37,818.41	0.10
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
		703,791.550	Local	100.151946	704,860.93	100.400000	706,606.72	1,745.79	0.22
			Base	100.151946	704,860.93	100.400000	706,606.72	1,745.79	0.17
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		750,000.000	Local	100.000000	750,000.00	102.593408	769,450.56	19,450.56	0.24
			Base	100.000000	750,000.00	102.593408	769,450.56	19,450.56	0.19
588056AY7	MERCER INTL INC SR UNSECURED 01/25 7.375					7.375000	15 Jan 2025		
		390,000.000	Local	102.562318	399,993.04	107.645000	419,815.50	19,822.46	0.13
			Base	102.562318	399,993.04	107.645000	419,815.50	19,822.46	0.10
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.312000	25 Jun 2035		
		147,608.050	Local	99.720056	147,194.83	99.804720	147,319.80	124.97	0.04
Original Face:		8,410,000.000	Base	99.720056	147,194.83	99.804720	147,319.80	124.97	0.04
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.182000	25 Aug 2036		
		880,000.000	Local	94.749136	833,792.40	99.373530	874,487.06	40,694.66	0.27
Original Face:		880,000.000	Base	94.749136	833,792.40	99.373530	874,487.06	40,694.66	0.21

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594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8					8.000000	15 Jul 2027		
	380,000.000	Local		91.742208	348,620.39	95.500000	362,900.00	14,279.61	0.11
		Base		91.742208	348,620.39	95.500000	362,900.00	14,279.61	0.09
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	970,238.270	Local		97.631512	947,258.29	96.600000	937,250.17	-10,008.12	0.29
		Base		97.631512	947,258.29	96.600000	937,250.17	-10,008.12	0.23
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					5.880880	15 Jul 2029		
	750,000.000	Local		99.883371	749,125.28	97.835200	733,764.00	-15,361.28	0.22
Original Face:	750,000.000	Base		99.883371	749,125.28	97.835200	733,764.00	-15,361.28	0.18
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	768,429.680	Local		99.962682	768,142.92	103.468690	795,084.12	26,941.20	0.24
Original Face:	880,000.000	Base		99.962682	768,142.92	103.468690	795,084.12	26,941.20	0.19
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	800,000.000	Local		100.000000	800,000.00	110.329000	882,632.00	82,632.00	0.27
		Base		100.000000	800,000.00	110.329000	882,632.00	82,632.00	0.22
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	410,000.000	Local		98.745468	404,856.42	101.917000	417,859.70	13,003.28	0.13
		Base		98.745468	404,856.42	101.917000	417,859.70	13,003.28	0.10
608330AQ9	MOHEGAN TRIBAL GAMING AUTH TERM LOAN B						13 Oct 2023		
	468,759.530	Local		96.148799	450,706.66	96.100000	450,477.91	-228.75	0.14
		Base		96.148799	450,706.66	96.100000	450,477.91	-228.75	0.11
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.200000	22 Feb 2044		
	792,113.520	Local		99.984752	791,992.74	102.579600	812,546.88	20,554.14	0.25
Original Face:	1,080,000.000	Base		99.984752	791,992.74	102.579600	812,546.88	20,554.14	0.20
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.897302	543,935.16	108.939800	599,168.90	55,233.74	0.18
		Base		98.897302	543,935.16	108.939800	599,168.90	55,233.74	0.15
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	400,000.000	Local		100.000000	400,000.00	101.375000	405,500.00	5,500.00	0.12
		Base		100.000000	400,000.00	101.375000	405,500.00	5,500.00	0.10

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62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local		119.763939	1,269,497.75	129.118297	1,368,653.95	99,156.20	0.42
		Base		119.763939	1,269,497.75	129.118297	1,368,653.95	99,156.20	0.33
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	300,000.000	Local		105.511087	316,533.26	109.250000	327,750.00	11,216.74	0.10
		Base		105.511087	316,533.26	109.250000	327,750.00	11,216.74	0.08
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.695810	26 Dec 2033		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875000	15 Oct 2025		
	425,000.000	Local		109.159814	463,929.21	111.750000	474,937.50	11,008.29	0.15
		Base		109.159814	463,929.21	111.750000	474,937.50	11,008.29	0.12
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
	650,000.000	Local		100.693448	654,507.41	110.856000	720,564.00	66,056.59	0.22
		Base		100.693448	654,507.41	110.856000	720,564.00	66,056.59	0.18
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375					6.375000	15 May 2029		
	340,000.000	Local		100.000000	340,000.00	113.875000	387,175.00	47,175.00	0.12
		Base		100.000000	340,000.00	113.875000	387,175.00	47,175.00	0.09
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					2.422000	25 Sep 2035		
	750,000.000	Local		72.422141	543,166.06	99.322360	744,917.70	201,751.64	0.23
Original Face:	750,000.000	Base		72.422141	543,166.06	99.322360	744,917.70	201,751.64	0.18
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	676,705.300	Local		102.292051	692,215.73	102.066830	690,691.65	-1,524.08	0.21
Original Face:	690,000.000	Base		102.292051	692,215.73	102.066830	690,691.65	-1,524.08	0.17
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	548,978.070	Local		102.560858	563,036.62	103.906460	570,423.68	7,387.06	0.17
Original Face:	970,000.000	Base		102.560858	563,036.62	103.906460	570,423.68	7,387.06	0.14
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
	305,005.570	Local		100.119444	305,369.88	103.114760	314,505.76	9,135.88	0.10
Original Face:	1,050,000.000	Base		100.119444	305,369.88	103.114760	314,505.76	9,135.88	0.08

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651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2				4.200000	01 Apr 2026		
		420,000.000	Local 102.970721	432,477.03	104.275453	437,956.90	5,479.87	0.13
			Base 102.970721	432,477.03	104.275453	437,956.90	5,479.87	0.11
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
		710,000.000	Local 99.911949	709,374.84	100.444400	713,155.24	3,780.40	0.22
			Base 99.911949	709,374.84	100.444400	713,155.24	3,780.40	0.17
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		
		349,884.560	Local 100.718989	352,400.19	103.919280	363,597.52	11,197.33	0.11
Original Face:		1,280,000.000	Base 100.718989	352,400.19	103.919280	363,597.52	11,197.33	0.09
665531AE9	NORTHERN OIL AND GAS INC SECURED 05/23 8.5				9.500000	15 May 2023		
		395,817.000	Local 102.639548	406,264.78	103.500000	409,670.60	3,405.82	0.13
			Base 102.639548	406,264.78	103.500000	409,670.60	3,405.82	0.10
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022		
		780,000.000	Local 76.961505	600,299.74	75.000000	585,000.00	-15,299.74	0.18
			Base 76.961505	600,299.74	75.000000	585,000.00	-15,299.74	0.14
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375				7.375000	01 May 2026		
		1,925,000.000	Local 98.140221	1,889,199.25	107.364000	2,066,757.00	177,557.75	0.63
			Base 98.140221	1,889,199.25	107.364000	2,066,757.00	177,557.75	0.50
67108WBG3	OZLM LTD OZLM 2014 7RA A2R 144A				3.602130	17 Jul 2029		
		500,000.000	Local 99.389256	496,946.28	99.147700	495,738.50	-1,207.78	0.15
Original Face:		500,000.000	Base 99.389256	496,946.28	99.147700	495,738.50	-1,207.78	0.12
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A				5.850710	15 Nov 2032		
		250,000.000	Local 100.000000	250,000.00	99.999900	249,999.75	-0.25	0.08
Original Face:		250,000.000	Base 100.000000	250,000.00	99.999900	249,999.75	-0.25	0.06
67111KAG5	OZLM LTD OZLM 2017 16A C 144A				5.454130	16 May 2030		
		350,000.000	Local 99.645937	348,760.78	98.695000	345,432.50	-3,328.28	0.11
Original Face:		350,000.000	Base 99.645937	348,760.78	98.695000	345,432.50	-3,328.28	0.08
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A				5.753250	22 Apr 2030		
		600,000.000	Local 100.000000	600,000.00	94.863500	569,181.00	-30,819.00	0.17
Original Face:		600,000.000	Base 100.000000	600,000.00	94.863500	569,181.00	-30,819.00	0.14

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674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	260,000.000	Local		92.890323	241,514.84	97.750000	254,150.00	12,635.16	0.08
		Base		92.890323	241,514.84	97.750000	254,150.00	12,635.16	0.06
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875000	15 Mar 2022		
	750,000.000	Local		94.049869	705,374.02	96.250000	721,875.00	16,500.98	0.22
		Base		94.049869	705,374.02	96.250000	721,875.00	16,500.98	0.18
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	30,000.000	Local		99.277133	29,783.14	103.497782	31,049.33	1,266.19	0.01
		Base		99.277133	29,783.14	103.497782	31,049.33	1,266.19	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	390,000.000	Local		96.093695	374,765.41	99.341924	387,433.50	12,668.09	0.12
		Base		96.093695	374,765.41	99.341924	387,433.50	12,668.09	0.09
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	100,000.000	Local		100.614780	100,614.78	101.029761	101,029.76	414.98	0.03
		Base		100.614780	100,614.78	101.029761	101,029.76	414.98	0.02
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	100,000.000	Local		127.825550	127,825.55	128.926040	128,926.04	1,100.49	0.04
		Base		127.825550	127,825.55	128.926040	128,926.04	1,100.49	0.03
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					4.565880	20 Jan 2031		
	1,600,000.000	Local		96.398078	1,542,369.25	94.912400	1,518,598.40	-23,770.85	0.46
	Original Face:	1,600,000.000	Base	96.398078	1,542,369.25	94.912400	1,518,598.40	-23,770.85	0.37
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875					3.875000	15 Jan 2028		
	500,000.000	Local		100.000000	500,000.00	100.250000	501,250.00	1,250.00	0.15
		Base		100.000000	500,000.00	100.250000	501,250.00	1,250.00	0.12
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					2.332000	25 Aug 2032		
	0.020	Local		700.000000	0.14	98.997940	0.02	-0.12	0.00
	Original Face:	2.230	Base	700.000000	0.14	98.997940	0.02	-0.12	0.00
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	810,000.000	Local		100.575736	814,663.46	106.309526	861,107.16	46,443.70	0.26
		Base		100.575736	814,663.46	106.309526	861,107.16	46,443.70	0.21

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69121KAB0	OWL ROCK CAPITAL CORP SR UNSECURED 03/25 4				4.000000	30 Mar 2025			
		740,000.000	Local	99.496145	736,271.47	100.396939	742,937.35	6,665.88	0.23
			Base	99.496145	736,271.47	100.396939	742,937.35	6,665.88	0.18
69355EAA3	PPM CLO 3 LTD. PPMC 2019 3A A 144A				3.402130	17 Jul 2030			
		300,000.000	Local	100.000000	300,000.00	100.141900	300,425.70	425.70	0.09
		Original Face: 300,000.000	Base	100.000000	300,000.00	100.141900	300,425.70	425.70	0.07
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027			
		470,000.000	Local	96.896460	455,413.36	101.805500	478,485.85	23,072.49	0.15
			Base	96.896460	455,413.36	101.805500	478,485.85	23,072.49	0.12
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022			
		579,820.440	Local	99.798907	578,654.46	92.650000	537,203.64	-41,450.82	0.16
			Base	99.798907	578,654.46	92.650000	537,203.64	-41,450.82	0.13
71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125				4.125000	15 May 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
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN					26 Jan 2023			
		48,415.240	Local	100.347453	48,583.46	84.406200	40,865.46	-7,718.00	0.01
			Base	100.347453	48,583.46	84.406200	40,865.46	-7,718.00	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		90,000.000	Local	79.711656	71,740.49	114.276000	102,848.40	31,107.91	0.03
			Base	79.711656	71,740.49	114.276000	102,848.40	31,107.91	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025			
		1,120,000.000	Local	94.998946	1,063,988.20	109.051000	1,221,371.20	157,383.00	0.37
			Base	94.998946	1,063,988.20	109.051000	1,221,371.20	157,383.00	0.30
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029			
		340,000.000	Local	92.421291	314,232.39	112.800000	383,520.00	69,287.61	0.12
			Base	92.421291	314,232.39	112.800000	383,520.00	69,287.61	0.09
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875				8.875000	01 Jun 2025			
		320,000.000	Local	92.117963	294,777.48	98.750000	316,000.00	21,222.52	0.10
			Base	92.117963	294,777.48	98.750000	316,000.00	21,222.52	0.08

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71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
	500,083.200	Local	93.615072	468,153.25	98.888900	494,526.78	26,373.53	0.15	
		Base	93.615072	468,153.25	98.888900	494,526.78	26,373.53	0.12	
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	588,318.180	Local	100.079406	588,785.34	100.458300	591,014.44	2,229.10	0.18	
		Base	100.079406	588,785.34	100.458300	591,014.44	2,229.10	0.14	
72431HAB6	PISCES MIDCO INC TERM LOAN B						12 Apr 2025		
	227,125.000	Local	100.765191	228,862.94	99.541700	226,084.09	-2,778.85	0.07	
		Base	100.765191	228,862.94	99.541700	226,084.09	-2,778.85	0.06	
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					3.804880	27 Mar 2024		
	788,080.430	Local	100.000000	788,080.43	99.908880	787,362.33	-718.10	0.24	
Original Face:	870,000.000	Base	100.000000	788,080.43	99.908880	787,362.33	-718.10	0.19	
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125					7.125000	15 Apr 2026		
	250,000.000	Local	100.075792	250,189.48	105.500000	263,750.00	13,560.52	0.08	
		Base	100.075792	250,189.48	105.500000	263,750.00	13,560.52	0.06	
73107GAA1	POLARIS INTERMEDIATE SR UNSECURED 144A 12/22 8.5					8.500000	01 Dec 2022		
	370,000.000	Local	98.762884	365,422.67	93.125000	344,562.50	-20,860.17	0.11	
		Base	98.762884	365,422.67	93.125000	344,562.50	-20,860.17	0.08	
74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25					9.250000	15 May 2023		
	316,000.000	Local	103.184528	326,063.11	104.875000	331,405.00	5,341.89	0.10	
		Base	103.184528	326,063.11	104.875000	331,405.00	5,341.89	0.08	
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	110,000.000	Local	100.000000	110,000.00	105.800000	116,380.00	6,380.00	0.04	
		Base	100.000000	110,000.00	105.800000	116,380.00	6,380.00	0.03	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	250,000.000	Local	100.937840	252,344.60	108.688000	271,720.00	19,375.40	0.08	
		Base	100.937840	252,344.60	108.688000	271,720.00	19,375.40	0.07	
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1						26 Apr 2024		
	200,000.000	Local	100.000000	200,000.00	100.687500	201,375.00	1,375.00	0.06	
		Base	100.000000	200,000.00	100.687500	201,375.00	1,375.00	0.05	

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744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	150,000.000	Local		79.244760	118,867.14	42.500000	63,750.00	-55,117.14	0.02
Original Face:	150,000.000	Base		79.244760	118,867.14	42.500000	63,750.00	-55,117.14	0.02
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	450,000.000	Local		86.131971	387,593.87	43.750000	196,875.00	-190,718.87	0.06
Original Face:	450,000.000	Base		86.131971	387,593.87	43.750000	196,875.00	-190,718.87	0.05
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	840,000.000	Local		104.831896	880,587.93	128.409400	1,078,638.96	198,051.03	0.33
		Base		104.831896	880,587.93	128.409400	1,078,638.96	198,051.03	0.26
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	380,000.000	Local		100.000000	380,000.00	123.750000	470,250.00	90,250.00	0.14
		Base		100.000000	380,000.00	123.750000	470,250.00	90,250.00	0.11
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		
	160,000.000	Local		100.639088	161,022.54	103.375000	165,400.00	4,377.46	0.05
		Base		100.639088	161,022.54	103.375000	165,400.00	4,377.46	0.04
74952PAJ6	RETL RETL 2019 RVP C 144A					3.839750	15 Mar 2036		
	1,340,000.000	Local		100.000000	1,340,000.00	100.250140	1,343,351.88	3,351.88	0.41
Original Face:	1,340,000.000	Base		100.000000	1,340,000.00	100.250140	1,343,351.88	3,351.88	0.33
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	212,824.830	Local		100.577061	214,052.96	100.736100	214,391.43	338.47	0.07
		Base		100.577061	214,052.96	100.736100	214,391.43	338.47	0.05
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	741,427.440	Local		99.858737	740,380.08	100.250000	743,281.01	2,900.93	0.23
		Base		99.858737	740,380.08	100.250000	743,281.01	2,900.93	0.18
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
	230,000.000	Local		99.014052	227,732.32	99.250000	228,275.00	542.68	0.07
		Base		99.014052	227,732.32	99.250000	228,275.00	542.68	0.06
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	1,240,000.000	Local		92.038509	1,141,277.51	91.982000	1,140,576.80	-700.71	0.35
		Base		92.038509	1,141,277.51	91.982000	1,140,576.80	-700.71	0.28

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75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					17 Nov 2025			
		1,097,243.100	Local 100.466794	1,102,364.97	100.708300	1,105,014.87	2,649.90	0.34	
			Base 100.466794	1,102,364.97	100.708300	1,105,014.87	2,649.90	0.27	
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A				2.913000	25 May 2059			
		703,996.340	Local 100.264760	705,860.24	99.853870	702,967.59	-2,892.65	0.21	
Original Face:		840,000.000	Base 100.264760	705,860.24	99.853870	702,967.59	-2,892.65	0.17	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023			
		895,777.640	Local 99.685479	892,960.23	100.250000	898,017.08	5,056.85	0.27	
			Base 99.685479	892,960.23	100.250000	898,017.08	5,056.85	0.22	
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B					31 Oct 2024			
		223,831.650	Local 100.286809	224,473.62	100.166700	224,204.78	-268.84	0.07	
			Base 100.286809	224,473.62	100.166700	224,204.78	-268.84	0.05	
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A				2.689750	15 Jun 2033			
		1,010,000.000	Local 99.651851	1,006,483.70	99.937350	1,009,367.24	2,883.54	0.31	
Original Face:		1,010,000.000	Base 99.651851	1,006,483.70	99.937350	1,009,367.24	2,883.54	0.25	
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.000000	19 Dec 2023			
		100,000.000	Local 104.403650	104,403.65	111.219992	111,219.99	6,816.34	0.03	
			Base 104.403650	104,403.65	111.219992	111,219.99	6,816.34	0.03	
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049			
		200,000.000	Local 99.901965	199,803.93	107.250000	214,500.00	14,696.07	0.07	
			Base 99.901965	199,803.93	107.250000	214,500.00	14,696.07	0.05	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024			
		120,000.000	Local 100.375133	120,450.16	108.350321	130,020.39	9,570.23	0.04	
			Base 100.375133	120,450.16	108.350321	130,020.39	9,570.23	0.03	
78410QAB8	SECURUS TECH HOLDINGS INC 2017 1ST LIEN TERM LOAN					01 Nov 2024			
		276,499.420	Local 99.073980	273,938.98	73.500000	203,227.07	-70,711.91	0.06	
			Base 99.073980	273,938.98	73.500000	203,227.07	-70,711.91	0.05	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		300,000.000	Local 99.927980	299,783.94	109.734000	329,202.00	29,418.06	0.10	
			Base 99.927980	299,783.94	109.734000	329,202.00	29,418.06	0.08	

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80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.750000	15 Sep 2025		
	510,000.000	Local	96.408924	491,685.51	107.324393	547,354.40	55,668.89	0.17	
		Base	96.408924	491,685.51	107.324393	547,354.40	55,668.89	0.13	
80874YAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625000	15 May 2021		
	450,000.000	Local	100.497009	452,236.54	101.250000	455,625.00	3,388.46	0.14	
		Base	100.497009	452,236.54	101.250000	455,625.00	3,388.46	0.11	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	710,055.620	Local	99.017947	703,082.50	100.160700	711,196.68	8,114.18	0.22	
		Base	99.017947	703,082.50	100.160700	711,196.68	8,114.18	0.17	
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	74,953.280	Local	99.831989	74,827.35	100.093800	75,023.59	196.24	0.02	
		Base	99.831989	74,827.35	100.093800	75,023.59	196.24	0.02	
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
	708,211.590	Local	97.418804	689,931.26	100.000000	708,211.59	18,280.33	0.22	
		Base	97.418804	689,931.26	100.000000	708,211.59	18,280.33	0.17	
81720TAC9	REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25					6.250000	23 May 2033		
	500,000.000	Local	88.413650	442,068.25	105.046600	525,233.00	83,164.75	0.16	
Original Face:	500,000.000	Base	88.413650	442,068.25	105.046600	525,233.00	83,164.75	0.13	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local	86.192725	206,862.54	100.533000	241,279.20	34,416.66	0.07	
Original Face:	240,000.000	Base	86.192725	206,862.54	100.533000	241,279.20	34,416.66	0.06	
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
	190,000.000	Local	100.000000	190,000.00	101.942000	193,689.80	3,689.80	0.06	
		Base	100.000000	190,000.00	101.942000	193,689.80	3,689.80	0.05	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	0.010	Local	-200.000000	-0.02	99.875000	0.01	0.03	0.00	
		Base	-200.000000	-0.02	99.875000	0.01	0.03	0.00	
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.250000	15 Feb 2025		
	380,000.000	Local	95.937892	364,563.99	95.250000	361,950.00	-2,613.99	0.11	
		Base	95.937892	364,563.99	95.250000	361,950.00	-2,613.99	0.09	

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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	
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25				7.250000	01 Feb 2025			
		400,000.000	Local 105.613195	422,452.78	105.750000	423,000.00	547.22	0.13	
			Base 105.613195	422,452.78	105.750000	423,000.00	547.22	0.10	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
		128,614.420	Local 100.000000	128,614.42	101.378000	130,386.73	1,772.31	0.04	
Original Face:		150,000.000	Base 100.000000	128,614.42	101.378000	130,386.73	1,772.31	0.03	
83578BAJ2	SOPHIA L P TERM LOAN B					30 Sep 2022			
		570,323.110	Local 99.216076	565,852.21	100.175000	571,321.18	5,468.97	0.17	
			Base 99.216076	565,852.21	100.175000	571,321.18	5,468.97	0.14	
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN					11 Dec 2026			
		700,000.000	Local 99.002369	693,016.58	100.166700	701,166.90	8,150.32	0.21	
			Base 99.002369	693,016.58	100.166700	701,166.90	8,150.32	0.17	
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A				3.400880	15 Apr 2032			
		580,000.000	Local 100.000000	580,000.00	99.534600	577,300.68	-2,699.32	0.18	
Original Face:		580,000.000	Base 100.000000	580,000.00	99.534600	577,300.68	-2,699.32	0.14	
84779MAA2	SPEEDWAY MOT/SPEEDWAY FD SR UNSECURED 144A 11/27 4.875				4.875000	01 Nov 2027			
		420,000.000	Local 100.000000	420,000.00	101.375000	425,775.00	5,775.00	0.13	
			Base 100.000000	420,000.00	101.375000	425,775.00	5,775.00	0.10	
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028			
		310,000.000	Local 103.078397	319,543.03	107.750000	334,025.00	14,481.97	0.10	
			Base 103.078397	319,543.03	107.750000	334,025.00	14,481.97	0.08	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032			
		1,190,000.000	Local 111.542127	1,327,351.31	121.375000	1,444,362.50	117,011.19	0.44	
			Base 111.542127	1,327,351.31	121.375000	1,444,362.50	117,011.19	0.35	
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875000	15 Sep 2023			
		275,000.000	Local 104.008924	286,024.54	110.333000	303,415.75	17,391.21	0.09	
			Base 104.008924	286,024.54	110.333000	303,415.75	17,391.21	0.07	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B					02 Feb 2024			
		69,820.510	Local 99.257367	69,302.00	99.093800	69,187.80	-114.20	0.02	
			Base 99.257367	69,302.00	99.093800	69,187.80	-114.20	0.02	

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86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.512000	25 Sep 2035		
	385,549.450	Local	94.116085	362,864.05	99.746200	384,570.93	21,706.88	0.12	
Original Face:	620,000.000	Base	94.116085	362,864.05	99.746200	384,570.93	21,706.88	0.09	
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	878,433.460	Local	100.637004	884,029.12	104.582110	918,684.25	34,655.13	0.28	
Original Face:	900,000.000	Base	100.637004	884,029.12	104.582110	918,684.25	34,655.13	0.22	
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	510,000.000	Local	99.951914	509,754.76	98.992188	504,860.16	-4,894.60	0.15	
Original Face:	510,000.000	Base	99.951914	509,754.76	98.992188	504,860.16	-4,894.60	0.12	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	890,000.000	Local	100.950342	898,458.04	112.750000	1,003,475.00	105,016.96	0.31	
		Base	100.950342	898,458.04	112.750000	1,003,475.00	105,016.96	0.24	
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					2.960880	16 Apr 2031		
	750,000.000	Local	99.007076	742,553.07	98.702000	740,265.00	-2,288.07	0.23	
Original Face:	750,000.000	Base	99.007076	742,553.07	98.702000	740,265.00	-2,288.07	0.18	
87229WAL5	TCI SYMPHONY CLO TSYPMP 2016 1A DR 144A					5.000880	13 Oct 2029		
	250,000.000	Local	99.532324	248,830.81	98.029300	245,073.25	-3,757.56	0.07	
Original Face:	250,000.000	Base	99.532324	248,830.81	98.029300	245,073.25	-3,757.56	0.06	
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	568,067.830	Local	99.204734	563,550.18	92.500000	525,462.74	-38,087.44	0.16	
		Base	99.204734	563,550.18	92.500000	525,462.74	-38,087.44	0.13	
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.500000	15 Jan 2026		
	660,000.000	Local	103.471503	682,911.92	107.221000	707,658.60	24,746.68	0.22	
		Base	103.471503	682,911.92	107.221000	707,658.60	24,746.68	0.17	
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.750000	01 Feb 2028		
	140,000.000	Local	100.000000	140,000.00	104.781000	146,693.40	6,693.40	0.04	
		Base	100.000000	140,000.00	104.781000	146,693.40	6,693.40	0.04	
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5					10.500000	15 Jan 2026		
	450,000.000	Local	104.043118	468,194.03	95.125000	428,062.50	-40,131.53	0.13	
		Base	104.043118	468,194.03	95.125000	428,062.50	-40,131.53	0.10	

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87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029		
	470,000.000	Local		104.364394	490,512.65	111.000000	521,700.00	31,187.35	0.16
		Base		104.364394	490,512.65	111.000000	521,700.00	31,187.35	0.13
87612BBP6	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 03/30 5.5					5.500000	01 Mar 2030		
	320,000.000	Local		103.613009	331,561.63	102.750000	328,800.00	-2,761.63	0.10
		Base		103.613009	331,561.63	102.750000	328,800.00	-2,761.63	0.08
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local		102.911213	154,366.82	111.636013	167,454.02	13,087.20	0.05
		Base		102.911213	154,366.82	111.636013	167,454.02	13,087.20	0.04
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local		96.439310	376,113.31	105.736294	412,371.55	36,258.24	0.13
		Base		96.439310	376,113.31	105.736294	412,371.55	36,258.24	0.10
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	270,000.000	Local		95.780904	258,608.44	107.500000	290,250.00	31,641.56	0.09
		Base		95.780904	258,608.44	107.500000	290,250.00	31,641.56	0.07
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	850,000.000	Local		104.540340	888,592.89	111.500000	947,750.00	59,157.11	0.29
		Base		104.540340	888,592.89	111.500000	947,750.00	59,157.11	0.23
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	800,000.000	Local		99.500000	796,000.00	100.916700	807,333.60	11,333.60	0.25
		Base		99.500000	796,000.00	100.916700	807,333.60	11,333.60	0.20
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
	1,280,000.000	Local		93.157932	1,192,421.53	94.793072	1,213,351.32	20,929.79	0.37
		Base		93.157932	1,192,421.53	94.793072	1,213,351.32	20,929.79	0.30
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125					7.125000	31 Jan 2025		
	340,000.000	Local		100.000000	340,000.00	102.720000	349,248.00	9,248.00	0.11
		Base		100.000000	340,000.00	102.720000	349,248.00	9,248.00	0.09
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					3.710130	11 Nov 2034		
	850,584.270	Local		100.685699	856,416.72	100.123280	851,632.87	-4,783.85	0.26
	Original Face:		1,050,000.000	Base	100.685699	856,416.72	100.123280	851,632.87	-4,783.85

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88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		60,000.000	Local 96.499683	57,899.81	114.777218	68,866.33	10,966.52		0.02
			Base 96.499683	57,899.81	114.777218	68,866.33	10,966.52		0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023			
		0.000	Local 0.000000	0.03	0.000000	0.00	-0.03		0.00
			Base 0.000000	0.03	0.000000	0.00	-0.03		0.00
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026			
		302,452.050	Local 100.025776	302,530.01	100.359400	303,539.06	1,009.05		0.09
			Base 100.025776	302,530.01	100.359400	303,539.06	1,009.05		0.07
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025			
		1,090,000.000	Local 92.813463	1,011,666.75	88.250000	961,925.00	-49,741.75		0.29
			Base 92.813463	1,011,666.75	88.250000	961,925.00	-49,741.75		0.23
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A				4.615880	20 Oct 2028			
		250,000.000	Local 98.955260	247,388.15	98.250300	245,625.75	-1,762.40		0.08
Original Face:		250,000.000	Base 98.955260	247,388.15	98.250300	245,625.75	-1,762.40		0.06
90184LAF9	TWITTER INC SR UNSECURED 06/24 0.25				0.250000	15 Jun 2024			
		100,000.000	Local 95.491370	95,491.37	96.625000	96,625.00	1,133.63		0.03
			Base 95.491370	95,491.37	96.625000	96,625.00	1,133.63		0.02
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875				3.875000	15 Dec 2027			
		710,000.000	Local 100.000000	710,000.00	99.948000	709,630.80	-369.20		0.22
			Base 100.000000	710,000.00	99.948000	709,630.80	-369.20		0.17
90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026			
		499,849.650	Local 100.150729	500,603.07	100.575000	502,723.79	2,120.72		0.15
			Base 100.150729	500,603.07	100.575000	502,723.79	2,120.72		0.12
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026			
		817,950.000	Local 97.571867	798,089.09	98.950000	809,361.53	11,272.44		0.25
			Base 97.571867	798,089.09	98.950000	809,361.53	11,272.44		0.20
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375				5.375000	15 Jan 2025			
		500,000.000	Local 97.012224	485,061.12	102.800000	514,000.00	28,938.88		0.16
			Base 97.012224	485,061.12	102.800000	514,000.00	28,938.88		0.13

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90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	560,000.000	Local	100.000000	560,000.00	109.250000	611,800.00	51,800.00	0.19	
		Base	100.000000	560,000.00	109.250000	611,800.00	51,800.00	0.15	
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
	349,125.000	Local	100.559736	351,079.18	100.458300	350,725.04	-354.14	0.11	
		Base	100.559736	351,079.18	100.458300	350,725.04	-354.14	0.09	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local	100.000000	540,000.00	115.044333	621,239.40	81,239.40	0.19	
		Base	100.000000	540,000.00	115.044333	621,239.40	81,239.40	0.15	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,090,000.000	Local	92.794203	1,011,456.81	110.500000	1,204,450.00	192,993.19	0.37	
		Base	92.794203	1,011,456.81	110.500000	1,204,450.00	192,993.19	0.29	
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
	240,000.000	Local	101.093746	242,624.99	104.577000	250,984.80	8,359.81	0.08	
		Base	101.093746	242,624.99	104.577000	250,984.80	8,359.81	0.06	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local	93.147238	1,718,566.55	104.123000	1,921,069.35	202,502.80	0.59	
		Base	93.147238	1,718,566.55	104.123000	1,921,069.35	202,502.80	0.47	
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	80,000.000	Local	106.009088	84,807.27	107.630000	86,104.00	1,296.73	0.03	
		Base	106.009088	84,807.27	107.630000	86,104.00	1,296.73	0.02	
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
	210,000.000	Local	100.000000	210,000.00	102.095000	214,399.50	4,399.50	0.07	
		Base	100.000000	210,000.00	102.095000	214,399.50	4,399.50	0.05	
912810SJ8	US TREASURY N/B 08/49 2.25					2.250000	15 Aug 2049		
	260,000.000	Local	98.735850	256,713.21	97.281250	252,931.25	-3,781.96	0.08	
		Base	98.735850	256,713.21	97.281250	252,931.25	-3,781.96	0.06	
912828W63	US TREASURY N/B 03/20 1.625					1.625000	15 Mar 2020		
	280,000.000	Local	100.015564	280,043.58	99.992188	279,978.13	-65.45	0.09	
		Base	100.015564	280,043.58	99.992188	279,978.13	-65.45	0.07	

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912828YH7	US TREASURY N/B 09/24 1.5					1.500000	30 Sep 2024		
	230,000.000	Local		100.734691	231,689.79	99.167969	228,086.33	-3,603.46	0.07
		Base		100.734691	231,689.79	99.167969	228,086.33	-3,603.46	0.06
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125000	15 May 2023		
	765,000.000	Local		96.104390	735,198.58	99.750000	763,087.50	27,888.92	0.23
		Base		96.104390	735,198.58	99.750000	763,087.50	27,888.92	0.19
914906AS1	UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125					5.125000	15 Feb 2025		
	60,000.000	Local		96.664900	57,998.94	98.875000	59,325.00	1,326.06	0.02
		Base		96.664900	57,998.94	98.875000	59,325.00	1,326.06	0.01
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	889,390.430	Local		97.540021	867,511.61	98.535700	876,367.09	8,855.48	0.27
		Base		97.540021	867,511.61	98.535700	876,367.09	8,855.48	0.21
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	249,493.680	Local		100.051528	249,622.24	100.300000	250,242.16	619.92	0.08
		Base		100.051528	249,622.24	100.300000	250,242.16	619.92	0.06
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	610,000.000	Local		94.325203	575,383.74	104.750000	638,975.00	63,591.26	0.20
		Base		94.325203	575,383.74	104.750000	638,975.00	63,591.26	0.16
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local		101.497962	375,542.46	130.250000	481,925.00	106,382.54	0.15
		Base		101.497962	375,542.46	130.250000	481,925.00	106,382.54	0.12
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		105.982055	466,321.04	117.380000	516,472.00	50,150.96	0.16
		Base		105.982055	466,321.04	117.380000	516,472.00	50,150.96	0.13
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	140,000.000	Local		108.823807	152,353.33	114.860000	160,804.00	8,450.67	0.05
		Base		108.823807	152,353.33	114.860000	160,804.00	8,450.67	0.04
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					2.995880	20 Apr 2031		
	560,000.000	Local		98.793109	553,241.41	98.697100	552,703.76	-537.65	0.17
Original Face:	560,000.000	Base		98.793109	553,241.41	98.697100	552,703.76	-537.65	0.13

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92531HAB3	VERSCEND HLDG CORP TERM LOAN B					27 Aug 2025			
		179,545.450	Local 100.122961	179,766.22	100.500000	180,443.18	676.96	0.06	
			Base 100.122961	179,766.22	100.500000	180,443.18	676.96	0.04	
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625				4.625000	01 Dec 2029			
		590,000.000	Local 100.000000	590,000.00	104.250000	615,075.00	25,075.00	0.19	
			Base 100.000000	590,000.00	104.250000	615,075.00	25,075.00	0.15	
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024			
		235,000.000	Local 100.401957	235,944.60	100.375000	235,881.25	-63.35	0.07	
			Base 100.401957	235,944.60	100.375000	235,881.25	-63.35	0.06	
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875				5.875000	15 Sep 2027			
		770,000.000	Local 98.562379	758,930.32	106.875000	822,937.50	64,007.18	0.25	
			Base 98.562379	758,930.32	106.875000	822,937.50	64,007.18	0.20	
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027			
		170,000.000	Local 100.000000	170,000.00	104.000000	176,800.00	6,800.00	0.05	
			Base 100.000000	170,000.00	104.000000	176,800.00	6,800.00	0.04	
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25				2.250000	15 Jun 2025			
		670,000.000	Local 92.307039	618,457.16	100.179241	671,200.91	52,743.75	0.21	
			Base 92.307039	618,457.16	100.179241	671,200.91	52,743.75	0.16	
92886TAH5	VONAGE HOLDINGS CORP SR UNSECURED 144A 06/24 1.75				1.750000	01 Jun 2024			
		380,000.000	Local 90.018095	342,068.76	89.289599	339,300.48	-2,768.28	0.10	
			Base 90.018095	342,068.76	89.289599	339,300.48	-2,768.28	0.08	
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047			
		400,000.000	Local 99.985940	399,943.76	100.730260	402,921.04	2,977.28	0.12	
Original Face:		400,000.000	Base 99.985940	399,943.76	100.730260	402,921.04	2,977.28	0.10	
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.759761	15 Sep 2057			
		900,000.000	Local 96.488678	868,398.10	96.897730	872,079.57	3,681.47	0.27	
Original Face:		900,000.000	Base 96.488678	868,398.10	96.897730	872,079.57	3,681.47	0.21	
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				5.552130	17 Apr 2030			
		600,000.000	Local 100.000000	600,000.00	97.436200	584,617.20	-15,382.80	0.18	
Original Face:		600,000.000	Base 100.000000	600,000.00	97.436200	584,617.20	-15,382.80	0.14	

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92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A						3.710880	07 Jun 2030		
	650,000.000	Local		100.028188	650,183.22	99.105800	644,187.70	-5,995.52	0.20	
Original Face:	650,000.000	Base		100.028188	650,183.22	99.105800	644,187.70	-5,995.52	0.16	
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B							13 Aug 2026		
	710,000.000	Local		98.763456	701,220.54	100.000000	710,000.00	8,779.46	0.22	
		Base		98.763456	701,220.54	100.000000	710,000.00	8,779.46	0.17	
938BZFI4	GENESEE+WYOMING INC TERM LOAN							06 Nov 2026		
	540,000.000	Local		100.766204	544,137.50	100.875000	544,725.00	587.50	0.17	
		Base		100.766204	544,137.50	100.875000	544,725.00	587.50	0.13	
938CWCII2	GANNET HOLDINGS LLC FIXED TERM LOAN							19 Nov 2024		
	710,000.000	Local		95.089756	675,137.27	95.166700	675,683.57	546.30	0.21	
		Base		95.089756	675,137.27	95.166700	675,683.57	546.30	0.16	
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625						8.625000	01 Dec 2025		
	490,000.000	Local		101.829196	498,963.06	106.062000	519,703.80	20,740.74	0.16	
		Base		101.829196	498,963.06	106.062000	519,703.80	20,740.74	0.13	
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C						4.458000	15 Aug 2050		
	1,900,000.000	Local		99.221736	1,885,212.98	100.674290	1,912,811.51	27,598.53	0.58	
Original Face:	1,900,000.000	Base		99.221736	1,885,212.98	100.674290	1,912,811.51	27,598.53	0.47	
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7						7.000000	15 Dec 2025		
	610,000.000	Local		105.607526	644,205.91	105.250000	642,025.00	-2,180.91	0.20	
		Base		105.607526	644,205.91	105.250000	642,025.00	-2,180.91	0.16	
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4							29 Apr 2023		
	153,701.980	Local		100.243822	154,076.74	100.354200	154,246.39	169.65	0.05	
		Base		100.243822	154,076.74	100.354200	154,246.39	169.65	0.04	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45						5.450000	01 Apr 2044		
	360,000.000	Local		89.719819	322,991.35	88.610740	318,998.66	-3,992.69	0.10	
		Base		89.719819	322,991.35	88.610740	318,998.66	-3,992.69	0.08	
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN							05 Mar 2026		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00	

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96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022		
	33,000.000	Local	100.000030	33,000.01	100.250000	33,082.50	82.49	0.01	
		Base	100.000030	33,000.01	100.250000	33,082.50	82.49	0.01	
96926DAR1	WILLIAM LYON HOMES INC COMPANY GUAR 01/25 5.875					5.875000	31 Jan 2025		
	350,000.000	Local	103.040754	360,642.64	103.000000	360,500.00	-142.64	0.11	
		Base	103.040754	360,642.64	103.000000	360,500.00	-142.64	0.09	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local	125.867156	201,387.45	143.842512	230,148.02	28,760.57	0.07	
		Base	125.867156	201,387.45	143.842512	230,148.02	28,760.57	0.06	
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	294,522.680	Local	98.460349	289,988.06	99.687500	293,602.30	3,614.24	0.09	
		Base	98.460349	289,988.06	99.687500	293,602.30	3,614.24	0.07	
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local	107.685244	269,213.11	115.000000	287,500.00	18,286.89	0.09	
		Base	107.685244	269,213.11	115.000000	287,500.00	18,286.89	0.07	
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	230,000.000	Local	99.936200	229,853.26	105.500000	242,650.00	12,796.74	0.07	
		Base	99.936200	229,853.26	105.500000	242,650.00	12,796.74	0.06	
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	325,875.000	Local	100.150512	326,365.48	100.406200	327,198.70	833.22	0.10	
		Base	100.150512	326,365.48	100.406200	327,198.70	833.22	0.08	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	540,000.000	Local	100.000000	540,000.00	102.051000	551,075.40	11,075.40	0.17	
		Base	100.000000	540,000.00	102.051000	551,075.40	11,075.40	0.13	
983793AF7	XPO LOGISTICS INC COMPANY GUAR 144A 09/23 6.125					6.125000	01 Sep 2023		
	120,000.000	Local	98.545125	118,254.15	103.230000	123,876.00	5,621.85	0.04	
		Base	98.545125	118,254.15	103.230000	123,876.00	5,621.85	0.03	
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	0.000	Local	0.000000	33.92	0.000000	0.00	-33.92	0.00	
		Base	0.000000	33.92	0.000000	0.00	-33.92	0.00	

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984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		
	230,000.000	Local	98.962557	227,613.88	99.001000	227,702.30	88.42	0.07	
		Base	98.962557	227,613.88	99.001000	227,702.30	88.42	0.06	
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local	101.317173	455,927.28	111.750000	502,875.00	46,947.72	0.15	
		Base	101.317173	455,927.28	111.750000	502,875.00	46,947.72	0.12	
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local	102.674808	256,687.02	106.483505	266,208.76	9,521.74	0.08	
		Base	102.674808	256,687.02	106.483505	266,208.76	9,521.74	0.06	
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local	100.834930	403,339.72	104.910297	419,641.19	16,301.47	0.13	
		Base	100.834930	403,339.72	104.910297	419,641.19	16,301.47	0.10	
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	210,000.000	Local	102.120943	214,453.98	107.694000	226,157.40	11,703.42	0.07	
Original Face:	210,000.000	Base	102.120943	214,453.98	107.694000	226,157.40	11,703.42	0.06	
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local	99.637916	428,443.04	106.942400	459,852.32	31,409.28	0.14	
		Base	99.637916	428,443.04	106.942400	459,852.32	31,409.28	0.11	
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local	99.765959	409,040.43	114.839200	470,840.72	61,800.29	0.14	
		Base	99.765959	409,040.43	114.839200	470,840.72	61,800.29	0.11	
ACI0VJD70	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/23 8.75					8.750000	02 Jun 2023		
	270,000.000	Local	96.180211	259,686.57	98.500000	265,950.00	6,263.43	0.08	
		Base	96.180211	259,686.57	98.500000	265,950.00	6,263.43	0.06	
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		
	320,000.000	Local	93.093313	297,898.60	94.250000	301,600.00	3,701.40	0.09	
		Base	93.093313	297,898.60	94.250000	301,600.00	3,701.40	0.07	
BYZ39BI19	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95					9.950000	09 Jun 2021		
	1,870,000.000	Local	52.870958	988,686.91	48.000000	897,600.00	-91,086.91	0.27	
Original Face:	1,870,000.000	Base	52.870958	988,686.91	48.000000	897,600.00	-91,086.91	0.22	

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C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
		1,410,000.000	Local 98.031196	1,382,239.87	100.458300	1,416,462.03	34,222.16		0.43
			Base 98.031196	1,382,239.87	100.458300	1,416,462.03	34,222.16		0.35
C4R803AF3	HUDBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625000	15 Jan 2025			
		320,000.000	Local 104.905856	335,698.74	105.550000	337,760.00	2,061.26		0.10
			Base 104.905856	335,698.74	105.550000	337,760.00	2,061.26		0.08
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026			
		211,021.430	Local 100.362783	211,786.98	100.093800	211,219.37	-567.61		0.06
			Base 100.362783	211,786.98	100.093800	211,219.37	-567.61		0.05
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025			
		667,371.820	Local 99.317920	662,819.81	100.017900	667,491.28	4,671.47		0.20
			Base 99.317920	662,819.81	100.017900	667,491.28	4,671.47		0.16
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026			
		708,225.000	Local 99.254697	702,946.58	100.250000	709,995.56	7,048.98		0.22
			Base 99.254697	702,946.58	100.250000	709,995.56	7,048.98		0.17
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025			
		146,614.980	Local 100.565304	147,443.80	100.546900	147,416.82	-26.98		0.05
			Base 100.565304	147,443.80	100.546900	147,416.82	-26.98		0.04
C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9				9.000000	15 Dec 2025			
		700,000.000	Local 100.000000	700,000.00	113.720000	796,040.00	96,040.00		0.24
			Base 100.000000	700,000.00	113.720000	796,040.00	96,040.00		0.19
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026			
		250,000.000	Local 101.664184	254,160.46	107.364000	268,410.00	14,249.54		0.08
			Base 101.664184	254,160.46	107.364000	268,410.00	14,249.54		0.07
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25				7.250000	04 Apr 2021			
		250,000.000	Local 100.000000	250,000.00	100.125686	250,314.22	314.22		0.08
			Base 100.000000	250,000.00	100.125686	250,314.22	314.22		0.06
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024			
		210,000.000	Local 103.091543	216,492.24	109.791000	230,561.10	14,068.86		0.07
			Base 103.091543	216,492.24	109.791000	230,561.10	14,068.86		0.06

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G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023		
		350,000.000	Local 101.345706	354,709.97	106.961481	374,365.18	19,655.21	0.11
			Base 101.345706	354,709.97	106.961481	374,365.18	19,655.21	0.09
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028		
		565,495.000	Local 100.209233	566,678.20	100.555600	568,636.89	1,958.69	0.17
			Base 100.209233	566,678.20	100.555600	568,636.89	1,958.69	0.14
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3					27 Nov 2023		
		214,500.000	Local 99.785510	214,039.92	100.025000	214,553.63	513.71	0.07
			Base 99.785510	214,039.92	100.025000	214,553.63	513.71	0.05
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7				7.000000	30 Sep 2026		
		420,000.000	Local 105.861974	444,620.29	109.130000	458,346.00	13,725.71	0.14
			Base 105.861974	444,620.29	109.130000	458,346.00	13,725.71	0.11
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.750000	02 Nov 2026		
		460,000.000	Local 100.159207	460,732.35	110.787200	509,621.12	48,888.77	0.16
			Base 100.159207	460,732.35	110.787200	509,621.12	48,888.77	0.12
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B					10 Jul 2025		
		552,603.570	Local 99.286979	548,663.39	100.765000	556,830.99	8,167.60	0.17
			Base 99.286979	548,663.39	100.765000	556,830.99	8,167.60	0.14
P1910W NX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5				6.500000	15 Feb 2023		
		2,430,000.000	Local 87.589235	2,128,418.40	41.500000	1,008,450.00	-1,119,968.40	0.31
Original Face:		2,430,000.000	Base 87.589235	2,128,418.40	41.500000	1,008,450.00	-1,119,968.40	0.25
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875				10.875000	26 Jan 2021		
		133,333.330	Local 55.671864	74,229.15	69.000000	92,000.00	17,770.85	0.03
Original Face:		200,000.000	Base 55.671864	74,229.15	69.000000	92,000.00	17,770.85	0.02
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95				9.950000	09 Jun 2021		
		500,000.000	Local 77.705672	388,528.36	48.000000	240,000.00	-148,528.36	0.07
Original Face:		500,000.000	Base 77.705672	388,528.36	48.000000	240,000.00	-148,528.36	0.06
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875000	22 Sep 2019		
		0.000	Local 0.000000	-540.00	0.000000	0.00	540.00	0.00
			Base 0.000000	-540.00	0.000000	0.00	540.00	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
P8055QDP4	REPUBLIC OF ECUADOR SR UNSECURED REGS 06/24 7.95					7.950000	20 Jun 2024		
	450,000.000	Local	98.301511	442,356.80	94.750000	426,375.00	-15,981.80	0.13	
		Base	98.301511	442,356.80	94.750000	426,375.00	-15,981.80	0.10	
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
	740,000.000	Local	99.777369	738,352.53	99.001000	732,607.40	-5,745.13	0.22	
		Base	99.777369	738,352.53	99.001000	732,607.40	-5,745.13	0.18	
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.500000	15 May 2025		
	500,000.000	Local	101.369366	506,846.83	86.000000	430,000.00	-76,846.83	0.13	
		Base	101.369366	506,846.83	86.000000	430,000.00	-76,846.83	0.10	
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875000	15 May 2026		
	620,000.000	Local	99.251756	615,360.89	105.875000	656,425.00	41,064.11	0.20	
		Base	99.251756	615,360.89	105.875000	656,425.00	41,064.11	0.16	
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625000	15 Oct 2025		
	200,000.000	Local	104.661075	209,322.15	106.375000	212,750.00	3,427.85	0.06	
		Base	104.661075	209,322.15	106.375000	212,750.00	3,427.85	0.05	
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.750000	01 May 2025		
	400,000.000	Local	97.648780	390,595.12	103.375000	413,500.00	22,904.88	0.13	
		Base	97.648780	390,595.12	103.375000	413,500.00	22,904.88	0.10	
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875000	15 Apr 2040		
	750,000.000	Local	117.173723	878,802.92	104.000000	780,000.00	-98,802.92	0.24	
		Base	117.173723	878,802.92	104.000000	780,000.00	-98,802.92	0.19	
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	340,000.000	Local	99.519238	338,365.41	107.694000	366,159.60	27,794.19	0.11	
	Original Face:	Base	99.519238	338,365.41	107.694000	366,159.60	27,794.19	0.09	
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	300,000.000	Local	97.118523	291,355.57	106.942400	320,827.20	29,471.63	0.10	
		Base	97.118523	291,355.57	106.942400	320,827.20	29,471.63	0.08	
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
	2,140,000.000	Local	100.366895	2,147,851.55	120.286610	2,574,133.45	426,281.90	0.79	
		Base	100.366895	2,147,851.55	120.286610	2,574,133.45	426,281.90	0.63	

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Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125000	15 Nov 2021		
		500,000.000	Local 95.874262	479,371.31	79.000000	395,000.00	-84,371.31	0.12
			Base 95.874262	479,371.31	79.000000	395,000.00	-84,371.31	0.10
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		360,000.000	Local 105.268772	378,967.58	114.839200	413,421.12	34,453.54	0.13
			Base 105.268772	378,967.58	114.839200	413,421.12	34,453.54	0.10
US DOLLAR Total								
		249,308,696.670	Local	244,879,130.48		252,315,641.23	7,436,510.75	77.06
Original Face:		137,875,580.290	Base	244,879,129.69		252,315,641.23	7,436,511.54	61.47
FIXED INCOME Total								
		97,110,866,696.670	Base	277,929,786.15		285,978,503.61	8,048,717.46	69.68
Original Face:		139,815,580.290						

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1H5944	US 10YR FUT OPTN FEB20C 128.5 JAN20 128.5 CALL					24 Jan 2020			
76,000.000		76.000	Local	0.713901	54,256.48	0.468750	35,625.00	-18,631.48	0.01
			Base	0.713901	54,256.48	0.468750	35,625.00	-18,631.48	0.01
AEI685131	USAUC0033 USD CALL AUD PUT JAN20 .6785 CALL					07 Jan 2020			
2,920,000.000		2,920,000.000	Local	0.014578	42,567.76	0.000009	26.28	-42,541.48	0.00
			Base	0.014578	42,567.76	0.000009	26.28	-42,541.48	0.00
AEI727065	USEUC9803 USD CALL EUR PUT JAN20 1.1076 CALL					17 Jan 2020			
4,300,000.000		4,300,000.000	Local	0.008450	36,335.00	0.000443	1,904.90	-34,430.10	0.00
			Base	0.008450	36,335.00	0.000443	1,904.90	-34,430.10	0.00
US DOLLAR Total									
7,296,000.000		7,220,076.000	Local		133,159.24		37,556.18	-95,603.06	0.01
			Base		133,159.24		37,556.18	-95,603.06	0.01
OPTIONS PURCHASED - CALLS Total									
7,296,000.000		7,220,076.000	Base		133,159.24		37,556.18	-95,603.06	0.01

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STATE STREET

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

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1FLP76	S+P500 EMINI OPTN MAR20P 2900 MAR20 2900 PUT					20 Mar 2020			
650.000		13.000	Local 21.542000	14,002.30	18.000000		11,700.00	-2,302.30	0.00
			Base 21.542000	14,002.30	18.000000		11,700.00	-2,302.30	0.00
ADI1G50C6	S+P EMINI 3RD WK JAN20P 2850 JAN20 2850 PUT					17 Jan 2020			
1,050.000		21.000	Local 13.792000	14,481.60	1.350000		1,417.50	-13,064.10	0.00
			Base 13.792000	14,481.60	1.350000		1,417.50	-13,064.10	0.00
ADI1GXB74	S+P EMINI 3RD WK JAN20P 2950 JAN20 2950 PUT					17 Jan 2020			
2,550.000		51.000	Local 21.885137	55,807.10	2.450000		6,247.50	-49,559.60	0.00
			Base 21.885137	55,807.10	2.450000		6,247.50	-49,559.60	0.00
ADI1HBMV0	S+P500 EMINI OPTN MAR20P 3000 MAR20 3000 PUT					20 Mar 2020			
750.000		15.000	Local 33.292000	24,969.00	27.750000		20,812.50	-4,156.50	0.01
			Base 33.292000	24,969.00	27.750000		20,812.50	-4,156.50	0.01
ADI1HBMV26	S+P EMINI 3RD WK FEB20P 3050 FEB20 3050 PUT					21 Feb 2020			
900.000		18.000	Local 25.792000	23,212.80	20.250000		18,225.00	-4,987.80	0.01
			Base 25.792000	23,212.80	20.250000		18,225.00	-4,987.80	0.00
ADI1HP3P9	S+P500 EMINI OPTN MAR20P 2950 MAR20 2950 PUT					20 Mar 2020			
1,200.000		24.000	Local 24.042000	28,850.40	22.250000		26,700.00	-2,150.40	0.01
			Base 24.042000	28,850.40	22.250000		26,700.00	-2,150.40	0.01
ADI1HP3Q7	S+P EMINI 3RD WK FEB20P 3000 FEB20 3000 PUT					21 Feb 2020			
850.000		17.000	Local 17.292000	14,698.20	15.500000		13,175.00	-1,523.20	0.00
			Base 17.292000	14,698.20	15.500000		13,175.00	-1,523.20	0.00
AEI578930	SPXP02865.2 S+P 500 INDEX JAN20 2865.2 PUT					24 Jan 2020			
873.000		873.000	Local 32.359679	28,250.00	32.359679		28,250.00	0.00	0.01
			Base 32.359679	28,250.00	32.359679		28,250.00	0.00	0.01
AEI749465	USRUP0049 USD PUT RUB CALL FEB20 63.25 PUT					19 Feb 2020			
2,780,000.000		2,780,000.000	Local 0.007400	20,572.00	0.020062		55,772.36	35,200.36	0.02
			Base 0.007400	20,572.00	0.020062		55,772.36	35,200.36	0.01

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 WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI782920	USGBP0029 USD PUT GBP CALL MAR20 1.3047 PUT					20 Mar 2020		
4,290,000.000	4,290,000.000	Local	0.015220	65,293.80	0.025425	109,073.25	43,779.45	0.03
		Base	0.015220	65,293.80	0.025425	109,073.25	43,779.45	0.03
US DOLLAR Total								
7,078,823.000	7,071,032.000	Local		290,137.20		291,373.11	1,235.91	0.09
		Base		290,137.20		291,373.11	1,235.91	0.07
OPTIONS PURCHASED - PUTS Total								
7,078,823.000	7,071,032.000	Base		290,137.20		291,373.11	1,235.91	0.07

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

ADI1GKFD5	US 10YR FUT OPTN JAN20C 130 DEC19 130 CALL					27 Dec 2019		
-15,000.000		-15.000	Local 0.170145	-2,552.18	0.000001	-0.02	2,552.16	0.00
			Base 0.170145	-2,552.18	0.000001	-0.02	2,552.16	0.00

AEI678482	USCAC0024 USD CALL CAD PUT JAN20 1.3555 CALL					02 Jan 2020		
-2,920,000.000		-2,920,000.000	Local 0.004340	-12,672.80	0.000001	-2.92	12,669.88	0.00
			Base 0.004340	-12,672.80	0.000001	-2.92	12,669.88	0.00

AEI719252	USCAC0025 USDC CADP FEB20 1.3395 CALL					03 Feb 2020		
-3,350,000.000		-3,350,000.000	Local 0.003917	-13,121.95	0.000150	-502.50	12,619.45	0.00
			Base 0.003917	-13,121.95	0.000150	-502.50	12,619.45	0.00

AEI727057	USEUC9804 USD CALL EUR PUT FEB20 1.0902 CALL					10 Feb 2020		
-4,300,000.000		-4,300,000.000	Local 0.003865	-16,619.50	0.000291	-1,251.30	15,368.20	0.00
			Base 0.003865	-16,619.50	0.000291	-1,251.30	15,368.20	0.00

AEI732347	USAUC0034 USD CALL AUD PUT FEB20 .6635 CALL					14 Feb 2020		
-3,340,000.000		-3,340,000.000	Local 0.005560	-18,570.40	0.000297	-991.98	17,578.42	0.00
			Base 0.005560	-18,570.40	0.000297	-991.98	17,578.42	0.00

AEI732354	USEUC9805 USD CALL EUR PUT FEB20 1.09 CALL					14 Feb 2020		
-3,010,000.000		-3,010,000.000	Local 0.003750	-11,287.50	0.000327	-984.27	10,303.23	0.00
			Base 0.003750	-11,287.50	0.000327	-984.27	10,303.23	0.00

AEI749473	USRUC0017 USD CALL RUB PUT FEB20 66.65 CALL					19 Feb 2020		
-2,780,000.000		-2,780,000.000	Local 0.006625	-18,417.50	0.000989	-2,749.42	15,668.08	0.00
			Base 0.006625	-18,417.50	0.000989	-2,749.42	15,668.08	0.00

US DOLLAR Total								
-19,715,000.000		-19,700,015.000	Local	-93,241.83		-6,482.41	86,759.42	0.00
			Base	-93,241.83		-6,482.41	86,759.42	0.00

OPTIONS WRITTEN - CALLS Total

-19,715,000.000		-19,700,015.000	Base	-93,241.83		-6,482.41	86,759.42	0.00
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STATE STREET

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

Holdings

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STATE STREET

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1GJ655	S+P500 EMINI OPTN MAR20P 2800 MAR20 2800 PUT					20 Mar 2020			
-750.000		-15.000	Local 14.458000	-10,843.50	11.500000		-8,625.00	2,218.50	0.00
			Base 14.458000	-10,843.50	11.500000		-8,625.00	2,218.50	0.00

ADI1GXBM1	S+P EMINI 3RD WK JAN20P 2800 JAN20 2800 PUT					17 Jan 2020			
-950.000		-19.000	Local 12.708000	-12,072.60	1.050000		-997.50	11,075.10	0.00
			Base 12.708000	-12,072.60	1.050000		-997.50	11,075.10	0.00

ADI1HVMJ9	S+P EMINI 3RD WK FEB20P 2850 FEB20 2850 PUT					21 Feb 2020			
-900.000		-18.000	Local 9.708000	-8,737.20	7.000000		-6,300.00	2,437.20	0.00
			Base 9.708000	-8,737.20	7.000000		-6,300.00	2,437.20	0.00

AEI711788	USCAP0037 USD PUT CAD CALL JAN20 1.284 PUT					27 Jan 2020			
-3,230,000.000		-3,230,000.000	Local 0.003690	-11,918.70	0.001579		-5,100.17	6,818.53	0.00
			Base 0.003690	-11,918.70	0.001579		-5,100.17	6,818.53	0.00

US DOLLAR Total									
-3,232,600.000		-3,230,052.000	Local	-43,572.00			-21,022.67	22,549.33	0.01
			Base	-43,572.00			-21,022.67	22,549.33	0.01

OPTIONS WRITTEN - PUTS Total

-3,232,600.000		-3,230,052.000	Base	-43,572.00			-21,022.67	22,549.33	0.01
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 4.022700

99S19OPI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,000,000.000	Local 100.000000	3,000,000.00	102.493279		3,074,798.37	74,798.37	5.23
			Base 26.592916	797,787.48	25.478728		764,361.84	-33,425.64	0.19

99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,000,000.000	Local 100.000000	-3,000,000.00	100.000000		-3,000,000.00	0.00	5.10
			Base 26.592916	-797,787.48	24.858926		-745,767.77	52,019.71	0.18

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	
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
	2,400,000.000	Local	100.000000	2,400,000.00	102.584340	2,462,024.16	62,024.16		4.18
		Base	26.592916	638,229.99	25.501365	612,032.75	-26,197.24		0.15
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-2,400,000.000	Local	100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00		4.08
		Base	26.592916	-638,229.99	24.858926	-596,614.21	41,615.78		0.15
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,500,000.000	Local	100.185478	3,506,491.74	102.493279	3,587,264.77	80,773.03		6.10
		Base	26.870452	940,465.81	25.478728	891,755.48	-48,710.33		0.22
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-3,500,000.000	Local	100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00		5.95
		Base	26.820437	-938,715.30	24.858926	-870,062.40	68,652.90		0.21
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,799,000.000	Local	100.215775	3,807,197.31	102.493279	3,893,719.67	86,522.36		6.62
		Base	26.745918	1,016,077.42	25.478728	967,936.88	-48,140.54		0.24
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-3,799,000.000	Local	100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00		6.46
		Base	26.688037	-1,013,878.53	24.858926	-944,390.58	69,487.95		0.23
99S19SWF2	OWP296890 IRS BRL R F 6.87000 IRS JPM 20270104 L				6.870000	04 Jan 2027			
	12,270,000.000	Local	100.000000	12,270,000.00	102.918620	12,628,114.67	358,114.67		21.47
		Base	26.538222	3,256,239.81	25.584463	3,139,213.63	-117,026.18		0.76
99S19SWG0	OWP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S				1.000000	04 Jan 2027			
	-12,270,000.000	Local	100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00		20.86
		Base	26.538222	-3,256,239.81	24.858926	-3,050,190.17	206,049.64		0.74
BRAZILIAN REAL Total									
		Local		14,689.05		676,921.64	662,232.59		86.04
		Base		3,949.40		168,275.45	164,326.05		3.07

EURO CURRENCY

Exchange Rate: 0.891504

GERMANY

& 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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0Y7WX3	BWS02616S IRS EUR R F	1.49800	BWS026161/DUMMY TRADE		1.498000	23 Aug 2047			
		78,200.000	Local	0.000000	0.00	0.00	0.00	0.00	
			Base	0.005409	4.23	0.00	-4.23	0.00	
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.424000	23 Aug 2047			
		-78,200.000	Local	0.000000	0.00	0.00	0.00	0.00	
			Base	-0.006496	5.08	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	100.064488	78,250.43	100.000000	78,200.00	-50.43	1.00
			Base	118.136944	92,383.09	112.169996	87,716.94	-4,666.15	0.02
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047			
		-78,200.000	Local	100.000000	-78,200.00	122.875771	-96,088.85	-17,888.85	1.23
			Base	118.063760	-92,325.86	137.829747	-107,782.86	-15,457.00	0.03
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
		1,050,000.000	Local	101.133779	1,061,904.68	101.266711	1,063,300.47	1,395.79	13.62
			Base	111.251961	1,168,145.59	113.590866	1,192,704.09	24,558.50	0.29
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	13.45
			Base	110.004951	-1,155,051.99	112.169996	-1,177,784.96	-22,732.97	0.29
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
		1,050,000.000	Local	97.648366	1,025,307.84	97.580233	1,024,592.45	-715.39	13.12
			Base	107.418456	1,127,893.79	109.455743	1,149,285.31	21,391.52	0.28
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	13.45
			Base	110.004951	-1,155,051.99	112.169996	-1,177,784.96	-22,732.97	0.29
UNITED STATES OF AMERICA (THE) Total									
			Base		-14,007.37		-33,646.44	-19,639.07	1.19

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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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EURO CURRENCY Total								
		Local		-12,737.05		-29,995.93	-17,258.88	55.87
		Base		-13,998.06		-33,646.44	-19,648.38	1.19
							Exchange Rate:	18.907500
MEXICAN PESO								
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		
		0.000 Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	-9.09	0.000000	0.00	9.09	0.00
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
		211,305,600.000 Local	100.000000	211,305,600.00	102.416793	216,412,418.95	5,106,818.95	38.81
		Base	5.213153	11,015,683.77	5.416728	11,445,850.53	430,166.76	2.79
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.750000	17 Jul 2024		
		-211,305,600.000 Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	37.90
		Base	5.213153	-11,015,683.77	5.288907	-11,175,755.65	-160,071.88	2.72
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		29,840,000.000 Local	100.790261	30,075,813.94	104.747899	31,256,773.06	1,180,959.12	5.61
		Base	5.203832	1,552,823.59	5.540018	1,653,141.51	100,317.92	0.40
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.730000	18 Jul 2029		
		-29,840,000.000 Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.35
		Base	5.163436	-1,540,769.34	5.288907	-1,578,209.71	-37,440.37	0.38
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
		31,050,000.000 Local	100.956089	31,346,865.65	104.674732	32,501,504.29	1,154,638.64	5.83
		Base	5.180379	1,608,507.59	5.536149	1,718,974.18	110,466.59	0.42
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.580000	20 Jul 2029		
		-31,050,000.000 Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.57
		Base	5.131392	-1,593,297.36	5.288907	-1,642,205.47	-48,908.11	0.40
MEXICAN PESO Total								
		Local		532,679.61		7,975,096.30	7,442,416.69	99.06
		Base		27,255.39		421,795.39	394,540.00	7.12

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
SWEDISH KRONA							Exchange Rate:	9.366350	
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	OWP290638 IRS USD P F 2.21500				2.215000	17 Oct 2047			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.000000	20 Jun 2023			
		860,000.000	Local	97.353337	837,238.70	96.947487	833,748.39	-3,490.31	0.25
			Base	97.353337	837,238.70	96.947487	833,748.39	-3,490.31	0.20
99S11ATD8	OWP292139 CDS USD P F 1.00000 OWP292139-OWR292137_FEE SOVERE				1.000000	20 Jun 2023			
		-860,000.000	Local	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.26
			Base	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.21
99S14K598	OWP293715 CDS USD R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2023			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.909880	15 May 2044			
		3,404,000.000	Local	100.456598	3,419,542.61	100.000000	3,404,000.00	-15,542.61	1.04
			Base	100.456598	3,419,542.61	100.000000	3,404,000.00	-15,542.61	0.83
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA				2.875000	15 May 2044			
		-3,404,000.000	Local	100.000000	-3,404,000.00	115.485641	-3,931,131.22	-527,131.22	1.20
			Base	100.000000	-3,404,000.00	115.485641	-3,931,131.22	-527,131.22	0.96
99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.944630	15 Nov 2044			
		3,880,000.000	Local	100.195585	3,887,588.69	100.000000	3,880,000.00	-7,588.69	1.19
			Base	100.195585	3,887,588.69	100.000000	3,880,000.00	-7,588.69	0.95

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1A3KG6	BWS032003 IRS USD P F	1.85000 2	CCPVANILLA		1.850000	15 Nov 2044			
		-3,880,000.000	Local	100.000000	-3,880,000.00	95.192351	-3,693,463.22	186,536.78	1.13
			Base	100.000000	-3,880,000.00	95.192351	-3,693,463.22	186,536.78	0.90
99S1AUS60	BWS032300 IRS USD R V 03MLIBOR 1	CCPVANILLA				30 Jun 2026			
		21,663,000.000	Local	100.366194	21,742,328.71	100.000000	21,663,000.00	-79,328.71	6.62
			Base	100.366194	21,742,328.71	100.000000	21,663,000.00	-79,328.71	5.28
99S1AUS78	BWS032300 IRS USD P F	1.55000 2	CCPVANILLA		1.550000	30 Jun 2026			
		-21,663,000.000	Local	100.000000	-21,663,000.00	98.600313	-21,359,785.81	303,214.19	6.52
			Base	100.000000	-21,663,000.00	98.600313	-21,359,785.81	303,214.19	5.20
99S1B42O6	BWS032706 CDS USD R V 03MEVENT 1	CCPCDX			1.000000	20 Dec 2024			
		5,207,400.000	Local	94.082847	4,899,270.19	100.000000	5,207,400.00	308,129.81	1.59
			Base	94.082847	4,899,270.19	100.000000	5,207,400.00	308,129.81	1.27
99S1B42P3	BWS032706 CDS USD P F	5.00000 2	CCPCDX		5.000000	20 Dec 2024			
		-5,207,400.000	Local	100.000000	-5,207,400.00	109.636231	-5,709,197.09	-501,797.09	1.74
			Base	100.000000	-5,207,400.00	109.636231	-5,709,197.09	-501,797.09	1.39
US DOLLAR Total			Local		-228,431.12		-565,428.95	-336,997.83	21.55
			Base		-228,431.12		-565,428.95	-336,997.83	17.19
SWAPS FIXED INCOME Total		0.000	Base		-211,224.39		-9,004.55	202,219.84	28.56

& 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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-8,572,777.000	104,087,384,849.420	Base		284,212,303.52		292,396,986.77	8,184,683.25	99.95
Original Face:	139,815,580.290							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.425009

ADI1FZGC4	AUST 10Y BOND FUT MAR20 XSFE 20200316						16 Mar 2020			
17.000	1,700,000.000	Local	2,430,288.38	2,470,812.47	98.615000	-40,524.09		-27,776.64	-12,747.45	
		Base	1,705,454.76		69.203072	-28,437.78		-19,492.26	-8,945.52	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,430,288.38	2,470,812.47		-40,524.09		-27,776.64	-12,747.45	
		Base				-28,437.78		-19,492.26	-8,945.52	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
55.000	13,750,000.000	Local	13,517,625.00	13,387,786.50	98.310000	129,838.50		130,526.00	-687.50	
		Base	13,517,625.00		98.310000	129,838.50		130,526.00	-687.50	0.00

ADI1CT4X8	US 10YR NOTE (CBT)MAR20 XCBT 20200320						20 Mar 2020			
301.000	30,100,000.000	Local	38,654,984.38	39,015,769.85	128.421875	-360,785.47		-327,863.60	-32,921.87	
		Base	38,654,984.38		128.421875	-360,785.47		-327,863.60	-32,921.87	0.01

ADI1CTD83	US ULTRA BOND CBT MAR20 XCBT 20200320						20 Mar 2020			
98.000	9,800,000.000	Local	17,802,312.50	18,385,040.51	181.656250	-582,728.01		-469,415.51	-113,312.50	
		Base	17,802,312.50		181.656250	-582,728.01		-469,415.51	-113,312.50	0.03

ADI1CW635	US 2YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
412.000	82,400,000.000	Local	88,786,000.00	88,901,102.48	107.750000	-115,102.48		-134,414.57	19,312.09	
		Base	88,786,000.00		107.750000	-115,102.48		-134,414.57	19,312.09	0.00

ADI1D4LR6	US 10YR ULTRA FUT MAR20 XCBT 20200320						20 Mar 2020			
3.000	300,000.000	Local	422,109.38	427,484.04	140.703125	-5,374.66		-4,859.04	-515.62	
		Base	422,109.38		140.703125	-5,374.66		-4,859.04	-515.62	0.00

US DOLLAR Total

869.000	136,350,000.000	Local	159,183,031.26	160,117,183.38		-934,152.12		-806,026.72	-128,125.40	
		Base				-934,152.12		-806,026.72	-128,125.40	0.04

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES LONG Total									
886.000	138,050,000.000	Base				-962,589.90	-825,518.98	-137,070.92	0.04

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891504

GERMANY

ADI1CV6J2	EURO-BUXL 30Y BND MAR20 XEUR 20200306	06 Mar 2020							
-1.000	-100,000.000	Local	-198,380.00	-203,238.80	198.380000	4,858.80	4,858.80	0.00	
		Base	-222,522.84		222.522838	5,450.12	5,450.12	0.00	0.00

ADI1CV6M5	EURO-BUND FUTURE MAR20 XEUR 20200306	06 Mar 2020							
-42.000	-4,200,000.000	Local	-7,160,580.00	-7,229,549.60	170.490000	68,969.60	68,969.60	0.00	
		Base	-8,032,022.29		191.238626	77,363.20	77,363.20	0.00	0.00

GERMANY Total									
-43.000	-4,300,000.000	Local	-7,358,960.00	-7,432,788.40		73,828.40	73,828.40	0.00	
		Base				82,813.32	82,813.32	0.00	0.00

EURO CURRENCY Total									
-43.000	-4,300,000.000	Local	-7,358,960.00	-7,432,788.40		73,828.40	73,828.40	0.00	
		Base				82,813.32	82,813.32	0.00	0.00

POUND STERLING

Exchange Rate: 0.754945

ADI1D3HT9	LONG GILT FUTURE MAR20 IFLL 20200327	27 Mar 2020							
-6.000	-600,000.000	Local	-788,280.00	-796,941.72	131.380000	8,661.72	12,081.72	-3,420.00	
		Base	-1,044,155.53		174.025922	11,473.31	16,003.44	-4,530.13	0.00

POUND STERLING Total									
-6.000	-600,000.000	Local	-788,280.00	-796,941.72		8,661.72	12,081.72	-3,420.00	
		Base				11,473.31	16,003.44	-4,530.13	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI11TV02	FED FUND 30DAY JAN20 XCBT 20200131	31 Jan 2020							
-25.000	-10,417,500.000	Local	-10,255,768.31	-10,228,895.75	98.447500	-26,872.56	-26,612.13	-260.43	
		Base	-10,255,768.31		98.447500	-26,872.56	-26,612.13	-260.43	0.00

ADI1CT5R0	US LONG BOND(CBT) MAR20 XCBT 20200320	20 Mar 2020							
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
-44.000	-4,400,000.000	Local	-6,859,875.00	-7,018,575.99	155.906250	158,700.99	143,575.99	15,125.00	
		Base	-6,859,875.00		155.906250	158,700.99	143,575.99	15,125.00	0.00
ADI1CW4N3	US 5YR NOTE (CBT) MAR20 XCBT 20200331					31 Mar 2020			
-115.000	-11,500,000.000	Local	-13,640,078.13	-13,698,000.56	118.609375	57,922.43	55,227.06	2,695.37	
		Base	-13,640,078.13		118.609375	57,922.43	55,227.06	2,695.37	0.00
US DOLLAR Total									
-184.000	-26,317,500.000	Local	-30,755,721.44	-30,945,472.30		189,750.86	172,190.92	17,559.94	
		Base				189,750.86	172,190.92	17,559.94	0.00
FUTURES SHORT Total									
-233.000	-31,217,500.000	Base				284,037.49	271,007.68	13,029.81	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
653.000	106,832,500.000	Base			-678,552.41		-554,511.30	-124,041.11	0.05

Holdings

As of: December 31, 2019



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: January 2, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 59.871800

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,823,708.680	Local	1.000000	2,823,708.68	1.000000	2,823,708.68	0.00	34.22
			Base	0.017161	48,458.71	0.016702	47,162.58	-1,296.13	0.02

ARGENTINE PESO Total

		2,823,708.680	Local		2,823,708.68		2,823,708.68	0.00	34.22
			Base		48,458.71		47,162.58	-1,296.13	0.02

EURO CURRENCY

Exchange Rate: 0.891504

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		49,996.400	Local	1.000000	49,996.40	1.000000	49,996.40	0.00	12.22
			Base	1.114506	55,721.27	1.121700	56,080.96	359.69	0.02

INTERNATIONAL Total

		49,996.400	Local		49,996.40		49,996.40	0.00	12.22
			Base		55,721.27		56,080.96	359.69	0.02

EURO CURRENCY Total

		49,996.400	Local		49,996.40		49,996.40	0.00	12.22
			Base		55,721.27		56,080.96	359.69	0.02

POUND STERLING

Exchange Rate: 0.754945

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		21,237.770	Local	1.000000	21,237.77	1.000000	21,237.77	0.00	5.29
			Base	1.314370	27,914.28	1.324600	28,131.55	217.27	0.01

POUND STERLING Total

		21,237.770	Local		21,237.77		21,237.77	0.00	5.29
			Base		27,914.28		28,131.55	217.27	0.01

& Issue has redenominated but Local is not converted
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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, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUSSIAN RUBLE							Exchange Rate:	62.066250	
RUB	RUSSIAN RUBLE								
		1,356,442.200	Local	1.000000	1,356,442.20	1.000000	1,356,442.20	0.00	3.16
			Base	0.015594	21,151.86	0.016112	21,854.75	702.89	0.01
RUSSIAN RUBLE Total									
		1,356,442.200	Local		1,356,442.20		1,356,442.20	0.00	3.16
			Base		21,151.86		21,854.75	702.89	0.01
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		1,379,255.360	Local	1.000000	1,379,255.36	1.000000	1,379,255.36	0.00	0.47
			Base	1.000000	1,379,255.36	1.000000	1,379,255.36	0.00	0.47
US DOLLAR Total									
		1,379,255.360	Local		1,379,255.36		1,379,255.36	0.00	0.47
			Base		1,379,255.36		1,379,255.36	0.00	0.47
CASH Total									
		5,630,640.410	Base		1,532,501.48		1,532,485.20	-16.28	0.52
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				1.548220	31 Dec 2030			
		5,899,309.810	Local	100.000000	5,899,309.81	100.000000	5,899,309.81	0.00	2.02
			Base	100.000000	5,899,309.81	100.000000	5,899,309.81	0.00	2.00
US DOLLAR Total									
		5,899,309.810	Local		5,899,309.81		5,899,309.81	0.00	2.02
			Base		5,899,309.81		5,899,309.81	0.00	2.00

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

	5,899,309.810	Base		5,899,309.81		5,899,309.81	0.00	2.00
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	22.375000	71,600.00	-8,368.00	0.02
			Base	24.990000	79,968.00	22.375000	71,600.00	-8,368.00	0.02

61762V804	MORGAN STANLEY PREFERRED STOCK 4.875								
		16,771.000	Local	25.000000	419,275.00	25.200000	422,629.20	3,354.20	0.15
			Base	25.000000	419,275.00	25.200000	422,629.20	3,354.20	0.14

US DOLLAR Total		19,971.000	Local		499,243.00		494,229.20	-5,013.80	0.17
			Base		499,243.00		494,229.20	-5,013.80	0.17

EQUITY Total

	19,971.000	Base		499,243.00		494,229.20	-5,013.80	0.17
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FIXED INCOME

ARGENTINE PESO							Exchange Rate:	59.871800
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ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				56.643280	21 Jun 2020			
		8,100,000.000	Local	100.628680	8,150,923.08	67.000000	5,427,000.00	-2,723,923.08	65.78
			Base	6.204728	502,582.96	1.119058	90,643.68	-411,939.28	0.03

ARGENTINE PESO Total		8,100,000.000	Local		8,150,923.08		5,427,000.00	-2,723,923.08	65.78
			Base		502,582.96		90,643.68	-411,939.28	0.03

EGYPTIAN POUND							Exchange Rate:	16.050000
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ACI1CZD65	EGYPT TREASURY BILL BILLS 03/20 0.00000					24 Mar 2020			
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	16,200,000.000	Local		96.434831	15,622,442.58	96.726330	15,669,665.46	47,222.88	100.00
		Base		5.804143	940,271.18	6.026563	976,303.14	36,031.96	0.33
EGYPTIAN POUND Total									
	16,200,000.000	Local			15,622,442.58		15,669,665.46	47,222.88	100.00
		Base			940,271.18		976,303.14	36,031.96	0.33
EURO CURRENCY								Exchange Rate:	0.891504
INTERNATIONAL									
B2Q3BCI14	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025					6.025000	01 Mar 2038		
	240,000.000	Local		152.010688	364,825.65	149.595498	359,029.20	-5,796.45	87.78
		Base		169.317292	406,361.50	167.801264	402,723.04	-3,638.46	0.14
INTERNATIONAL Total									
	240,000.000	Local			364,825.65		359,029.20	-5,796.45	87.78
		Base			406,361.50		402,723.04	-3,638.46	0.14
EURO CURRENCY Total									
	240,000.000	Local			364,825.65		359,029.20	-5,796.45	87.78
		Base			406,361.50		402,723.04	-3,638.46	0.14
POUND STERLING								Exchange Rate:	0.754945
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8					8.000000	14 Jan 2039		
	240,000.000	Local		158.738838	380,973.21	157.339600	377,615.04	-3,358.17	94.14
		Base		209.647854	503,154.85	208.412004	500,188.81	-2,966.04	0.17
POUND STERLING Total									
	240,000.000	Local			380,973.21		377,615.04	-3,358.17	94.14
		Base			503,154.85		500,188.81	-2,966.04	0.17
RUSSIAN RUBLE								Exchange Rate:	62.066250
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
	39,420,000.000	Local		97.684027	38,507,043.42	105.403000	41,549,862.60	3,042,819.18	96.84
		Base		1.541957	607,839.34	1.698234	669,443.74	61,604.40	0.23

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		39,420,000.000	Local	38,507,043.42		41,549,862.60	3,042,819.18	96.84
			Base	607,839.34		669,443.74	61,604.40	0.23
US DOLLAR							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local	148,572.04	113.458826	158,842.36	10,270.32	0.05
			Base	148,572.04	113.458826	158,842.36	10,270.32	0.05
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		110,000.000	Local	111,624.59	122.371223	134,608.35	22,983.76	0.05
			Base	111,624.59	122.371223	134,608.35	22,983.76	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		30,000.000	Local	27,659.83	107.961213	32,388.36	4,728.53	0.01
			Base	27,659.83	107.961213	32,388.36	4,728.53	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
		330,000.000	Local	326,320.66	114.099504	376,528.36	50,207.70	0.13
			Base	326,320.66	114.099504	376,528.36	50,207.70	0.13
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.500000	15 May 2035		
		230,000.000	Local	231,592.31	111.432778	256,295.39	24,703.08	0.09
			Base	231,592.31	111.432778	256,295.39	24,703.08	0.09
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35				6.350000	15 Mar 2040		
		70,000.000	Local	76,597.33	129.887819	90,921.47	14,324.14	0.03
			Base	76,597.33	129.887819	90,921.47	14,324.14	0.03
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.150000	15 Mar 2042		
		20,000.000	Local	19,537.89	116.848924	23,369.78	3,831.89	0.01
			Base	19,537.89	116.848924	23,369.78	3,831.89	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
		3,730,000.000	Local	3,527,610.65	110.479817	4,120,897.17	593,286.52	1.41
			Base	3,527,610.65	110.479817	4,120,897.17	593,286.52	1.40
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		

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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, 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
	330,000.000	Local		104.788088	345,800.69	125.414797	413,868.83	68,068.14	0.14
		Base		104.788088	345,800.69	125.414797	413,868.83	68,068.14	0.14
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	490,000.000	Local		113.973567	558,470.48	131.425883	643,986.83	85,516.35	0.22
		Base		113.973567	558,470.48	131.425883	643,986.83	85,516.35	0.22
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local		101.512620	253,781.55	111.746935	279,367.34	25,585.79	0.10
		Base		101.512620	253,781.55	111.746935	279,367.34	25,585.79	0.09
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05					4.050000	21 Nov 2039		
	1,160,000.000	Local		99.648306	1,155,920.35	105.105719	1,219,226.34	63,305.99	0.42
		Base		99.648306	1,155,920.35	105.105719	1,219,226.34	63,305.99	0.41
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	2,620,000.000	Local		99.568268	2,608,688.63	106.181845	2,781,964.34	173,275.71	0.95
		Base		99.568268	2,608,688.63	106.181845	2,781,964.34	173,275.71	0.95
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	1,540,000.000	Local		99.975241	1,539,618.71	101.735446	1,566,725.87	27,107.16	0.54
		Base		99.975241	1,539,618.71	101.735446	1,566,725.87	27,107.16	0.53
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	400,000.000	Local		99.959885	399,839.54	114.157600	456,630.40	56,790.86	0.16
		Base		99.959885	399,839.54	114.157600	456,630.40	56,790.86	0.16
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local		102.063154	357,221.04	109.321707	382,625.97	25,404.93	0.13
		Base		102.063154	357,221.04	109.321707	382,625.97	25,404.93	0.13
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local		98.960484	30,677.75	108.911314	33,762.51	3,084.76	0.01
		Base		98.960484	30,677.75	108.911314	33,762.51	3,084.76	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local		99.125863	297,377.59	103.102830	309,308.49	11,930.90	0.11
		Base		99.125863	297,377.59	103.102830	309,308.49	11,930.90	0.11
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 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
	363,000.000	Local	98.422171	357,272.48	101.722095	369,251.20	11,978.72	0.13	
		Base	98.422171	357,272.48	101.722095	369,251.20	11,978.72	0.13	
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263000	15 Sep 2032			
	120,000.000	Local	100.000000	120,000.00	110.866000	133,039.20	13,039.20	0.05	
		Base	100.000000	120,000.00	110.866000	133,039.20	13,039.20	0.05	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.750000	30 Sep 2024			
	200,000.000	Local	100.000000	200,000.00	105.209000	210,418.00	10,418.00	0.07	
		Base	100.000000	200,000.00	105.209000	210,418.00	10,418.00	0.07	
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7				7.000000	30 Sep 2026			
	200,000.000	Local	101.146240	202,292.48	109.130000	218,260.00	15,967.52	0.07	
		Base	101.146240	202,292.48	109.130000	218,260.00	15,967.52	0.07	
01400EAB9	ALCON FINANCE CORP COMPANY GUAR 144A 09/29 3				3.000000	23 Sep 2029			
	560,000.000	Local	99.640725	557,988.06	101.740599	569,747.35	11,759.29	0.20	
		Base	99.640725	557,988.06	101.740599	569,747.35	11,759.29	0.19	
01400EAC7	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8				3.800000	23 Sep 2049			
	200,000.000	Local	99.822885	199,645.77	104.924463	209,848.93	10,203.16	0.07	
		Base	99.822885	199,645.77	104.924463	209,848.93	10,203.16	0.07	
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067			
	110,000.000	Local	90.352745	99,388.02	126.250000	138,875.00	39,486.98	0.05	
		Base	90.352745	99,388.02	126.250000	138,875.00	39,486.98	0.05	
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042			
	150,000.000	Local	95.785640	143,678.46	100.049351	150,074.03	6,395.57	0.05	
		Base	95.785640	143,678.46	100.049351	150,074.03	6,395.57	0.05	
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
	450,000.000	Local	98.655058	443,947.76	92.319046	415,435.71	-28,512.05	0.14	
		Base	98.655058	443,947.76	92.319046	415,435.71	-28,512.05	0.14	
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039			
	980,000.000	Local	101.367989	993,406.29	117.651519	1,152,984.89	159,578.60	0.40	
		Base	101.367989	993,406.29	117.651519	1,152,984.89	159,578.60	0.39	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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		1,230,000.000	Local 108.543267	1,335,082.18	121.246904	1,491,336.92	156,254.74	0.51
			Base 108.543267	1,335,082.18	121.246904	1,491,336.92	156,254.74	0.51
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
		820,000.000	Local 102.718720	842,293.50	119.158389	977,098.79	134,805.29	0.34
			Base 102.718720	842,293.50	119.158389	977,098.79	134,805.29	0.33
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
		310,000.000	Local 101.822671	315,650.28	113.658452	352,341.20	36,690.92	0.12
			Base 101.822671	315,650.28	113.658452	352,341.20	36,690.92	0.12
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
		500,000.000	Local 104.827686	524,138.43	117.684668	588,423.34	64,284.91	0.20
			Base 104.827686	524,138.43	117.684668	588,423.34	64,284.91	0.20
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035		
		200,000.000	Local 125.924905	251,849.81	133.704000	267,408.00	15,558.19	0.09
			Base 125.924905	251,849.81	133.704000	267,408.00	15,558.19	0.09
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037		
		130,000.000	Local 96.061915	124,880.49	130.935493	170,216.14	45,335.65	0.06
			Base 96.061915	124,880.49	130.935493	170,216.14	45,335.65	0.06
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.250000	15 Mar 2087		
		125,000.000	Local 82.648704	103,310.88	109.000000	136,250.00	32,939.12	0.05
			Base 82.648704	103,310.88	109.000000	136,250.00	32,939.12	0.05
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.500000	16 Jul 2044		
		80,000.000	Local 103.156250	82,525.00	115.352906	92,282.32	9,757.32	0.03
			Base 103.156250	82,525.00	115.352906	92,282.32	9,757.32	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048		
		240,000.000	Local 99.702092	239,285.02	120.581773	289,396.26	50,111.24	0.10
			Base 99.702092	239,285.02	120.581773	289,396.26	50,111.24	0.10
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
		130,000.000	Local 97.942100	127,324.73	112.054878	145,671.34	18,346.61	0.05
			Base 97.942100	127,324.73	112.054878	145,671.34	18,346.61	0.05
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		

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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
	237,000.000	Local	104.211806	246,981.98	117.823314	279,241.25	32,259.27	0.10	
		Base	104.211806	246,981.98	117.823314	279,241.25	32,259.27	0.09	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	470,000.000	Local	101.370379	476,440.78	109.388060	514,123.88	37,683.10	0.18	
		Base	101.370379	476,440.78	109.388060	514,123.88	37,683.10	0.17	
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local	99.696810	398,787.24	104.794696	419,178.78	20,391.54	0.14	
		Base	99.696810	398,787.24	104.794696	419,178.78	20,391.54	0.14	
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	140,000.000	Local	96.813514	135,538.92	115.875425	162,225.60	26,686.68	0.06	
		Base	96.813514	135,538.92	115.875425	162,225.60	26,686.68	0.06	
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	300,000.000	Local	95.706577	287,119.73	118.612254	355,836.76	68,717.03	0.12	
		Base	95.706577	287,119.73	118.612254	355,836.76	68,717.03	0.12	
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
	107,000.000	Local	105.238168	112,604.84	112.161392	120,012.69	7,407.85	0.04	
		Base	105.238168	112,604.84	112.161392	120,012.69	7,407.85	0.04	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,280,000.000	Local	109.282223	1,398,812.45	129.931631	1,663,124.88	264,312.43	0.57	
		Base	109.282223	1,398,812.45	129.931631	1,663,124.88	264,312.43	0.57	
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,910,000.000	Local	103.851116	1,983,556.32	136.573781	2,608,559.22	625,002.90	0.90	
		Base	103.851116	1,983,556.32	136.573781	2,608,559.22	625,002.90	0.89	
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	460,000.000	Local	100.866987	463,988.14	112.338211	516,755.77	52,767.63	0.18	
		Base	100.866987	463,988.14	112.338211	516,755.77	52,767.63	0.18	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	250,000.000	Local	99.449924	248,624.81	114.440364	286,100.91	37,476.10	0.10	
		Base	99.449924	248,624.81	114.440364	286,100.91	37,476.10	0.10	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		

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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
	260,000.000	Local		101.205612	263,134.59	110.412151	287,071.59	23,937.00	0.10
		Base		101.205612	263,134.59	110.412151	287,071.59	23,937.00	0.10
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	270,000.000	Local		104.819193	283,011.82	113.178425	305,581.75	22,569.93	0.10
		Base		104.819193	283,011.82	113.178425	305,581.75	22,569.93	0.10
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local		115.842214	32,435.82	111.536727	31,230.28	-1,205.54	0.01
		Base		115.842214	32,435.82	111.536727	31,230.28	-1,205.54	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	460,000.000	Local		100.831683	463,825.74	101.813671	468,342.89	4,517.15	0.16
		Base		100.831683	463,825.74	101.813671	468,342.89	4,517.15	0.16
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	590,000.000	Local		101.617115	599,540.98	104.232584	614,972.25	15,431.27	0.21
		Base		101.617115	599,540.98	104.232584	614,972.25	15,431.27	0.21
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	410,000.000	Local		99.492029	407,917.32	96.622831	396,153.61	-11,763.71	0.14
		Base		99.492029	407,917.32	96.622831	396,153.61	-11,763.71	0.13
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	660,000.000	Local		95.577521	630,811.64	92.228276	608,706.62	-22,105.02	0.21
		Base		95.577521	630,811.64	92.228276	608,706.62	-22,105.02	0.21
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	170,000.000	Local		99.611359	169,339.31	104.550819	177,736.39	8,397.08	0.06
		Base		99.611359	169,339.31	104.550819	177,736.39	8,397.08	0.06
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.449327	345,762.51	105.411381	390,022.11	44,259.60	0.13
		Base		93.449327	345,762.51	105.411381	390,022.11	44,259.60	0.13
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	160,000.000	Local		100.911963	161,459.14	112.780152	180,448.24	18,989.10	0.06
		Base		100.911963	161,459.14	112.780152	180,448.24	18,989.10	0.06
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	540,000.000	Local		115.712239	624,846.09	121.892712	658,220.64	33,374.55	0.23
		Base		115.712239	624,846.09	121.892712	658,220.64	33,374.55	0.22
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.750000	01 Mar 2041		
	290,000.000	Local		111.482238	323,298.49	119.115229	345,434.16	22,135.67	0.12
		Base		111.482238	323,298.49	119.115229	345,434.16	22,135.67	0.12
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	570,000.000	Local		101.700696	579,693.97	106.193640	605,303.75	25,609.78	0.21
		Base		101.700696	579,693.97	106.193640	605,303.75	25,609.78	0.21
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	940,000.000	Local		103.310706	971,120.64	50.250000	472,350.00	-498,770.64	0.16
		Base		103.310706	971,120.64	50.250000	472,350.00	-498,770.64	0.16
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875000	26 Jan 2027		
	620,000.000	Local		84.192610	521,994.18	49.750000	308,450.00	-213,544.18	0.11
		Base		84.192610	521,994.18	49.750000	308,450.00	-213,544.18	0.10
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875000	11 Jan 2028		
	2,310,000.000	Local		83.730940	1,934,184.71	47.000000	1,085,700.00	-848,484.71	0.37
		Base		83.730940	1,934,184.71	47.000000	1,085,700.00	-848,484.71	0.37
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875000	11 Jan 2048		
	50,000.000	Local		99.080040	49,540.02	47.875000	23,937.50	-25,602.52	0.01
		Base		99.080040	49,540.02	47.875000	23,937.50	-25,602.52	0.01
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	3,000.000	Local		107.126667	3,213.80	120.696719	3,620.90	407.10	0.00
		Base		107.126667	3,213.80	120.696719	3,620.90	407.10	0.00
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local		100.029038	370,107.44	107.788000	398,815.60	28,708.16	0.14
		Base		100.029038	370,107.44	107.788000	398,815.60	28,708.16	0.14
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	300,000.000	Local		99.980300	299,940.90	104.210000	312,630.00	12,689.10	0.11
		Base		99.980300	299,940.90	104.210000	312,630.00	12,689.10	0.11
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		

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STATE STREET

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	150,000.000	Local		99.566540	149,349.81	105.630000	158,445.00	9,095.19	0.05
		Base		99.566540	149,349.81	105.630000	158,445.00	9,095.19	0.05
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	120,000.000	Local		101.727467	122,072.96	101.266092	121,519.31	-553.65	0.04
		Base		101.727467	122,072.96	101.266092	121,519.31	-553.65	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	130,000.000	Local		94.283085	122,568.01	100.572267	130,743.95	8,175.94	0.04
		Base		94.283085	122,568.01	100.572267	130,743.95	8,175.94	0.04
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	600,000.000	Local		105.635488	633,812.93	117.417000	704,502.00	70,689.07	0.24
		Base		105.635488	633,812.93	117.417000	704,502.00	70,689.07	0.24
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	350,000.000	Local		100.000000	350,000.00	116.000000	406,000.00	56,000.00	0.14
		Base		100.000000	350,000.00	116.000000	406,000.00	56,000.00	0.14
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A					3.647690	20 Nov 2030		
	720,000.000	Local		100.000000	720,000.00	100.030200	720,217.44	217.44	0.25
Original Face:	720,000.000	Base		100.000000	720,000.00	100.030200	720,217.44	217.44	0.24
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	300,000.000	Local		105.357280	316,071.84	106.876000	320,628.00	4,556.16	0.11
		Base		105.357280	316,071.84	106.876000	320,628.00	4,556.16	0.11
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	103.063837	206,127.67	6,127.67	0.07
		Base		100.000000	200,000.00	103.063837	206,127.67	6,127.67	0.07
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	900,000.000	Local		109.790982	988,118.84	130.430504	1,173,874.54	185,755.70	0.40
		Base		109.790982	988,118.84	130.430504	1,173,874.54	185,755.70	0.40
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local		107.902228	1,089,812.50	121.983303	1,232,031.36	142,218.86	0.42
		Base		107.902228	1,089,812.50	121.983303	1,232,031.36	142,218.86	0.42
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		

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	650,000.000	Local		100.170174	651,106.13	106.007779	689,050.56	37,944.43	0.24
		Base		100.170174	651,106.13	106.007779	689,050.56	37,944.43	0.23
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local		100.134804	230,310.05	111.151492	255,648.43	25,338.38	0.09
		Base		100.134804	230,310.05	111.151492	255,648.43	25,338.38	0.09
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local		108.828547	511,494.17	109.786801	515,997.96	4,503.79	0.18
		Base		108.828547	511,494.17	109.786801	515,997.96	4,503.79	0.18
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local		101.475583	476,935.24	120.555318	566,609.99	89,674.75	0.19
		Base		101.475583	476,935.24	120.555318	566,609.99	89,674.75	0.19
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	109.250000	589,950.00	49,950.00	0.20
		Base		100.000000	540,000.00	109.250000	589,950.00	49,950.00	0.20
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	490,000.000	Local		100.299971	491,469.86	111.875000	548,187.50	56,717.64	0.19
		Base		100.299971	491,469.86	111.875000	548,187.50	56,717.64	0.19
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,390,000.000	Local		101.532600	1,411,303.14	111.504036	1,549,906.10	138,602.96	0.53
		Base		101.532600	1,411,303.14	111.504036	1,549,906.10	138,602.96	0.53
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	250,000.000	Local		108.166972	270,417.43	112.375000	280,937.50	10,520.07	0.10
		Base		108.166972	270,417.43	112.375000	280,937.50	10,520.07	0.10
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local		96.186500	9,618.65	119.344479	11,934.45	2,315.80	0.00
		Base		96.186500	9,618.65	119.344479	11,934.45	2,315.80	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	550,000.000	Local		118.646582	652,556.20	127.330502	700,317.76	47,761.56	0.24
		Base		118.646582	652,556.20	127.330502	700,317.76	47,761.56	0.24
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		

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	430,000.000	Local	114.206865	491,089.52	126.862722	545,509.70	54,420.18	0.19	
		Base	114.206865	491,089.52	126.862722	545,509.70	54,420.18	0.19	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	438,000.000	Local	105.084418	460,269.75	117.030925	512,595.45	52,325.70	0.18	
		Base	105.084418	460,269.75	117.030925	512,595.45	52,325.70	0.17	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	21,000.000	Local	108.912714	22,871.67	115.857092	24,329.99	1,458.32	0.01	
		Base	108.912714	22,871.67	115.857092	24,329.99	1,458.32	0.01	
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	310,000.000	Local	106.218852	329,278.44	119.219753	369,581.23	40,302.79	0.13	
		Base	106.218852	329,278.44	119.219753	369,581.23	40,302.79	0.13	
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	790,000.000	Local	100.090435	790,714.44	118.397652	935,341.45	144,627.01	0.32	
		Base	100.090435	790,714.44	118.397652	935,341.45	144,627.01	0.32	
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	110,000.000	Local	98.703573	108,573.93	121.267529	133,394.28	24,820.35	0.05	
		Base	98.703573	108,573.93	121.267529	133,394.28	24,820.35	0.05	
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local	103.168614	72,218.03	130.487240	91,341.07	19,123.04	0.03	
		Base	103.168614	72,218.03	130.487240	91,341.07	19,123.04	0.03	
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	200,000.000	Local	144.496745	288,993.49	146.656941	293,313.88	4,320.39	0.10	
		Base	144.496745	288,993.49	146.656941	293,313.88	4,320.39	0.10	
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
	50,000.000	Local	121.319620	60,659.81	132.791034	66,395.52	5,735.71	0.02	
		Base	121.319620	60,659.81	132.791034	66,395.52	5,735.71	0.02	
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local	98.384539	678,853.32	108.564393	749,094.31	70,240.99	0.26	
		Base	98.384539	678,853.32	108.564393	749,094.31	70,240.99	0.25	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		

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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
	50,000.000	Local		99.161240	49,580.62	106.351744	53,175.87	3,595.25	0.02
		Base		99.161240	49,580.62	106.351744	53,175.87	3,595.25	0.02
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,100,000.000	Local		101.618601	1,117,804.61	106.818157	1,174,999.73	57,195.12	0.40
		Base		101.618601	1,117,804.61	106.818157	1,174,999.73	57,195.12	0.40
110122BT4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local		120.139478	108,125.53	121.233139	109,109.83	984.30	0.04
		Base		120.139478	108,125.53	121.233139	109,109.83	984.30	0.04
110122BU1	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local		127.492169	331,479.64	128.279129	333,525.74	2,046.10	0.11
		Base		127.492169	331,479.64	128.279129	333,525.74	2,046.10	0.11
110122BV9	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		117.819057	82,473.34	119.331294	83,531.91	1,058.57	0.03
		Base		117.819057	82,473.34	119.331294	83,531.91	1,058.57	0.03
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		99.217940	198,435.88	107.022357	214,044.71	15,608.83	0.07
		Base		99.217940	198,435.88	107.022357	214,044.71	15,608.83	0.07
110122CC0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/39 4.125					4.125000	15 Jun 2039		
	340,000.000	Local		99.664994	338,860.98	115.424585	392,443.59	53,582.61	0.13
		Base		99.664994	338,860.98	115.424585	392,443.59	53,582.61	0.13
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local		106.546020	1,353,134.46	118.727536	1,507,839.71	154,705.25	0.52
		Base		106.546020	1,353,134.46	118.727536	1,507,839.71	154,705.25	0.51
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		140.711504	365,849.91	153.794131	399,864.74	34,014.83	0.14
		Base		140.711504	365,849.91	153.794131	399,864.74	34,014.83	0.14
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		103.228071	289,038.60	122.498574	342,996.01	53,957.41	0.12
		Base		103.228071	289,038.60	122.498574	342,996.01	53,957.41	0.12
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		

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
	30,000.000	Local	99.519867	29,855.96	119.255476	35,776.64	5,920.68	0.01	
		Base	99.519867	29,855.96	119.255476	35,776.64	5,920.68	0.01	
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local	134.762475	53,904.99	143.961945	57,584.78	3,679.79	0.02	
		Base	134.762475	53,904.99	143.961945	57,584.78	3,679.79	0.02	
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	1,110,000.000	Local	103.253936	1,146,118.69	116.642018	1,294,726.40	148,607.71	0.44	
		Base	103.253936	1,146,118.69	116.642018	1,294,726.40	148,607.71	0.44	
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	1,150,000.000	Local	103.359376	1,188,632.82	119.449611	1,373,670.53	185,037.71	0.47	
		Base	103.359376	1,188,632.82	119.449611	1,373,670.53	185,037.71	0.47	
125523BJ8	CIGNA CORP COMPANY GUAR 144A 10/47 3.875					3.875000	15 Oct 2047		
	100,000.000	Local	95.730570	95,730.57	101.660911	101,660.91	5,930.34	0.03	
		Base	95.730570	95,730.57	101.660911	101,660.91	5,930.34	0.03	
12572QAH8	CME GROUP INC SR UNSECURED 06/48 4.15					4.150000	15 Jun 2048		
	220,000.000	Local	99.553218	219,017.08	118.941513	261,671.33	42,654.25	0.09	
		Base	99.553218	219,017.08	118.941513	261,671.33	42,654.25	0.09	
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local	103.843795	218,071.97	119.434075	250,811.56	32,739.59	0.09	
		Base	103.843795	218,071.97	119.434075	250,811.56	32,739.59	0.09	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local	108.024640	561,728.13	118.631550	616,884.06	55,155.93	0.21	
		Base	108.024640	561,728.13	118.631550	616,884.06	55,155.93	0.21	
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	1,400,000.000	Local	101.759541	1,424,633.57	113.686910	1,591,616.74	166,983.17	0.55	
		Base	101.759541	1,424,633.57	113.686910	1,591,616.74	166,983.17	0.54	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	2,130,000.000	Local	101.507336	2,162,106.25	118.502639	2,524,106.21	361,999.96	0.87	
		Base	101.507336	2,162,106.25	118.502639	2,524,106.21	361,999.96	0.86	
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3					3.000000	15 Aug 2026		

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
		180,000.000	Local 99.892522	179,806.54	102.024908	183,644.83	3,838.29	0.06
			Base 99.892522	179,806.54	102.024908	183,644.83	3,838.29	0.06
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029		
		360,000.000	Local 99.125986	356,853.55	101.634140	365,882.90	9,029.35	0.13
			Base 99.125986	356,853.55	101.634140	365,882.90	9,029.35	0.12
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111		
		150,000.000	Local 99.087527	148,631.29	122.266392	183,399.59	34,768.30	0.06
			Base 99.087527	148,631.29	122.266392	183,399.59	34,768.30	0.06
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119		
		490,000.000	Local 99.747027	488,760.43	96.993926	475,270.24	-13,490.19	0.16
			Base 99.747027	488,760.43	96.993926	475,270.24	-13,490.19	0.16
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034		
		390,000.000	Local 144.539226	563,702.98	150.584000	587,277.60	23,574.62	0.20
			Base 144.539226	563,702.98	150.584000	587,277.60	23,574.62	0.20
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039		
		1,295,000.000	Local 146.442176	1,896,426.18	160.402000	2,077,205.90	180,779.72	0.71
			Base 146.442176	1,896,426.18	160.402000	2,077,205.90	180,779.72	0.71
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039		
		220,000.000	Local 108.299232	238,258.31	152.702000	335,944.40	97,686.09	0.12
			Base 108.299232	238,258.31	152.702000	335,944.40	97,686.09	0.11
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
		140,000.000	Local 100.000000	140,000.00	100.998949	141,398.53	1,398.53	0.05
			Base 100.000000	140,000.00	100.998949	141,398.53	1,398.53	0.05
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039		
		200,000.000	Local 100.000000	200,000.00	102.184288	204,368.58	4,368.58	0.07
			Base 100.000000	200,000.00	102.184288	204,368.58	4,368.58	0.07
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
		500,000.000	Local 111.127702	555,638.51	117.661337	588,306.69	32,668.18	0.20
			Base 111.127702	555,638.51	117.661337	588,306.69	32,668.18	0.20
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local		99.915494	179,847.89	119.012820	214,223.08	34,375.19	0.07
		Base		99.915494	179,847.89	119.012820	214,223.08	34,375.19	0.07
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5					3.500000	19 Sep 2029		
	280,000.000	Local		99.844829	279,565.52	99.755038	279,314.11	-251.41	0.10
		Base		99.844829	279,565.52	99.755038	279,314.11	-251.41	0.09
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		107.093563	171,349.70	112.046277	179,274.04	7,924.34	0.06
		Base		107.093563	171,349.70	112.046277	179,274.04	7,924.34	0.06
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		96.930820	426,495.61	102.713336	451,938.68	25,443.07	0.16
		Base		96.930820	426,495.61	102.713336	451,938.68	25,443.07	0.15
15135BAN1	CENTENE CORP SR UNSECURED 144A 01/25 4.75					4.750000	15 Jan 2025		
	470,000.000	Local		102.812811	483,220.21	103.873000	488,203.10	4,982.89	0.17
		Base		102.812811	483,220.21	103.873000	488,203.10	4,982.89	0.17
15135BAQ4	CENTENE CORP SR UNSECURED 144A 12/27 4.25					4.250000	15 Dec 2027		
	200,000.000	Local		99.166290	198,332.58	102.875000	205,750.00	7,417.42	0.07
		Base		99.166290	198,332.58	102.875000	205,750.00	7,417.42	0.07
15135BAS0	CENTENE CORP SR UNSECURED 144A 12/29 4.625					4.625000	15 Dec 2029		
	630,000.000	Local		100.649254	634,090.30	105.135000	662,350.50	28,260.20	0.23
		Base		100.649254	634,090.30	105.135000	662,350.50	28,260.20	0.23
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.772417	249,053.80	119.542747	286,902.59	37,848.79	0.10
		Base		103.772417	249,053.80	119.542747	286,902.59	37,848.79	0.10
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.016800	250,042.00	117.690982	294,227.46	44,185.46	0.10
		Base		100.016800	250,042.00	117.690982	294,227.46	44,185.46	0.10
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,640,000.000	Local		103.685430	1,700,441.06	112.190706	1,839,927.58	139,486.52	0.63
		Base		103.685430	1,700,441.06	112.190706	1,839,927.58	139,486.52	0.63
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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	1,730,000.000	Local		105.094369	1,818,132.58	116.792435	2,020,509.13	202,376.55	0.69
		Base		105.094369	1,818,132.58	116.792435	2,020,509.13	202,376.55	0.69
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314000	01 Jan 2044		
	480,000.000	Local		105.231598	505,111.67	113.670000	545,616.00	40,504.33	0.19
		Base		105.231598	505,111.67	113.670000	545,616.00	40,504.33	0.19
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	220,000.000	Local		100.182395	220,401.27	103.743019	228,234.64	7,833.37	0.08
		Base		100.182395	220,401.27	103.743019	228,234.64	7,833.37	0.08
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	410,000.000	Local		120.294571	493,207.74	134.674074	552,163.70	58,955.96	0.19
		Base		120.294571	493,207.74	134.674074	552,163.70	58,955.96	0.19
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local		93.577976	198,385.31	130.250651	276,131.38	77,746.07	0.09
		Base		93.577976	198,385.31	130.250651	276,131.38	77,746.07	0.09
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	1,520,000.000	Local		155.299957	2,360,559.35	166.945663	2,537,574.08	177,014.73	0.87
		Base		155.299957	2,360,559.35	166.945663	2,537,574.08	177,014.73	0.86
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	140,000.000	Local		103.941443	145,518.02	114.349019	160,088.63	14,570.61	0.05
		Base		103.941443	145,518.02	114.349019	160,088.63	14,570.61	0.05
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	360,000.000	Local		102.079108	367,484.79	110.178142	396,641.31	29,156.52	0.14
		Base		102.079108	367,484.79	110.178142	396,641.31	29,156.52	0.13
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125000	25 Jul 2028		
	170,000.000	Local		100.905024	171,538.54	109.126900	185,515.73	13,977.19	0.06
		Base		100.905024	171,538.54	109.126900	185,515.73	13,977.19	0.06
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	380,000.000	Local		100.310729	381,180.77	125.083028	475,315.51	94,134.74	0.16
		Base		100.310729	381,180.77	125.083028	475,315.51	94,134.74	0.16
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		

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	450,000.000	Local		117.701062	529,654.78	138.238592	622,073.66	92,418.88	0.21
		Base		117.701062	529,654.78	138.238592	622,073.66	92,418.88	0.21
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local		115.208169	449,311.86	133.319923	519,947.70	70,635.84	0.18
		Base		115.208169	449,311.86	133.319923	519,947.70	70,635.84	0.18
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	124.972888	37,491.87	7,491.87	0.01
		Base		100.000000	30,000.00	124.972888	37,491.87	7,491.87	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	590,000.000	Local		118.348669	698,257.15	129.400000	763,460.00	65,202.85	0.26
		Base		118.348669	698,257.15	129.400000	763,460.00	65,202.85	0.26
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	740,000.000	Local		101.277815	749,455.83	120.350000	890,590.00	141,134.17	0.31
		Base		101.277815	749,455.83	120.350000	890,590.00	141,134.17	0.30
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local		130.097364	143,107.10	143.475617	157,823.18	14,716.08	0.05
		Base		130.097364	143,107.10	143.475617	157,823.18	14,716.08	0.05
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.400000	15 May 2038		
	389,000.000	Local		128.457794	499,700.82	140.963724	548,348.89	48,648.07	0.19
		Base		128.457794	499,700.82	140.963724	548,348.89	48,648.07	0.19
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
	250,000.000	Local		107.947964	269,869.91	120.241509	300,603.77	30,733.86	0.10
		Base		107.947964	269,869.91	120.241509	300,603.77	30,733.86	0.10
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.336723	262,010.17	110.172891	330,518.67	68,508.50	0.11
		Base		87.336723	262,010.17	110.172891	330,518.67	68,508.50	0.11
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	603,000.000	Local		103.116778	621,794.17	110.893984	668,690.72	46,896.55	0.23
		Base		103.116778	621,794.17	110.893984	668,690.72	46,896.55	0.23
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		

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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	
		686,000.000	Local 99.462325	682,311.55	112.036898	768,573.12	86,261.57	0.26	
			Base 99.462325	682,311.55	112.036898	768,573.12	86,261.57	0.26	
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038			
		2,030,000.000	Local 103.491515	2,100,877.75	119.226700	2,420,302.01	319,424.26	0.83	
			Base 103.491515	2,100,877.75	119.226700	2,420,302.01	319,424.26	0.82	
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		550,000.000	Local 106.310496	584,707.73	123.476585	679,121.22	94,413.49	0.23	
			Base 106.310496	584,707.73	123.476585	679,121.22	94,413.49	0.23	
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058			
		950,000.000	Local 101.447969	963,755.71	130.322073	1,238,059.69	274,303.98	0.42	
			Base 101.447969	963,755.71	130.322073	1,238,059.69	274,303.98	0.42	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		150,000.000	Local 100.657073	150,985.61	114.386161	171,579.24	20,593.63	0.06	
			Base 100.657073	150,985.61	114.386161	171,579.24	20,593.63	0.06	
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743				3.743000	12 Sep 2039			
		420,000.000	Local 100.000000	420,000.00	100.315232	421,323.97	1,323.97	0.14	
			Base 100.000000	420,000.00	100.315232	421,323.97	1,323.97	0.14	
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048			
		340,000.000	Local 101.712888	345,823.82	112.537185	382,626.43	36,802.61	0.13	
			Base 101.712888	345,823.82	112.537185	382,626.43	36,802.61	0.13	
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875				4.875000	01 Oct 2047			
		120,000.000	Local 108.422058	130,106.47	116.832257	140,198.71	10,092.24	0.05	
			Base 108.422058	130,106.47	116.832257	140,198.71	10,092.24	0.05	
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048			
		100,000.000	Local 106.713180	106,713.18	116.744713	116,744.71	10,031.53	0.04	
			Base 106.713180	106,713.18	116.744713	116,744.71	10,031.53	0.04	
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.300000	15 Apr 2044			
		40,000.000	Local 100.000000	40,000.00	118.167345	47,266.94	7,266.94	0.02	
			Base 100.000000	40,000.00	118.167345	47,266.94	7,266.94	0.02	
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	160,000.000	Local	111.223719	177,957.95	135.993038	217,588.86	39,630.91	0.07	
		Base	111.223719	177,957.95	135.993038	217,588.86	39,630.91	0.07	
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.500000	01 Feb 2039			
	30,000.000	Local	130.164533	39,049.36	145.736468	43,720.94	4,671.58	0.02	
		Base	130.164533	39,049.36	145.736468	43,720.94	4,671.58	0.01	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044			
	500,000.000	Local	101.204022	506,020.11	106.175629	530,878.15	24,858.04	0.18	
		Base	101.204022	506,020.11	106.175629	530,878.15	24,858.04	0.18	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
	340,000.000	Local	100.000000	340,000.00	106.338000	361,549.20	21,549.20	0.12	
		Base	100.000000	340,000.00	106.338000	361,549.20	21,549.20	0.12	
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045			
	730,000.000	Local	111.753182	815,798.23	127.969718	934,178.94	118,380.71	0.32	
		Base	111.753182	815,798.23	127.969718	934,178.94	118,380.71	0.32	
219350BP9	CORNING INC SR UNSECURED 11/49 3.9				3.900000	15 Nov 2049			
	260,000.000	Local	99.720588	259,273.53	101.464529	263,807.78	4,534.25	0.09	
		Base	99.720588	259,273.53	101.464529	263,807.78	4,534.25	0.09	
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7				7.000000	04 Apr 2044			
	200,000.000	Local	100.238135	200,476.27	105.250000	210,500.00	10,023.73	0.07	
		Base	100.238135	200,476.27	105.250000	210,500.00	10,023.73	0.07	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049			
	290,000.000	Local	110.431803	320,252.23	121.250000	351,625.00	31,372.77	0.12	
		Base	110.431803	320,252.23	121.250000	351,625.00	31,372.77	0.12	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099			
	1,200,000.000	Local	100.599500	1,207,194.00	107.800000	1,293,600.00	86,406.00	0.44	
		Base	100.599500	1,207,194.00	107.800000	1,293,600.00	86,406.00	0.44	
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125				7.125000	15 Jul 2032			
	120,000.000	Local	123.533733	148,240.48	146.827118	176,192.54	27,952.06	0.06	
		Base	123.533733	148,240.48	146.827118	176,192.54	27,952.06	0.06	
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25				3.250000	15 Nov 2039			

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	180,000.000	Local	99.810033	179,658.06	100.863061	181,553.51	1,895.45	0.06	
		Base	99.810033	179,658.06	100.863061	181,553.51	1,895.45	0.06	
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	130,000.000	Local	99.756708	129,683.72	101.889047	132,455.76	2,772.04	0.05	
		Base	99.756708	129,683.72	101.889047	132,455.76	2,772.04	0.05	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	170,000.000	Local	94.750029	161,075.05	94.000000	159,800.00	-1,275.05	0.05	
		Base	94.750029	161,075.05	94.000000	159,800.00	-1,275.05	0.05	
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local	99.948409	229,881.34	109.449721	251,734.36	21,853.02	0.09	
		Base	99.948409	229,881.34	109.449721	251,734.36	21,853.02	0.09	
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	470,000.000	Local	99.806028	469,088.33	105.039263	493,684.54	24,596.21	0.17	
		Base	99.806028	469,088.33	105.039263	493,684.54	24,596.21	0.17	
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	710,000.000	Local	101.232308	718,749.39	109.463400	777,190.14	58,440.75	0.27	
		Base	101.232308	718,749.39	109.463400	777,190.14	58,440.75	0.26	
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local	100.000000	200,000.00	100.886412	201,772.82	1,772.82	0.07	
		Base	100.000000	200,000.00	100.886412	201,772.82	1,772.82	0.07	
23636AAV3	DANSKE BANK A/S SR UNSECURED 144A 12/25 VAR					3.244000	20 Dec 2025		
	200,000.000	Local	100.000000	200,000.00	101.209739	202,419.48	2,419.48	0.07	
		Base	100.000000	200,000.00	101.209739	202,419.48	2,419.48	0.07	
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875000	31 Jan 2020		
	80,000.000	Local	99.998488	79,998.79	100.410378	80,328.30	329.51	0.03	
		Base	99.998488	79,998.79	100.410378	80,328.30	329.51	0.03	
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	280,000.000	Local	99.600979	278,882.74	99.841000	279,554.80	672.06	0.10	
		Base	99.600979	278,882.74	99.841000	279,554.80	672.06	0.10	
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		

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	350,000.000	Local		143.209906	501,234.67	147.320294	515,621.03	14,386.36	0.18
		Base		143.209906	501,234.67	147.320294	515,621.03	14,386.36	0.18
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	590,000.000	Local		109.598439	646,630.79	121.611302	717,506.68	70,875.89	0.25
		Base		109.598439	646,630.79	121.611302	717,506.68	70,875.89	0.24
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	90,000.000	Local		81.146433	73,031.79	112.190706	100,971.64	27,939.85	0.03
		Base		81.146433	73,031.79	112.190706	100,971.64	27,939.85	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	790,000.000	Local		107.799361	851,614.95	116.067428	916,932.68	65,317.73	0.31
		Base		107.799361	851,614.95	116.067428	916,932.68	65,317.73	0.31
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		126.011600	12,601.16	140.449322	14,044.93	1,443.77	0.00
		Base		126.011600	12,601.16	140.449322	14,044.93	1,443.77	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		127.628093	68,919.17	142.133733	76,752.22	7,833.05	0.03
		Base		127.628093	68,919.17	142.133733	76,752.22	7,833.05	0.03
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	370,000.000	Local		133.007705	492,128.51	148.652527	550,014.35	57,885.84	0.19
		Base		133.007705	492,128.51	148.652527	550,014.35	57,885.84	0.19
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		119.129382	333,562.27	136.189010	381,329.23	47,766.96	0.13
		Base		119.129382	333,562.27	136.189010	381,329.23	47,766.96	0.13
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		113.196960	113,196.96	127.253675	127,253.68	14,056.72	0.04
		Base		113.196960	113,196.96	127.253675	127,253.68	14,056.72	0.04
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		109.693900	318,112.31	117.346229	340,304.06	22,191.75	0.12
		Base		109.693900	318,112.31	117.346229	340,304.06	22,191.75	0.12
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		

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	150,000.000	Local		99.833893	149,750.84	110.879773	166,319.66	16,568.82	0.06
		Base		99.833893	149,750.84	110.879773	166,319.66	16,568.82	0.06
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local		104.990850	104,990.85	105.000000	105,000.00	9.15	0.04
		Base		104.990850	104,990.85	105.000000	105,000.00	9.15	0.04
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	540,000.000	Local		124.778615	673,804.52	136.057374	734,709.82	60,905.30	0.25
		Base		124.778615	673,804.52	136.057374	734,709.82	60,905.30	0.25
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local		99.288200	9,928.82	111.619225	11,161.92	1,233.10	0.00
		Base		99.288200	9,928.82	111.619225	11,161.92	1,233.10	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	570,000.000	Local		107.920526	615,147.00	116.604484	664,645.56	49,498.56	0.23
		Base		107.920526	615,147.00	116.604484	664,645.56	49,498.56	0.23
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.314279	190,597.13	116.189956	220,760.92	30,163.79	0.08
		Base		100.314279	190,597.13	116.189956	220,760.92	30,163.79	0.08
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local		97.774459	215,103.81	100.013440	220,029.57	4,925.76	0.08
		Base		97.774459	215,103.81	100.013440	220,029.57	4,925.76	0.07
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.530735	231,220.69	111.901563	257,373.59	26,152.90	0.09
		Base		100.530735	231,220.69	111.901563	257,373.59	26,152.90	0.09
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	498,000.000	Local		100.372416	499,854.63	117.875000	587,017.50	87,162.87	0.20
		Base		100.372416	499,854.63	117.875000	587,017.50	87,162.87	0.20
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375000	26 Jun 2026		
	840,000.000	Local		100.871336	847,319.22	112.001000	940,808.40	93,489.18	0.32
		Base		100.871336	847,319.22	112.001000	940,808.40	93,489.18	0.32
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		

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	470,000.000	Local		102.148423	480,097.59	116.250000	546,375.00	66,277.41	0.19
		Base		102.148423	480,097.59	116.250000	546,375.00	66,277.41	0.19
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	740,000.000	Local		97.702446	722,998.10	97.500000	721,500.00	-1,498.10	0.25
		Base		97.702446	722,998.10	97.500000	721,500.00	-1,498.10	0.25
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
	120,000.000	Local		111.526125	133,831.35	118.881317	142,657.58	8,826.23	0.05
		Base		111.526125	133,831.35	118.881317	142,657.58	8,826.23	0.05
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
	30,000.000	Local		112.539133	33,761.74	128.810420	38,643.13	4,881.39	0.01
		Base		112.539133	33,761.74	128.810420	38,643.13	4,881.39	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		
	120,000.000	Local		93.497975	112,197.57	105.049000	126,058.80	13,861.23	0.04
		Base		93.497975	112,197.57	105.049000	126,058.80	13,861.23	0.04
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8					5.800000	15 Jun 2038		
	210,000.000	Local		103.068867	216,444.62	113.257008	237,839.72	21,395.10	0.08
		Base		103.068867	216,444.62	113.257008	237,839.72	21,395.10	0.08
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
	400,000.000	Local		98.921475	395,685.90	116.683678	466,734.71	71,048.81	0.16
		Base		98.921475	395,685.90	116.683678	466,734.71	71,048.81	0.16
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local		116.098033	417,952.92	120.681211	434,452.36	16,499.44	0.15
		Base		116.098033	417,952.92	120.681211	434,452.36	16,499.44	0.15
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	290,000.000	Local		101.279110	293,709.42	130.835754	379,423.69	85,714.27	0.13
		Base		101.279110	293,709.42	130.835754	379,423.69	85,714.27	0.13
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	18,000.000	Local		138.935667	25,008.42	145.083189	26,114.97	1,106.55	0.01
		Base		138.935667	25,008.42	145.083189	26,114.97	1,106.55	0.01
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		

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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
		40,000.000	Local 99.379250	39,751.70	129.058016	51,623.21	11,871.51	0.02
			Base 99.379250	39,751.70	129.058016	51,623.21	11,871.51	0.02
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
		210,000.000	Local 101.465848	213,078.28	117.289827	246,308.64	33,230.36	0.08
			Base 101.465848	213,078.28	117.289827	246,308.64	33,230.36	0.08
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		
		570,000.000	Local 100.979374	575,582.43	107.438783	612,401.06	36,818.63	0.21
			Base 100.979374	575,582.43	107.438783	612,401.06	36,818.63	0.21
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
		140,000.000	Local 82.550579	115,570.81	99.379250	139,130.95	23,560.14	0.05
			Base 82.550579	115,570.81	99.379250	139,130.95	23,560.14	0.05
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
		1,190,000.000	Local 106.578180	1,268,280.34	117.475157	1,397,954.37	129,674.03	0.48
			Base 106.578180	1,268,280.34	117.475157	1,397,954.37	129,674.03	0.48
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125				3.125000	01 Dec 2049		
		280,000.000	Local 98.771775	276,560.97	100.072248	280,202.29	3,641.32	0.10
			Base 98.771775	276,560.97	100.072248	280,202.29	3,641.32	0.10
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375				2.375000	01 Dec 2029		
		160,000.000	Local 99.055456	158,488.73	99.972260	159,955.62	1,466.89	0.05
			Base 99.055456	158,488.73	99.972260	159,955.62	1,466.89	0.05
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
		680,000.000	Local 106.480518	724,067.52	123.857207	842,229.01	118,161.49	0.29
			Base 106.480518	724,067.52	123.857207	842,229.01	118,161.49	0.29
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
		260,000.000	Local 103.812542	269,912.61	112.427784	292,312.24	22,399.63	0.10
			Base 103.812542	269,912.61	112.427784	292,312.24	22,399.63	0.10
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		140,000.000	Local 104.489343	146,285.08	117.405420	164,367.59	18,082.51	0.06
			Base 104.489343	146,285.08	117.405420	164,367.59	18,082.51	0.06
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039		

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		200,000.000	Local 100.000000	200,000.00	100.266586	200,533.17	533.17	0.07
			Base 100.000000	200,000.00	100.266586	200,533.17	533.17	0.07
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049		
		140,000.000	Local 100.000000	140,000.00	99.842112	139,778.96	-221.04	0.05
			Base 100.000000	140,000.00	99.842112	139,778.96	-221.04	0.05
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5				5.500000	01 May 2025		
		400,000.000	Local 99.436340	397,745.36	106.500000	426,000.00	28,254.64	0.15
			Base 99.436340	397,745.36	106.500000	426,000.00	28,254.64	0.14
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7				7.000000	15 Feb 2021		
		123,000.000	Local 99.848033	122,813.08	100.250000	123,307.50	494.42	0.04
			Base 99.848033	122,813.08	100.250000	123,307.50	494.42	0.04
335934AH8	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 05/22 7.25				7.250000	15 May 2022		
		620,000.000	Local 98.129461	608,402.66	100.470000	622,914.00	14,511.34	0.21
			Base 98.129461	608,402.66	100.470000	622,914.00	14,511.34	0.21
335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875				6.875000	01 Mar 2026		
		220,000.000	Local 94.223286	207,291.23	101.250000	222,750.00	15,458.77	0.08
			Base 94.223286	207,291.23	101.250000	222,750.00	15,458.77	0.08
337358BD6	WELLS FARGO + COMPANY SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
		750,000.000	Local 125.638053	942,285.40	130.997134	982,478.51	40,193.11	0.34
			Base 125.638053	942,285.40	130.997134	982,478.51	40,193.11	0.33
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		2,062,000.000	Local 127.294431	2,624,811.17	141.210394	2,911,758.32	286,947.15	1.00
			Base 127.294431	2,624,811.17	141.210394	2,911,758.32	286,947.15	0.99
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		750,000.000	Local 110.264812	826,986.09	118.963287	892,224.65	65,238.56	0.31
			Base 110.264812	826,986.09	118.963287	892,224.65	65,238.56	0.30
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049		
		250,000.000	Local 99.366852	248,417.13	101.152075	252,880.19	4,463.06	0.09
			Base 99.366852	248,417.13	101.152075	252,880.19	4,463.06	0.09
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		

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	270,000.000	Local		122.186767	329,904.27	118.845705	320,883.40	-9,020.87	0.11
		Base		122.186767	329,904.27	118.845705	320,883.40	-9,020.87	0.11
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	60,000.000	Local		97.688317	58,612.99	88.877355	53,326.41	-5,286.58	0.02
		Base		97.688317	58,612.99	88.877355	53,326.41	-5,286.58	0.02
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113					5.113000	03 May 2029		
	310,000.000	Local		100.000000	310,000.00	103.059706	319,485.09	9,485.09	0.11
		Base		100.000000	310,000.00	103.059706	319,485.09	9,485.09	0.11
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	1,270,000.000	Local		107.110295	1,360,300.75	122.359327	1,553,963.45	193,662.70	0.53
		Base		107.110295	1,360,300.75	122.359327	1,553,963.45	193,662.70	0.53
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576					5.576000	25 Jan 2049		
	510,000.000	Local		110.290008	562,479.04	127.399144	649,735.63	87,256.59	0.22
		Base		110.290008	562,479.04	127.399144	649,735.63	87,256.59	0.22
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	40,000.000	Local		85.658250	34,263.30	103.500000	41,400.00	7,136.70	0.01
		Base		85.658250	34,263.30	103.500000	41,400.00	7,136.70	0.01
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375000	01 Mar 2023		
	480,000.000	Local		101.464352	487,028.89	103.000000	494,400.00	7,371.11	0.17
		Base		101.464352	487,028.89	103.000000	494,400.00	7,371.11	0.17
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	497,000.000	Local		115.752726	575,291.05	124.357966	618,059.09	42,768.04	0.21
		Base		115.752726	575,291.05	124.357966	618,059.09	42,768.04	0.21
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	840,000.000	Local		121.756732	1,022,756.55	121.555979	1,021,070.22	-1,686.33	0.35
		Base		121.756732	1,022,756.55	121.555979	1,021,070.22	-1,686.33	0.35
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	4,081,000.000	Local		132.128558	5,392,166.47	133.654277	5,454,431.04	62,264.57	1.87
		Base		132.128558	5,392,166.47	133.654277	5,454,431.04	62,264.57	1.85
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		

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		150,000.000	Local 106.341500	159,512.25	128.471326	192,706.99	33,194.74	0.07
			Base 106.341500	159,512.25	128.471326	192,706.99	33,194.74	0.07
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		350,000.000	Local 112.700546	394,451.91	118.030040	413,105.14	18,653.23	0.14
			Base 112.700546	394,451.91	118.030040	413,105.14	18,653.23	0.14
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
		490,000.000	Local 118.387594	580,099.21	117.312715	574,832.30	-5,266.91	0.20
			Base 118.387594	580,099.21	117.312715	574,832.30	-5,266.91	0.20
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		140,000.000	Local 96.747493	135,446.49	110.861226	155,205.72	19,759.23	0.05
			Base 96.747493	135,446.49	110.861226	155,205.72	19,759.23	0.05
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627000	16 Jun 2049		
		630,000.000	Local 97.941305	617,030.22	99.711800	628,184.34	11,154.12	0.22
Original Face:		630,000.000	Base 97.941305	617,030.22	99.711800	628,184.34	11,154.12	0.21
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027		
		400,000.000	Local 102.199443	408,797.77	105.007800	420,031.20	11,233.43	0.14
Original Face:		200,000.000	Base 102.199443	408,797.77	105.007800	420,031.20	11,233.43	0.14
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		
		400,000.000	Local 100.043305	400,173.22	102.182000	408,728.00	8,554.78	0.14
Original Face:		200,000.000	Base 100.043305	400,173.22	102.182000	408,728.00	8,554.78	0.14
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
		130,000.000	Local 106.394392	138,312.71	131.426986	170,855.08	32,542.37	0.06
			Base 106.394392	138,312.71	131.426986	170,855.08	32,542.37	0.06
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
		100,000.000	Local 99.822790	99,822.79	120.178131	120,178.13	20,355.34	0.04
			Base 99.822790	99,822.79	120.178131	120,178.13	20,355.34	0.04
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		
		330,000.000	Local 105.807324	349,164.17	116.250104	383,625.34	34,461.17	0.13
			Base 105.807324	349,164.17	116.250104	383,625.34	34,461.17	0.13
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036		

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		410,000.000	Local 102.464183	420,103.15	110.719497	453,949.94	33,846.79	0.16
			Base 102.464183	420,103.15	110.719497	453,949.94	33,846.79	0.15
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		80,000.000	Local 95.991225	76,792.98	103.940017	83,152.01	6,359.03	0.03
			Base 95.991225	76,792.98	103.940017	83,152.01	6,359.03	0.03
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
		280,000.000	Local 100.548521	281,535.86	103.278000	289,178.40	7,642.54	0.10
			Base 100.548521	281,535.86	103.278000	289,178.40	7,642.54	0.10
37940XAB8	GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2				3.200000	15 Aug 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
		940,000.000	Local 100.057627	940,541.69	104.345000	980,843.00	40,301.31	0.34
			Base 100.057627	940,541.69	104.345000	980,843.00	40,301.31	0.33
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044		
		250,000.000	Local 99.553380	248,883.45	121.126820	302,817.05	53,933.60	0.10
			Base 99.553380	248,883.45	121.126820	302,817.05	53,933.60	0.10
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
		1,170,000.000	Local 112.025886	1,310,702.87	138.912877	1,625,280.66	314,577.79	0.56
			Base 112.025886	1,310,702.87	138.912877	1,625,280.66	314,577.79	0.55
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
		370,000.000	Local 99.403381	367,792.51	139.835795	517,392.44	149,599.93	0.18
			Base 99.403381	367,792.51	139.835795	517,392.44	149,599.93	0.18
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045		
		740,000.000	Local 108.105412	799,980.05	122.081613	903,403.94	103,423.89	0.31
			Base 108.105412	799,980.05	122.081613	903,403.94	103,423.89	0.31
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
		90,000.000	Local 97.074333	87,366.90	110.257919	99,232.13	11,865.23	0.03
			Base 97.074333	87,366.90	110.257919	99,232.13	11,865.23	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,740,000.000	Local 109.469980	1,904,777.65	122.923454	2,138,868.10	234,090.45	0.73
			Base 109.469980	1,904,777.65	122.923454	2,138,868.10	234,090.45	0.73
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042		
		60,000.000	Local 100.000000	60,000.00	128.077000	76,846.20	16,846.20	0.03
			Base 100.000000	60,000.00	128.077000	76,846.20	16,846.20	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		260,000.000	Local 101.277473	263,321.43	114.949798	298,869.47	35,548.04	0.10
			Base 101.277473	263,321.43	114.949798	298,869.47	35,548.04	0.10
404119BY4	HCA INC SR SECURED 06/39 5.125				5.125000	15 Jun 2039		
		240,000.000	Local 102.287092	245,489.02	110.220444	264,529.07	19,040.05	0.09
			Base 102.287092	245,489.02	110.220444	264,529.07	19,040.05	0.09
404119BZ1	HCA INC SR SECURED 06/49 5.25				5.250000	15 Jun 2049		
		750,000.000	Local 101.505451	761,290.88	111.792882	838,446.62	77,155.74	0.29
			Base 101.505451	761,290.88	111.792882	838,446.62	77,155.74	0.28
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037		
		600,000.000	Local 127.269335	763,616.01	138.253673	829,522.04	65,906.03	0.28
			Base 127.269335	763,616.01	138.253673	829,522.04	65,906.03	0.28
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
		1,340,000.000	Local 102.585439	1,374,644.88	107.836488	1,445,008.94	70,364.06	0.50
			Base 102.585439	1,374,644.88	107.836488	1,445,008.94	70,364.06	0.49
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
		320,000.000	Local 99.550581	318,561.86	111.204749	355,855.20	37,293.34	0.12
			Base 99.550581	318,561.86	111.204749	355,855.20	37,293.34	0.12
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
		240,000.000	Local 106.189679	254,855.23	113.146270	271,551.05	16,695.82	0.09
			Base 106.189679	254,855.23	113.146270	271,551.05	16,695.82	0.09
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
		50,000.000	Local 106.973260	53,486.63	114.313091	57,156.55	3,669.92	0.02
			Base 106.973260	53,486.63	114.313091	57,156.55	3,669.92	0.02
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		

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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
		780,000.000	Local 108.961595	849,900.44	118.061450	920,879.31	70,978.87	0.32
			Base 108.961595	849,900.44	118.061450	920,879.31	70,978.87	0.31
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
		260,000.000	Local 107.634135	279,848.75	123.376929	320,780.02	40,931.27	0.11
			Base 107.634135	279,848.75	123.376929	320,780.02	40,931.27	0.11
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
		30,000.000	Local 122.773933	36,832.18	128.121757	38,436.53	1,604.35	0.01
			Base 122.773933	36,832.18	128.121757	38,436.53	1,604.35	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000	Local 101.463117	121,755.74	119.528758	143,434.51	21,678.77	0.05
			Base 101.463117	121,755.74	119.528758	143,434.51	21,678.77	0.05
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000	Local 109.137125	218,274.25	117.924907	235,849.81	17,575.56	0.08
			Base 109.137125	218,274.25	117.924907	235,849.81	17,575.56	0.08
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
		340,000.000	Local 100.898821	343,055.99	123.532984	420,012.15	76,956.16	0.14
			Base 100.898821	343,055.99	123.532984	420,012.15	76,956.16	0.14
443628AF9	HUDBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25				7.250000	15 Jan 2023		
		60,000.000	Local 100.227933	60,136.76	103.687500	62,212.50	2,075.74	0.02
			Base 100.227933	60,136.76	103.687500	62,212.50	2,075.74	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
		150,000.000	Local 101.177200	151,765.80	112.572765	168,859.15	17,093.35	0.06
			Base 101.177200	151,765.80	112.572765	168,859.15	17,093.35	0.06
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		890,000.000	Local 110.152113	980,353.81	118.136961	1,051,418.95	71,065.14	0.36
			Base 110.152113	980,353.81	118.136961	1,051,418.95	71,065.14	0.36
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
		620,000.000	Local 106.676677	661,395.40	117.211898	726,713.77	65,318.37	0.25
			Base 106.676677	661,395.40	117.211898	726,713.77	65,318.37	0.25
444859BL5	HUMANA INC SR UNSECURED 08/49 3.95				3.950000	15 Aug 2049		

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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
	490,000.000	Local		100.650908	493,189.45	104.798141	513,510.89	20,321.44	0.18
		Base		100.650908	493,189.45	104.798141	513,510.89	20,321.44	0.17
44485HAA2	GFL ENVIRONMENTAL INC SR UNSECURED 144A 06/26 7					7.000000	01 Jun 2026		
	220,000.000	Local		101.129914	222,485.81	105.640000	232,408.00	9,922.19	0.08
		Base		101.129914	222,485.81	105.640000	232,408.00	9,922.19	0.08
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483					3.483000	01 Dec 2027		
	250,000.000	Local		100.000000	250,000.00	103.940000	259,850.00	9,850.00	0.09
		Base		100.000000	250,000.00	103.940000	259,850.00	9,850.00	0.09
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					3.900000	21 Dec 2065		
	240,000.000	Local		78.615379	188,676.91	77.610000	186,264.00	-2,412.91	0.06
		Base		78.615379	188,676.91	77.610000	186,264.00	-2,412.91	0.06
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.150000	21 Dec 2065		
	110,000.000	Local		97.734736	107,508.21	80.937500	89,031.25	-18,476.96	0.03
		Base		97.734736	107,508.21	80.937500	89,031.25	-18,476.96	0.03
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	20,000.000	Local		96.928900	19,385.78	107.803000	21,560.60	2,174.82	0.01
		Base		96.928900	19,385.78	107.803000	21,560.60	2,174.82	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.590469	312,900.93	117.254000	357,624.70	44,723.77	0.12
		Base		102.590469	312,900.93	117.254000	357,624.70	44,723.77	0.12
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.350000	01 Jul 2035		
	50,000.000	Local		116.686420	58,343.21	121.380000	60,690.00	2,346.79	0.02
		Base		116.686420	58,343.21	121.380000	60,690.00	2,346.79	0.02
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	90,000.000	Local		103.401733	93,061.56	108.945000	98,050.50	4,988.94	0.03
		Base		103.401733	93,061.56	108.945000	98,050.50	4,988.94	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	640,000.000	Local		102.710111	657,344.71	110.108136	704,692.07	47,347.36	0.24
		Base		102.710111	657,344.71	110.108136	704,692.07	47,347.36	0.24
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		

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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	99.106822	227,945.69	102.628914	236,046.50	8,100.81	0.08	
		Base	99.106822	227,945.69	102.628914	236,046.50	8,100.81	0.08	
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.700000	15 Jul 2043		
	70,000.000	Local	110.245986	77,172.19	125.262456	87,683.72	10,511.53	0.03	
		Base	110.245986	77,172.19	125.262456	87,683.72	10,511.53	0.03	
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local	100.474977	174,826.46	110.097537	191,569.71	16,743.25	0.07	
		Base	100.474977	174,826.46	110.097537	191,569.71	16,743.25	0.07	
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25					4.250000	21 Sep 2048		
	150,000.000	Local	99.346827	149,020.24	118.657130	177,985.70	28,965.46	0.06	
		Base	99.346827	149,020.24	118.657130	177,985.70	28,965.46	0.06	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	210,000.000	Local	108.747900	228,370.59	112.521924	236,296.04	7,925.45	0.08	
		Base	108.747900	228,370.59	112.521924	236,296.04	7,925.45	0.08	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local	100.500280	201,000.56	105.077471	210,154.94	9,154.38	0.07	
		Base	100.500280	201,000.56	105.077471	210,154.94	9,154.38	0.07	
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local	96.768814	280,629.56	100.110131	290,319.38	9,689.82	0.10	
		Base	96.768814	280,629.56	100.110131	290,319.38	9,689.82	0.10	
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local	88.997621	1,210,367.64	96.806316	1,316,565.90	106,198.26	0.45	
		Base	88.997621	1,210,367.64	96.806316	1,316,565.90	106,198.26	0.45	
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	670,000.000	Local	101.261603	678,452.74	101.958534	683,122.18	4,669.44	0.23	
		Base	101.261603	678,452.74	101.958534	683,122.18	4,669.44	0.23	
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local	99.128938	337,038.39	115.516000	392,754.40	55,716.01	0.13	
		Base	99.128938	337,038.39	115.516000	392,754.40	55,716.01	0.13	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		

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WESTERN ASSET MANAGEMENT COMPANY

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		1,200,000.000	Local 106.444798	1,277,337.58	127.285845	1,527,430.14	250,092.56	0.52
			Base 106.444798	1,277,337.58	127.285845	1,527,430.14	250,092.56	0.52
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.270940	15 Aug 2048		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.260000	22 Feb 2048		
		840,000.000	Local 106.420346	893,930.91	118.190881	992,803.40	98,872.49	0.34
			Base 106.420346	893,930.91	118.190881	992,803.40	98,872.49	0.34
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048		
		250,000.000	Local 98.173004	245,432.51	113.311305	283,278.26	37,845.75	0.10
			Base 98.173004	245,432.51	113.311305	283,278.26	37,845.75	0.10
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049		
		200,000.000	Local 96.963180	193,926.36	112.547658	225,095.32	31,168.96	0.08
			Base 96.963180	193,926.36	112.547658	225,095.32	31,168.96	0.08
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR				4.005000	23 Apr 2029		
		290,000.000	Local 100.000000	290,000.00	109.843355	318,545.73	28,545.73	0.11
			Base 100.000000	290,000.00	109.843355	318,545.73	28,545.73	0.11
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
		140,000.000	Local 100.000000	140,000.00	111.629006	156,280.61	16,280.61	0.05
			Base 100.000000	140,000.00	111.629006	156,280.61	16,280.61	0.05
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
		320,000.000	Local 100.000000	320,000.00	113.809132	364,189.22	44,189.22	0.12
			Base 100.000000	320,000.00	113.809132	364,189.22	44,189.22	0.12
46647PBE5	JPMORGAN CHASE + CO SR UNSECURED 10/30 VAR				2.739000	15 Oct 2030		
		370,000.000	Local 100.000000	370,000.00	100.014610	370,054.06	54.06	0.13
			Base 100.000000	370,000.00	100.014610	370,054.06	54.06	0.13
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
		190,000.000	Local 109.512232	208,073.24	117.206000	222,691.40	14,618.16	0.08
			Base 109.512232	208,073.24	117.206000	222,691.40	14,618.16	0.08
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037		

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		20,000.000	Local 104.640250	20,928.05	142.343918	28,468.78	7,540.73	0.01
			Base 104.640250	20,928.05	142.343918	28,468.78	7,540.73	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
		20,000.000	Local 105.138400	21,027.68	122.155831	24,431.17	3,403.49	0.01
			Base 105.138400	21,027.68	122.155831	24,431.17	3,403.49	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046		
		70,000.000	Local 102.457729	71,720.41	113.038558	79,126.99	7,406.58	0.03
			Base 102.457729	71,720.41	113.038558	79,126.99	7,406.58	0.03
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
		210,000.000	Local 99.725781	209,424.14	107.303278	225,336.88	15,912.74	0.08
			Base 99.725781	209,424.14	107.303278	225,336.88	15,912.74	0.08
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.500000	15 Jan 2048		
		100,000.000	Local 99.638680	99,638.68	109.594137	109,594.14	9,955.46	0.04
			Base 99.638680	99,638.68	109.594137	109,594.14	9,955.46	0.04
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		
		330,000.000	Local 121.436691	400,741.08	134.640418	444,313.38	43,572.30	0.15
			Base 121.436691	400,741.08	134.640418	444,313.38	43,572.30	0.15
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		570,000.000	Local 113.521025	647,069.84	122.309679	697,165.17	50,095.33	0.24
			Base 113.521025	647,069.84	122.309679	697,165.17	50,095.33	0.24
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
		160,000.000	Local 105.251338	168,402.14	118.441884	189,507.01	21,104.87	0.07
			Base 105.251338	168,402.14	118.441884	189,507.01	21,104.87	0.06
48252AAA9	KKR GRP FIN CO VI LLC COMPANY GUAR 144A 07/29 3.75				3.750000	01 Jul 2029		
		20,000.000	Local 99.730700	19,946.14	106.593878	21,318.78	1,372.64	0.01
			Base 99.730700	19,946.14	106.593878	21,318.78	1,372.64	0.01
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
		300,000.000	Local 102.622930	307,868.79	114.212827	342,638.48	34,769.69	0.12
			Base 102.622930	307,868.79	114.212827	342,638.48	34,769.69	0.12
48305QAE3	KAISER FOUNDATION HOSPIT UNSECURED 11/49 3.266				3.266000	01 Nov 2049		

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	310,000.000	Local	100.138555	310,429.52	100.369011	311,143.93	714.41	0.11	
		Base	100.138555	310,429.52	100.369011	311,143.93	714.41	0.11	
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25					8.250000	28 Feb 2048		
	270,000.000	Local	102.123656	275,733.87	106.916800	288,675.36	12,941.49	0.10	
		Base	102.123656	275,733.87	106.916800	288,675.36	12,941.49	0.10	
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local	118.092560	118,092.56	133.981378	133,981.38	15,888.82	0.05	
		Base	118.092560	118,092.56	133.981378	133,981.38	15,888.82	0.05	
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	450,000.000	Local	119.576247	538,093.11	132.487789	596,195.05	58,101.94	0.20	
		Base	119.576247	538,093.11	132.487789	596,195.05	58,101.94	0.20	
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	230,000.000	Local	103.775965	238,684.72	116.356717	267,620.45	28,935.73	0.09	
		Base	103.775965	238,684.72	116.356717	267,620.45	28,935.73	0.09	
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	65,000.000	Local	114.413662	74,368.88	117.812169	76,577.91	2,209.03	0.03	
		Base	114.413662	74,368.88	117.812169	76,577.91	2,209.03	0.03	
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	370,000.000	Local	104.493805	386,627.08	106.851976	395,352.31	8,725.23	0.14	
		Base	104.493805	386,627.08	106.851976	395,352.31	8,725.23	0.13	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	30,000.000	Local	102.989200	30,896.76	108.594946	32,578.48	1,681.72	0.01	
		Base	102.989200	30,896.76	108.594946	32,578.48	1,681.72	0.01	
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.650000	15 Jan 2048		
	130,000.000	Local	99.303846	129,095.00	109.456108	142,292.94	13,197.94	0.05	
		Base	99.303846	129,095.00	109.456108	142,292.94	13,197.94	0.05	
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	1,230,000.000	Local	100.113737	1,231,398.96	102.879241	1,265,414.66	34,015.70	0.43	
		Base	100.113737	1,231,398.96	102.879241	1,265,414.66	34,015.70	0.43	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		

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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
		290,000.000	Local 101.115138	293,233.90	105.750000	306,675.00	13,441.10	0.11
			Base 101.115138	293,233.90	105.750000	306,675.00	13,441.10	0.10
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
		350,000.000	Local 107.298297	375,544.04	110.500000	386,750.00	11,205.96	0.13
			Base 107.298297	375,544.04	110.500000	386,750.00	11,205.96	0.13
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		320,000.000	Local 99.806938	319,382.20	110.298862	352,956.36	33,574.16	0.12
			Base 99.806938	319,382.20	110.298862	352,956.36	33,574.16	0.12
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
		570,000.000	Local 100.000000	570,000.00	112.125000	639,112.50	69,112.50	0.22
			Base 100.000000	570,000.00	112.125000	639,112.50	69,112.50	0.22
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		260,000.000	Local 100.000000	260,000.00	108.250000	281,450.00	21,450.00	0.10
			Base 100.000000	260,000.00	108.250000	281,450.00	21,450.00	0.10
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000	Local 98.044200	19,608.84	114.198623	22,839.72	3,230.88	0.01
			Base 98.044200	19,608.84	114.198623	22,839.72	3,230.88	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000	Local 98.373600	49,186.80	118.608386	59,304.19	10,117.39	0.02
			Base 98.373600	49,186.80	118.608386	59,304.19	10,117.39	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		201,000.000	Local 101.704741	204,426.53	117.339202	235,851.80	31,425.27	0.08
			Base 101.704741	204,426.53	117.339202	235,851.80	31,425.27	0.08
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		20,000.000	Local 100.000000	20,000.00	156.317000	31,263.40	11,263.40	0.01
			Base 100.000000	20,000.00	156.317000	31,263.40	11,263.40	0.01
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563				4.563000	24 Apr 2023		
		230,000.000	Local 100.000000	230,000.00	106.000000	243,800.00	13,800.00	0.08
			Base 100.000000	230,000.00	106.000000	243,800.00	13,800.00	0.08
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75				4.750000	02 Nov 2026		

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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
	400,000.000	Local		101.643708	406,574.83	110.787200	443,148.80	36,573.97	0.15
		Base		101.643708	406,574.83	110.787200	443,148.80	36,573.97	0.15
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	280,000.000	Local		97.486968	272,963.51	104.000000	291,200.00	18,236.49	0.10
		Base		97.486968	272,963.51	104.000000	291,200.00	18,236.49	0.10
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7					3.700000	07 Nov 2049		
	430,000.000	Local		100.000000	430,000.00	103.885000	446,705.50	16,705.50	0.15
		Base		100.000000	430,000.00	103.885000	446,705.50	16,705.50	0.15
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	160,000.000	Local		101.939531	163,103.25	108.121102	172,993.76	9,890.51	0.06
		Base		101.939531	163,103.25	108.121102	172,993.76	9,890.51	0.06
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	920,000.000	Local		98.646918	907,551.65	101.757384	936,167.93	28,616.28	0.32
		Base		98.646918	907,551.65	101.757384	936,167.93	28,616.28	0.32
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	460,000.000	Local		106.904291	491,759.74	113.608490	522,599.05	30,839.31	0.18
		Base		106.904291	491,759.74	113.608490	522,599.05	30,839.31	0.18
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	290,000.000	Local		100.060952	290,176.76	106.000000	307,400.00	17,223.24	0.11
		Base		100.060952	290,176.76	106.000000	307,400.00	17,223.24	0.10
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	300,000.000	Local		99.517170	298,551.51	103.000000	309,000.00	10,448.49	0.11
		Base		99.517170	298,551.51	103.000000	309,000.00	10,448.49	0.11
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.900000	22 Sep 2024		
	1,380,000.000	Local		98.471313	1,358,904.12	102.500000	1,414,500.00	55,595.88	0.49
		Base		98.471313	1,358,904.12	102.500000	1,414,500.00	55,595.88	0.48
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	322,000.000	Local		99.861037	321,552.54	106.745340	343,719.99	22,167.45	0.12
		Base		99.861037	321,552.54	106.745340	343,719.99	22,167.45	0.12
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		

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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 99.646250	79,717.00	109.735737	87,788.59	8,071.59	0.03
			Base 99.646250	79,717.00	109.735737	87,788.59	8,071.59	0.03
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039		
		220,000.000	Local 100.387314	220,852.09	110.579054	243,273.92	22,421.83	0.08
			Base 100.387314	220,852.09	110.579054	243,273.92	22,421.83	0.08
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		
		310,000.000	Local 100.443806	311,375.80	114.346080	354,472.85	43,097.05	0.12
			Base 100.443806	311,375.80	114.346080	354,472.85	43,097.05	0.12
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
		255,000.000	Local 135.882090	346,499.33	152.733819	389,471.24	42,971.91	0.13
			Base 135.882090	346,499.33	152.733819	389,471.24	42,971.91	0.13
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
		350,000.000	Local 103.362443	361,768.55	120.731109	422,558.88	60,790.33	0.14
			Base 103.362443	361,768.55	120.731109	422,558.88	60,790.33	0.14
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729				3.729000	15 Oct 2070		
		420,000.000	Local 99.208988	416,677.75	96.705924	406,164.88	-10,512.87	0.14
			Base 99.208988	416,677.75	96.705924	406,164.88	-10,512.87	0.14
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	112.650495	45,060.20	5,060.20	0.02
			Base 100.000000	40,000.00	112.650495	45,060.20	5,060.20	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
		160,000.000	Local 103.658006	165,852.81	118.603931	189,766.29	23,913.48	0.07
			Base 103.658006	165,852.81	118.603931	189,766.29	23,913.48	0.06
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		280,000.000	Local 107.829507	301,922.62	120.560778	337,570.18	35,647.56	0.12
			Base 107.829507	301,922.62	120.560778	337,570.18	35,647.56	0.11
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
		190,000.000	Local 99.841221	189,698.32	113.707443	216,044.14	26,345.82	0.07
			Base 99.841221	189,698.32	113.707443	216,044.14	26,345.82	0.07
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		

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		1,350,000.000	Local 103.465150	1,396,779.52	114.614950	1,547,301.83	150,522.31	0.53
			Base 103.465150	1,396,779.52	114.614950	1,547,301.83	150,522.31	0.53
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		19,000.000	Local 109.219789	20,751.76	125.955481	23,931.54	3,179.78	0.01
			Base 109.219789	20,751.76	125.955481	23,931.54	3,179.78	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029		
		760,000.000	Local 100.000000	760,000.00	102.593408	779,709.90	19,709.90	0.27
			Base 100.000000	760,000.00	102.593408	779,709.90	19,709.90	0.26
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		255,000.000	Local 86.405008	220,332.77	122.500000	312,375.00	92,042.23	0.11
			Base 86.405008	220,332.77	122.500000	312,375.00	92,042.23	0.11
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.750000	12 Feb 2045		
		600,000.000	Local 96.651492	579,908.95	113.723886	682,343.32	102,434.37	0.23
			Base 96.651492	579,908.95	113.723886	682,343.32	102,434.37	0.23
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		
		200,000.000	Local 103.817205	207,634.41	113.075353	226,150.71	18,516.30	0.08
			Base 103.817205	207,634.41	113.075353	226,150.71	18,516.30	0.08
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
		250,000.000	Local 95.822584	239,556.46	118.516168	296,290.42	56,733.96	0.10
			Base 95.822584	239,556.46	118.516168	296,290.42	56,733.96	0.10
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
		670,000.000	Local 105.215472	704,943.66	118.300511	792,613.42	87,669.76	0.27
			Base 105.215472	704,943.66	118.300511	792,613.42	87,669.76	0.27
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25				4.250000	15 Jul 2049		
		340,000.000	Local 112.121026	381,211.49	120.052710	408,179.21	26,967.72	0.14
			Base 112.121026	381,211.49	120.052710	408,179.21	26,967.72	0.14
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15				3.150000	15 Apr 2050		
		270,000.000	Local 99.438363	268,483.58	98.781444	266,709.90	-1,773.68	0.09
			Base 99.438363	268,483.58	98.781444	266,709.90	-1,773.68	0.09
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125000	01 Apr 2036		

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	875,000.000	Local		115.172952	1,007,763.33	137.370265	1,201,989.82	194,226.49	0.41
		Base		115.172952	1,007,763.33	137.370265	1,201,989.82	194,226.49	0.41
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local		99.833596	229,617.27	129.380059	297,574.14	67,956.87	0.10
		Base		99.833596	229,617.27	129.380059	297,574.14	67,956.87	0.10
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.250000	01 Apr 2032		
	200,000.000	Local		106.462695	212,925.39	143.099674	286,199.35	73,273.96	0.10
		Base		106.462695	212,925.39	143.099674	286,199.35	73,273.96	0.10
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375000	22 Jan 2047		
	200,000.000	Local		101.259315	202,518.63	119.928073	239,856.15	37,337.52	0.08
		Base		101.259315	202,518.63	119.928073	239,856.15	37,337.52	0.08
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875					4.875000	15 Aug 2027		
	50,000.000	Local		100.000000	50,000.00	106.293762	53,146.88	3,146.88	0.02
		Base		100.000000	50,000.00	106.293762	53,146.88	3,146.88	0.02
629377CK6	NRG ENERGY INC SR SECURED 144A 06/24 3.75					3.750000	15 Jun 2024		
	130,000.000	Local		99.973938	129,966.12	103.405041	134,426.55	4,460.43	0.05
		Base		99.973938	129,966.12	103.405041	134,426.55	4,460.43	0.05
629377CL4	NRG ENERGY INC SR SECURED 144A 06/29 4.45					4.450000	15 Jun 2029		
	160,000.000	Local		99.875263	159,800.42	104.759809	167,615.69	7,815.27	0.06
		Base		99.875263	159,800.42	104.759809	167,615.69	7,815.27	0.06
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local		147.641950	29,528.39	170.004320	34,000.86	4,472.47	0.01
		Base		147.641950	29,528.39	170.004320	34,000.86	4,472.47	0.01
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
	220,000.000	Local		100.000000	220,000.00	99.584000	219,084.80	-915.20	0.08
		Base		100.000000	220,000.00	99.584000	219,084.80	-915.20	0.07
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		

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	130,000.000	Local		99.440692	129,272.90	114.631995	149,021.59	19,748.69	0.05
		Base		99.440692	129,272.90	114.631995	149,021.59	19,748.69	0.05
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696					7.696000	23 Feb 2038		
	340,000.000	Local		100.000000	340,000.00	100.230200	340,782.68	782.68	0.12
		Base		100.000000	340,000.00	100.230200	340,782.68	782.68	0.12
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
	250,000.000	Local		99.594792	248,986.98	112.677409	281,693.52	32,706.54	0.10
		Base		99.594792	248,986.98	112.677409	281,693.52	32,706.54	0.10
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
	400,000.000	Local		103.427990	413,711.96	111.202115	444,808.46	31,096.50	0.15
		Base		103.427990	413,711.96	111.202115	444,808.46	31,096.50	0.15
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	20,000.000	Local		101.827050	20,365.41	111.148914	22,229.78	1,864.37	0.01
		Base		101.827050	20,365.41	111.148914	22,229.78	1,864.37	0.01
655664AT7	NORDSTROM INC SR UNSECURED 04/30 4.375					4.375000	01 Apr 2030		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.202743	137,483.84	113.058432	158,281.80	20,797.96	0.05
		Base		98.202743	137,483.84	113.058432	158,281.80	20,797.96	0.05
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1					5.100000	31 Dec 2049		
	370,000.000	Local		99.809695	369,295.87	118.272417	437,607.94	68,312.07	0.15
		Base		99.809695	369,295.87	118.272417	437,607.94	68,312.07	0.15
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		115.475988	392,618.36	120.870166	410,958.56	18,340.20	0.14
		Base		115.475988	392,618.36	120.870166	410,958.56	18,340.20	0.14
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	740,000.000	Local		100.869172	746,431.87	111.709311	826,648.90	80,217.03	0.28
		Base		100.869172	746,431.87	111.709311	826,648.90	80,217.03	0.28
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,190,000.000	Local 99.059771	1,178,811.27	105.406252	1,254,334.40	75,523.13	0.43
			Base 99.059771	1,178,811.27	105.406252	1,254,334.40	75,523.13	0.43
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625				3.625000	30 Sep 2059		
		380,000.000	Local 100.520811	381,979.08	100.293733	381,116.19	-862.89	0.13
			Base 100.520811	381,979.08	100.293733	381,116.19	-862.89	0.13
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
		250,000.000	Local 99.352756	248,381.89	103.497782	258,744.46	10,362.57	0.09
			Base 99.352756	248,381.89	103.497782	258,744.46	10,362.57	0.09
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		380,000.000	Local 101.201224	384,564.65	101.303008	384,951.43	386.78	0.13
			Base 101.201224	384,564.65	101.303008	384,951.43	386.78	0.13
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		510,000.000	Local 100.927078	514,728.10	97.235753	495,902.34	-18,825.76	0.17
			Base 100.927078	514,728.10	97.235753	495,902.34	-18,825.76	0.17
674599CS2	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/29 3.5				3.500000	15 Aug 2029		
		160,000.000	Local 99.860463	159,776.74	102.087127	163,339.40	3,562.66	0.06
			Base 99.860463	159,776.74	102.087127	163,339.40	3,562.66	0.06
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3				4.300000	15 Aug 2039		
		500,000.000	Local 100.640576	503,202.88	101.970412	509,852.06	6,649.18	0.17
			Base 100.640576	503,202.88	101.970412	509,852.06	6,649.18	0.17
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4				4.400000	15 Aug 2049		
		440,000.000	Local 100.611402	442,690.17	103.256399	454,328.16	11,637.99	0.16
			Base 100.611402	442,690.17	103.256399	454,328.16	11,637.99	0.15
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
		315,000.000	Local 116.199956	366,029.86	117.809884	371,101.13	5,071.27	0.13
			Base 116.199956	366,029.86	117.809884	371,101.13	5,071.27	0.13
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
		60,000.000	Local 136.235517	81,741.31	134.183018	80,509.81	-1,231.50	0.03
			Base 136.235517	81,741.31	134.183018	80,509.81	-1,231.50	0.03
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	320,000.000	Local		122.639969	392,447.90	122.841555	393,092.98	645.08	0.13
		Base		122.639969	392,447.90	122.841555	393,092.98	645.08	0.13
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	500,000.000	Local		135.304204	676,521.02	138.693399	693,467.00	16,945.98	0.24
		Base		135.304204	676,521.02	138.693399	693,467.00	16,945.98	0.24
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	200,000.000	Local		120.817015	241,634.03	120.170339	240,340.68	-1,293.35	0.08
		Base		120.817015	241,634.03	120.170339	240,340.68	-1,293.35	0.08
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	410,000.000	Local		100.614776	412,520.58	101.029761	414,222.02	1,701.44	0.14
		Base		100.614776	412,520.58	101.029761	414,222.02	1,701.44	0.14
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	1,540,000.000	Local		127.825544	1,968,513.37	128.926040	1,985,461.02	16,947.65	0.68
		Base		127.825544	1,968,513.37	128.926040	1,985,461.02	16,947.65	0.67
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		145.383263	116,306.61	155.986766	124,789.41	8,482.80	0.04
		Base		145.383263	116,306.61	155.986766	124,789.41	8,482.80	0.04
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local		98.995643	69,296.95	126.761000	88,732.70	19,435.75	0.03
		Base		98.995643	69,296.95	126.761000	88,732.70	19,435.75	0.03
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local		99.499133	89,549.22	97.744197	87,969.78	-1,579.44	0.03
		Base		99.499133	89,549.22	97.744197	87,969.78	-1,579.44	0.03
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	110,000.000	Local		101.053609	111,158.97	106.540000	117,194.00	6,035.03	0.04
		Base		101.053609	111,158.97	106.540000	117,194.00	6,035.03	0.04
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	240,000.000	Local		106.329725	255,191.34	102.450000	245,880.00	-9,311.34	0.08
		Base		106.329725	255,191.34	102.450000	245,880.00	-9,311.34	0.08
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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		130,000.000	Local 99.865838	129,825.59	106.427910	138,356.28	8,530.69	0.05
			Base 99.865838	129,825.59	106.427910	138,356.28	8,530.69	0.05
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375				3.375000	29 Jul 2049		
		330,000.000	Local 99.276991	327,614.07	104.899247	346,167.52	18,553.45	0.12
			Base 99.276991	327,614.07	104.899247	346,167.52	18,553.45	0.12
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
		26,000.000	Local 98.712731	25,665.31	117.176000	30,465.76	4,800.45	0.01
			Base 98.712731	25,665.31	117.176000	30,465.76	4,800.45	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375000	27 Jan 2021		
		30,000.000	Local 100.500200	30,150.06	103.160000	30,948.00	797.94	0.01
			Base 100.500200	30,150.06	103.160000	30,948.00	797.94	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		700,000.000	Local 106.039480	742,276.36	122.000000	854,000.00	111,723.64	0.29
			Base 106.039480	742,276.36	122.000000	854,000.00	111,723.64	0.29
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
		580,000.000	Local 101.754959	590,178.76	117.300000	680,340.00	90,161.24	0.23
			Base 101.754959	590,178.76	117.300000	680,340.00	90,161.24	0.23
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.500000	02 Jun 2041		
		420,000.000	Local 112.996240	474,584.21	99.300000	417,060.00	-57,524.21	0.14
			Base 112.996240	474,584.21	99.300000	417,060.00	-57,524.21	0.14
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
		260,000.000	Local 98.844335	256,995.27	96.346000	250,499.60	-6,495.67	0.09
			Base 98.844335	256,995.27	96.346000	250,499.60	-6,495.67	0.09
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
		150,000.000	Local 99.869087	149,803.63	109.867000	164,800.50	14,996.87	0.06
			Base 99.869087	149,803.63	109.867000	164,800.50	14,996.87	0.06
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5				6.500000	13 Mar 2027		
		120,000.000	Local 105.085633	126,102.76	106.172000	127,406.40	1,303.64	0.04
			Base 105.085633	126,102.76	106.172000	127,406.40	1,303.64	0.04
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69				7.690000	23 Jan 2050		

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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
	430,000.000	Local		99.899235	429,566.71	109.134000	469,276.20	39,709.49	0.16
		Base		99.899235	429,566.71	109.134000	469,276.20	39,709.49	0.16
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local		99.736767	29,921.03	119.430049	35,829.01	5,907.98	0.01
		Base		99.736767	29,921.03	119.430049	35,829.01	5,907.98	0.01
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local		121.639824	352,755.49	138.183641	400,732.56	47,977.07	0.14
		Base		121.639824	352,755.49	138.183641	400,732.56	47,977.07	0.14
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local		99.215433	89,293.89	104.174182	93,756.76	4,462.87	0.03
		Base		99.215433	89,293.89	104.174182	93,756.76	4,462.87	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	100,000.000	Local		109.049660	109,049.66	110.571899	110,571.90	1,522.24	0.04
		Base		109.049660	109,049.66	110.571899	110,571.90	1,522.24	0.04
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	770,000.000	Local		108.401056	834,688.13	122.560000	943,712.00	109,023.87	0.32
		Base		108.401056	834,688.13	122.560000	943,712.00	109,023.87	0.32
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.550000	05 Mar 2037		
	15,000.000	Local		97.244867	14,586.73	136.010275	20,401.54	5,814.81	0.01
		Base		97.244867	14,586.73	136.010275	20,401.54	5,814.81	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.500000	25 Oct 2047		
	210,000.000	Local		98.754348	207,384.13	112.843965	236,972.33	29,588.20	0.08
		Base		98.754348	207,384.13	112.843965	236,972.33	29,588.20	0.08
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	200,000.000	Local		135.769035	271,538.07	140.829627	281,659.25	10,121.18	0.10
		Base		135.769035	271,538.07	140.829627	281,659.25	10,121.18	0.10
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	420,000.000	Local		94.235729	395,790.06	43.750000	183,750.00	-212,040.06	0.06
Original Face:	420,000.000	Base		94.235729	395,790.06	43.750000	183,750.00	-212,040.06	0.06
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125000	10 Jun 2021		

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		230,000.000	Local 90.362883	207,834.63	73.500000	169,050.00	-38,784.63	0.06
			Base 90.362883	207,834.63	73.500000	169,050.00	-38,784.63	0.06
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.700000	14 Dec 2036		
		50,000.000	Local 109.015240	54,507.62	135.687357	67,843.68	13,336.06	0.02
			Base 109.015240	54,507.62	135.687357	67,843.68	13,336.06	0.02
74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7				3.700000	13 Mar 2051		
		410,000.000	Local 99.321480	407,218.07	105.263401	431,579.94	24,361.87	0.15
			Base 99.321480	407,218.07	105.263401	431,579.94	24,361.87	0.15
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
		420,000.000	Local 100.000000	420,000.00	123.750000	519,750.00	99,750.00	0.18
			Base 100.000000	420,000.00	123.750000	519,750.00	99,750.00	0.18
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		290,000.000	Local 88.672193	257,149.36	85.500000	247,950.00	-9,199.36	0.09
			Base 88.672193	257,149.36	85.500000	247,950.00	-9,199.36	0.08
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		180,000.000	Local 92.842828	167,117.09	98.000000	176,400.00	9,282.91	0.06
			Base 92.842828	167,117.09	98.000000	176,400.00	9,282.91	0.06
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		90,000.000	Local 92.816367	83,534.73	91.982000	82,783.80	-750.93	0.03
			Base 92.816367	83,534.73	91.982000	82,783.80	-750.93	0.03
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046		
		360,000.000	Local 107.020264	385,272.95	116.924044	420,926.56	35,653.61	0.14
			Base 107.020264	385,272.95	116.924044	420,926.56	35,653.61	0.14
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		300,000.000	Local 107.097800	321,293.40	119.970000	359,910.00	38,616.60	0.12
Original Face:		300,000.000	Base 107.097800	321,293.40	119.970000	359,910.00	38,616.60	0.12
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		440,000.000	Local 113.263009	498,357.24	114.769297	504,984.91	6,627.67	0.17
			Base 113.263009	498,357.24	114.769297	504,984.91	6,627.67	0.17
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		

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		50,000.000	Local 125.185700	62,592.85	135.432980	67,716.49	5,123.64	0.02
			Base 125.185700	62,592.85	135.432980	67,716.49	5,123.64	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
		160,000.000	Local 118.932088	190,291.34	130.700587	209,120.94	18,829.60	0.07
			Base 118.932088	190,291.34	130.700587	209,120.94	18,829.60	0.07
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		970,000.000	Local 104.428225	1,012,953.78	107.250000	1,040,325.00	27,371.22	0.36
			Base 104.428225	1,012,953.78	107.250000	1,040,325.00	27,371.22	0.35
780097BM2	ROYAL BK SCOTLND GRP PLC SUBORDINATED 11/29 VAR				3.754000	01 Nov 2029		
		530,000.000	Local 100.000000	530,000.00	102.132679	541,303.20	11,303.20	0.19
			Base 100.000000	530,000.00	102.132679	541,303.20	11,303.20	0.18
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR				5.076000	27 Jan 2030		
		200,000.000	Local 100.000000	200,000.00	115.037796	230,075.59	30,075.59	0.08
			Base 100.000000	200,000.00	115.037796	230,075.59	30,075.59	0.08
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5				2.500000	01 Dec 2029		
		60,000.000	Local 99.834450	59,900.67	100.076944	60,046.17	145.50	0.02
			Base 99.834450	59,900.67	100.076944	60,046.17	145.50	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049		
		340,000.000	Local 99.241479	337,421.03	102.342260	347,963.68	10,542.65	0.12
			Base 99.241479	337,421.03	102.342260	347,963.68	10,542.65	0.12
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
		180,000.000	Local 127.307050	229,152.69	141.902000	255,423.60	26,270.91	0.09
			Base 127.307050	229,152.69	141.902000	255,423.60	26,270.91	0.09
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		360,000.000	Local 102.190217	367,884.78	107.578372	387,282.14	19,397.36	0.13
			Base 102.190217	367,884.78	107.578372	387,282.14	19,397.36	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.875308	254,688.27	104.058657	260,146.64	5,458.37	0.09
			Base 101.875308	254,688.27	104.058657	260,146.64	5,458.37	0.09
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303				3.303000	01 Nov 2039		

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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 100.000000	200,000.00	99.736000	199,472.00	-528.00	0.07
			Base 100.000000	200,000.00	99.736000	199,472.00	-528.00	0.07
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6				4.600000	08 Aug 2023		
		260,000.000	Local 99.983650	259,957.49	105.536000	274,393.60	14,436.11	0.09
			Base 99.983650	259,957.49	105.536000	274,393.60	14,436.11	0.09
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		1,120,000.000	Local 106.011887	1,187,333.13	112.813000	1,263,505.60	76,172.47	0.43
			Base 106.011887	1,187,333.13	112.813000	1,263,505.60	76,172.47	0.43
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		670,000.000	Local 100.783216	675,247.55	109.734000	735,217.80	59,970.25	0.25
			Base 100.783216	675,247.55	109.734000	735,217.80	59,970.25	0.25
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
		250,000.000	Local 100.794488	251,986.22	107.324393	268,310.98	16,324.76	0.09
			Base 100.794488	251,986.22	107.324393	268,310.98	16,324.76	0.09
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		950,000.000	Local 107.973393	1,025,747.23	123.615450	1,174,346.78	148,599.55	0.40
			Base 107.973393	1,025,747.23	123.615450	1,174,346.78	148,599.55	0.40
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028		
		140,000.000	Local 122.398779	171,358.29	121.970570	170,758.80	-599.49	0.06
			Base 122.398779	171,358.29	121.970570	170,758.80	-599.49	0.06
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		130,000.000	Local 115.085423	149,611.05	145.958722	189,746.34	40,135.29	0.07
			Base 115.085423	149,611.05	145.958722	189,746.34	40,135.29	0.06
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		20,000.000	Local 102.434850	20,486.97	119.381835	23,876.37	3,389.40	0.01
			Base 102.434850	20,486.97	119.381835	23,876.37	3,389.40	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		910,000.000	Local 100.776731	917,068.25	113.960645	1,037,041.87	119,973.62	0.36
			Base 100.776731	917,068.25	113.960645	1,037,041.87	119,973.62	0.35
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	170,000.000	Local		106.727024	181,435.94	109.865295	186,771.00	5,335.06	0.06
		Base		106.727024	181,435.94	109.865295	186,771.00	5,335.06	0.06
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
	370,000.000	Local		103.246776	382,013.07	103.609643	383,355.68	1,342.61	0.13
		Base		103.246776	382,013.07	103.609643	383,355.68	1,342.61	0.13
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	430,000.000	Local		110.346851	474,491.46	113.460221	487,878.95	13,387.49	0.17
		Base		110.346851	474,491.46	113.460221	487,878.95	13,387.49	0.17
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	30,000.000	Local		94.730133	28,419.04	105.285243	31,585.57	3,166.53	0.01
		Base		94.730133	28,419.04	105.285243	31,585.57	3,166.53	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
	10,000.000	Local		95.479000	9,547.90	106.850585	10,685.06	1,137.16	0.00
		Base		95.479000	9,547.90	106.850585	10,685.06	1,137.16	0.00
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local		100.816987	151,225.48	133.543465	200,315.20	49,089.72	0.07
		Base		100.816987	151,225.48	133.543465	200,315.20	49,089.72	0.07
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	540,000.000	Local		102.041093	551,021.90	115.099375	621,536.63	70,514.73	0.21
		Base		102.041093	551,021.90	115.099375	621,536.63	70,514.73	0.21
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local		105.306903	389,635.54	145.144868	537,036.01	147,400.47	0.18
		Base		105.306903	389,635.54	145.144868	537,036.01	147,400.47	0.18
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	200,000.000	Local		112.311350	224,622.70	113.614166	227,228.33	2,605.63	0.08
		Base		112.311350	224,622.70	113.614166	227,228.33	2,605.63	0.08
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
	140,000.000	Local		100.000000	140,000.00	110.691000	154,967.40	14,967.40	0.05
		Base		100.000000	140,000.00	110.691000	154,967.40	14,967.40	0.05
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		

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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
	180,000.000	Local		99.113844	178,404.92	107.544479	193,580.06	15,175.14	0.07
		Base		99.113844	178,404.92	107.544479	193,580.06	15,175.14	0.07
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
	200,000.000	Local		109.735840	219,471.68	117.626000	235,252.00	15,780.32	0.08
		Base		109.735840	219,471.68	117.626000	235,252.00	15,780.32	0.08
86964WAH5	SUZANO AUSTRIA GMBH COMPANY GUAR 01/30 5					5.000000	15 Jan 2030		
	330,000.000	Local		98.595742	325,365.95	105.122000	346,902.60	21,536.65	0.12
		Base		98.595742	325,365.95	105.122000	346,902.60	21,536.65	0.12
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.000000	01 Jul 2042		
	60,000.000	Local		98.086300	58,851.78	114.392832	68,635.70	9,783.92	0.02
		Base		98.086300	58,851.78	114.392832	68,635.70	9,783.92	0.02
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9					3.900000	15 Nov 2047		
	120,000.000	Local		97.068700	116,482.44	114.987665	137,985.20	21,502.76	0.05
		Base		97.068700	116,482.44	114.987665	137,985.20	21,502.76	0.05
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	580,000.000	Local		107.415652	623,010.78	122.840248	712,473.44	89,462.66	0.24
		Base		107.415652	623,010.78	122.840248	712,473.44	89,462.66	0.24
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
	300,000.000	Local		102.837537	308,512.61	113.744333	341,233.00	32,720.39	0.12
		Base		102.837537	308,512.61	113.744333	341,233.00	32,720.39	0.12
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
	90,000.000	Local		108.105289	97,294.76	114.644451	103,180.01	5,885.25	0.04
		Base		108.105289	97,294.76	114.644451	103,180.01	5,885.25	0.04
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.200000	18 Jul 2036		
	190,000.000	Local		103.929295	197,465.66	118.480000	225,112.00	27,646.34	0.08
		Base		103.929295	197,465.66	118.480000	225,112.00	27,646.34	0.08
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721000	04 Jun 2038		
	120,000.000	Local		108.165958	129,799.15	123.000000	147,600.00	17,800.85	0.05
		Base		108.165958	129,799.15	123.000000	147,600.00	17,800.85	0.05
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		

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STATE STREET

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	220,000.000	Local		122.349186	269,168.21	139.974042	307,942.89	38,774.68	0.11
		Base		122.349186	269,168.21	139.974042	307,942.89	38,774.68	0.10
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	300,000.000	Local		104.481430	313,444.29	118.690585	356,071.76	42,627.47	0.12
		Base		104.481430	313,444.29	118.690585	356,071.76	42,627.47	0.12
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038		
	420,000.000	Local		96.672190	406,023.20	111.879438	469,893.64	63,870.44	0.16
		Base		96.672190	406,023.20	111.879438	469,893.64	63,870.44	0.16
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	150,000.000	Local		96.206913	144,310.37	114.503718	171,755.58	27,445.21	0.06
		Base		96.206913	144,310.37	114.503718	171,755.58	27,445.21	0.06
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	630,000.000	Local		98.406330	619,959.88	97.875000	616,612.50	-3,347.38	0.21
		Base		98.406330	619,959.88	97.875000	616,612.50	-3,347.38	0.21
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	40,000.000	Local		91.348300	36,539.32	95.500000	38,200.00	1,660.68	0.01
		Base		91.348300	36,539.32	95.500000	38,200.00	1,660.68	0.01
88166HAD9	TEVA PHARMA FIN IV LLC COMPANY GUAR 03/20 2.25					2.250000	18 Mar 2020		
	160,000.000	Local		99.536631	159,258.61	100.059000	160,094.40	835.79	0.05
		Base		99.536631	159,258.61	100.059000	160,094.40	835.79	0.05
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	640,000.000	Local		96.153614	615,383.13	96.845000	619,808.00	4,424.87	0.21
		Base		96.153614	615,383.13	96.845000	619,808.00	4,424.87	0.21
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	110,000.000	Local		91.237655	100,361.42	92.750000	102,025.00	1,663.58	0.04
		Base		91.237655	100,361.42	92.750000	102,025.00	1,663.58	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	610,000.000	Local		71.923636	438,734.18	72.000000	439,200.00	465.82	0.15
		Base		71.923636	438,734.18	72.000000	439,200.00	465.82	0.15
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125					7.125000	31 Jan 2025		

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		290,000.000	Local 100.000000	290,000.00	102.720000	297,888.00	7,888.00	0.10
			Base 100.000000	290,000.00	102.720000	297,888.00	7,888.00	0.10
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
		950,000.000	Local 103.674005	984,903.05	113.054155	1,074,014.47	89,111.42	0.37
			Base 103.674005	984,903.05	113.054155	1,074,014.47	89,111.42	0.37
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922				3.922000	31 Dec 2049		
		150,000.000	Local 100.000000	150,000.00	100.524000	150,786.00	786.00	0.05
			Base 100.000000	150,000.00	100.524000	150,786.00	786.00	0.05
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
		1,110,000.000	Local 131.538476	1,460,077.08	140.266319	1,556,956.14	96,879.06	0.53
			Base 131.538476	1,460,077.08	140.266319	1,556,956.14	96,879.06	0.53
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		60,000.000	Local 110.827367	66,496.42	122.674446	73,604.67	7,108.25	0.03
			Base 110.827367	66,496.42	122.674446	73,604.67	7,108.25	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
		1,040,000.000	Local 113.533847	1,180,752.01	130.448655	1,356,666.01	175,914.00	0.47
			Base 113.533847	1,180,752.01	130.448655	1,356,666.01	175,914.00	0.46
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
		570,000.000	Local 118.699456	676,586.90	126.349964	720,194.79	43,607.89	0.25
			Base 118.699456	676,586.90	126.349964	720,194.79	43,607.89	0.24
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		80,000.000	Local 108.397275	86,717.82	114.777218	91,821.77	5,103.95	0.03
			Base 108.397275	86,717.82	114.777218	91,821.77	5,103.95	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
		410,000.000	Local 93.865173	384,847.21	102.237853	419,175.20	34,327.99	0.14
			Base 93.865173	384,847.21	102.237853	419,175.20	34,327.99	0.14
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
		140,000.000	Local 99.400464	139,160.65	117.768240	164,875.54	25,714.89	0.06
			Base 99.400464	139,160.65	117.768240	164,875.54	25,714.89	0.06
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		

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	80,000.000	Local	103.053200	82,442.56	105.353534	84,282.83	1,840.27	0.03	
		Base	103.053200	82,442.56	105.353534	84,282.83	1,840.27	0.03	
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.750000	15 Apr 2026		
	60,000.000	Local	123.912417	74,347.45	129.934340	77,960.60	3,613.15	0.03	
		Base	123.912417	74,347.45	129.934340	77,960.60	3,613.15	0.03	
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		
	340,000.000	Local	100.000000	340,000.00	99.948000	339,823.20	-176.80	0.12	
		Base	100.000000	340,000.00	99.948000	339,823.20	-176.80	0.12	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,340,000.000	Local	102.160737	1,368,953.87	109.250000	1,463,950.00	94,996.13	0.50	
		Base	102.160737	1,368,953.87	109.250000	1,463,950.00	94,996.13	0.50	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	550,000.000	Local	100.000000	550,000.00	107.402710	590,714.91	40,714.91	0.20	
		Base	100.000000	550,000.00	107.402710	590,714.91	40,714.91	0.20	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	2,490,000.000	Local	103.776763	2,584,041.39	115.044333	2,864,603.89	280,562.50	0.98	
		Base	103.776763	2,584,041.39	115.044333	2,864,603.89	280,562.50	0.97	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375000	15 Nov 2065		
	460,000.000	Local	102.758948	472,691.16	110.080964	506,372.43	33,681.27	0.17	
		Base	102.758948	472,691.16	110.080964	506,372.43	33,681.27	0.17	
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375					4.375000	10 Sep 2038		
	170,000.000	Local	99.856541	169,756.12	114.657342	194,917.48	25,161.36	0.07	
		Base	99.856541	169,756.12	114.657342	194,917.48	25,161.36	0.07	
907818FF0	UNION PACIFIC CORP SR UNSECURED 144A 03/60 3.839					3.839000	20 Mar 2060		
	720,000.000	Local	102.204449	735,872.03	101.462520	730,530.14	-5,341.89	0.25	
		Base	102.204449	735,872.03	101.462520	730,530.14	-5,341.89	0.25	
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	62,662.670	Local	100.000000	62,662.67	103.109920	64,611.43	1,948.76	0.02	
		Base	100.000000	62,662.67	103.109920	64,611.43	1,948.76	0.02	
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		

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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
	122,000.000	Local	116.089934	141,629.72	130.000000	158,600.00	16,970.28	0.05	
		Base	116.089934	141,629.72	130.000000	158,600.00	16,970.28	0.05	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,716,000.000	Local	99.920477	1,714,635.38	110.500000	1,896,180.00	181,544.62	0.65	
		Base	99.920477	1,714,635.38	110.500000	1,896,180.00	181,544.62	0.64	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	340,000.000	Local	98.531924	335,008.54	105.500000	358,700.00	23,691.46	0.12	
		Base	98.531924	335,008.54	105.500000	358,700.00	23,691.46	0.12	
91159HHW3	US BANCORP SUBORDINATED 07/29 3					3.000000	30 Jul 2029		
	280,000.000	Local	99.991311	279,975.67	103.297272	289,232.36	9,256.69	0.10	
		Base	99.991311	279,975.67	103.297272	289,232.36	9,256.69	0.10	
912810SJ8	US TREASURY N/B 08/49 2.25					2.250000	15 Aug 2049		
	2,715,000.000	Local	98.605500	2,677,139.32	97.281250	2,641,185.94	-35,953.38	0.91	
		Base	98.605500	2,677,139.32	97.281250	2,641,185.94	-35,953.38	0.90	
912810SK5	US TREASURY N/B 11/49 2.375					2.375000	15 Nov 2049		
	3,080,000.000	Local	101.460073	3,124,970.24	99.949219	3,078,435.95	-46,534.29	1.06	
		Base	101.460073	3,124,970.24	99.949219	3,078,435.95	-46,534.29	1.05	
912828YD6	US TREASURY N/B 08/26 1.375					1.375000	31 Aug 2026		
	270,000.000	Local	98.028622	264,677.28	97.281250	262,659.38	-2,017.90	0.09	
		Base	98.028622	264,677.28	97.281250	262,659.38	-2,017.90	0.09	
912828YM6	US TREASURY N/B 10/24 1.5					1.500000	31 Oct 2024		
	300,000.000	Local	99.226410	297,679.23	99.167969	297,503.91	-175.32	0.10	
		Base	99.226410	297,679.23	99.167969	297,503.91	-175.32	0.10	
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
	2,770,000.000	Local	98.779978	2,736,205.39	98.570312	2,730,397.64	-5,807.75	0.94	
		Base	98.779978	2,736,205.39	98.570312	2,730,397.64	-5,807.75	0.93	
912828YV6	US TREASURY N/B 11/24 1.5					1.500000	30 Nov 2024		
	590,000.000	Local	98.962008	583,875.85	99.191406	585,229.30	1,353.45	0.20	
		Base	98.962008	583,875.85	99.191406	585,229.30	1,353.45	0.20	
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	210,000.000	Local		102.795290	215,870.11	119.892201	251,773.62	35,903.51	0.09
		Base		102.795290	215,870.11	119.892201	251,773.62	35,903.51	0.09
913017CP2	UNITED TECHNOLOGIES CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	590,000.000	Local		113.882275	671,905.42	114.715085	676,819.00	4,913.58	0.23
		Base		113.882275	671,905.42	114.715085	676,819.00	4,913.58	0.23
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	380,000.000	Local		99.989811	379,961.28	118.336643	449,679.24	69,717.96	0.15
		Base		99.989811	379,961.28	118.336643	449,679.24	69,717.96	0.15
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local		108.751907	163,127.86	125.317850	187,976.78	24,848.92	0.06
		Base		108.751907	163,127.86	125.317850	187,976.78	24,848.92	0.06
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		93.811454	121,954.89	142.484039	185,229.25	63,274.36	0.06
		Base		93.811454	121,954.89	142.484039	185,229.25	63,274.36	0.06
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.965000	41,986.00	148.244088	59,297.64	17,311.64	0.02
		Base		104.965000	41,986.00	148.244088	59,297.64	17,311.64	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.879738	79,103.79	119.286718	95,429.37	16,325.58	0.03
		Base		98.879738	79,103.79	119.286718	95,429.37	16,325.58	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		111.040440	166,560.66	121.472084	182,208.13	15,647.47	0.06
		Base		111.040440	166,560.66	121.472084	182,208.13	15,647.47	0.06
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.330023	437,052.10	116.246836	511,486.08	74,433.98	0.18
		Base		99.330023	437,052.10	116.246836	511,486.08	74,433.98	0.17
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	440,000.000	Local		111.828605	492,045.86	119.608922	526,279.26	34,233.40	0.18
		Base		111.828605	492,045.86	119.608922	526,279.26	34,233.40	0.18
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local		100.214783	400,859.13	102.928932	411,715.73	10,856.60	0.14
		Base		100.214783	400,859.13	102.928932	411,715.73	10,856.60	0.14
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local		100.611938	643,916.40	105.018956	672,121.32	28,204.92	0.23
		Base		100.611938	643,916.40	105.018956	672,121.32	28,204.92	0.23
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	440,000.000	Local		99.924864	439,669.40	107.486994	472,942.77	33,273.37	0.16
		Base		99.924864	439,669.40	107.486994	472,942.77	33,273.37	0.16
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	850,000.000	Local		100.058438	850,496.72	108.004123	918,035.05	67,538.33	0.31
		Base		100.058438	850,496.72	108.004123	918,035.05	67,538.33	0.31
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.517484	436,525.18	120.794000	519,414.20	82,889.02	0.18
		Base		101.517484	436,525.18	120.794000	519,414.20	82,889.02	0.18
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	280,000.000	Local		102.108914	285,904.96	123.282000	345,189.60	59,284.64	0.12
		Base		102.108914	285,904.96	123.282000	345,189.60	59,284.64	0.12
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
	70,000.000	Local		100.000000	70,000.00	109.959000	76,971.30	6,971.30	0.03
Original Face:	70,000.000	Base		100.000000	70,000.00	109.959000	76,971.30	6,971.30	0.03
91889DAE6	VALARIS PLC SR UNSECURED 02/26 7.75					7.750000	01 Feb 2026		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	269,000.000	Local		102.263706	275,089.37	130.000000	349,700.00	74,610.63	0.12
		Base		102.263706	275,089.37	130.000000	349,700.00	74,610.63	0.12
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	300,000.000	Local		95.455810	286,367.43	121.024464	363,073.39	76,705.96	0.12
		Base		95.455810	286,367.43	121.024464	363,073.39	76,705.96	0.12
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		

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	120,000.000	Local		87.814375	105,377.25	108.063180	129,675.82	24,298.57	0.04
		Base		87.814375	105,377.25	108.063180	129,675.82	24,298.57	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
	90,000.000	Local		135.033511	121,530.16	146.826554	132,143.90	10,613.74	0.05
		Base		135.033511	121,530.16	146.826554	132,143.90	10,613.74	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local		99.360177	258,336.46	115.925648	301,406.68	43,070.22	0.10
		Base		99.360177	258,336.46	115.925648	301,406.68	43,070.22	0.10
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	3,375,000.000	Local		101.343709	3,420,350.17	119.994530	4,049,815.39	629,465.22	1.39
		Base		101.343709	3,420,350.17	119.994530	4,049,815.39	629,465.22	1.38
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
	37,000.000	Local		94.830054	35,087.12	123.558057	45,716.48	10,629.36	0.02
		Base		94.830054	35,087.12	123.558057	45,716.48	10,629.36	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local		88.260474	467,780.51	113.030529	599,061.80	131,281.29	0.21
		Base		88.260474	467,780.51	113.030529	599,061.80	131,281.29	0.20
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	690,000.000	Local		104.813720	723,214.67	125.592923	866,591.17	143,376.50	0.30
		Base		104.813720	723,214.67	125.592923	866,591.17	143,376.50	0.29
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		110.911500	22,182.30	135.787971	27,157.59	4,975.29	0.01
		Base		110.911500	22,182.30	135.787971	27,157.59	4,975.29	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		120.752648	284,976.25	168.888088	398,575.89	113,599.64	0.14
		Base		120.752648	284,976.25	168.888088	398,575.89	113,599.64	0.14
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	640,000.000	Local		108.494258	694,363.25	122.930497	786,755.18	92,391.93	0.27
		Base		108.494258	694,363.25	122.930497	786,755.18	92,391.93	0.27
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		

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	160,000.000	Local		112.694675	180,311.48	129.146096	206,633.75	26,322.27	0.07
		Base		112.694675	180,311.48	129.146096	206,633.75	26,322.27	0.07
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	620,000.000	Local		99.516239	617,000.68	120.122247	744,757.93	127,757.25	0.26
		Base		99.516239	617,000.68	120.122247	744,757.93	127,757.25	0.25
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	200,000.000	Local		96.010590	192,021.18	100.750000	201,500.00	9,478.82	0.07
		Base		96.010590	192,021.18	100.750000	201,500.00	9,478.82	0.07
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local		105.010047	336,032.15	114.297823	365,753.03	29,720.88	0.13
		Base		105.010047	336,032.15	114.297823	365,753.03	29,720.88	0.12
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local		100.084870	46,039.04	118.866478	54,678.58	8,639.54	0.02
		Base		100.084870	46,039.04	118.866478	54,678.58	8,639.54	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
	840,000.000	Local		108.244858	909,256.81	118.534409	995,689.04	86,432.23	0.34
		Base		108.244858	909,256.81	118.534409	995,689.04	86,432.23	0.34
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	110,000.000	Local		99.814100	109,795.51	107.095600	117,805.16	8,009.65	0.04
		Base		99.814100	109,795.51	107.095600	117,805.16	8,009.65	0.04
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	260,000.000	Local		106.012419	275,632.29	112.050139	291,330.36	15,698.07	0.10
		Base		106.012419	275,632.29	112.050139	291,330.36	15,698.07	0.10
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	340,000.000	Local		100.434612	341,477.68	114.423884	389,041.21	47,563.53	0.13
		Base		100.434612	341,477.68	114.423884	389,041.21	47,563.53	0.13
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	180,000.000	Local		94.308322	169,754.98	130.527668	234,949.80	65,194.82	0.08
		Base		94.308322	169,754.98	130.527668	234,949.80	65,194.82	0.08
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		100,000.000	Local 107.664540	107,664.54	112.844492	112,844.49	5,179.95	0.04
			Base 107.664540	107,664.54	112.844492	112,844.49	5,179.95	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
		638,000.000	Local 106.164436	677,329.10	131.784665	840,786.16	163,457.06	0.29
			Base 106.164436	677,329.10	131.784665	840,786.16	163,457.06	0.29
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
		340,000.000	Local 104.084879	353,888.59	128.432086	436,669.09	82,780.50	0.15
			Base 104.084879	353,888.59	128.432086	436,669.09	82,780.50	0.15
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
		280,000.000	Local 97.555286	273,154.80	117.618663	329,332.26	56,177.46	0.11
			Base 97.555286	273,154.80	117.618663	329,332.26	56,177.46	0.11
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.900000	17 Nov 2045		
		380,000.000	Local 103.299926	392,539.72	122.328128	464,846.89	72,307.17	0.16
			Base 103.299926	392,539.72	122.328128	464,846.89	72,307.17	0.16
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		650,000.000	Local 100.693572	654,508.22	114.061737	741,401.29	86,893.07	0.25
			Base 100.693572	654,508.22	114.061737	741,401.29	86,893.07	0.25
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		1,550,000.000	Local 109.651450	1,699,597.48	120.089564	1,861,388.24	161,790.76	0.64
			Base 109.651450	1,699,597.48	120.089564	1,861,388.24	161,790.76	0.63
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.474273	15 Sep 2048		
		100,000.000	Local 87.024500	87,024.50	85.913390	85,913.39	-1,111.11	0.03
Original Face:		100,000.000	Base 87.024500	87,024.50	85.913390	85,913.39	-1,111.11	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030		
		1,120,000.000	Local 100.018921	1,120,211.91	100.695077	1,127,784.86	7,572.95	0.39
			Base 100.018921	1,120,211.91	100.695077	1,127,784.86	7,572.95	0.38
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044		
		690,000.000	Local 95.995830	662,371.23	88.610740	611,414.11	-50,957.12	0.21
			Base 95.995830	662,371.23	88.610740	611,414.11	-50,957.12	0.21
958254AE4	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/25 3.95				3.950000	01 Jun 2025		

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	140,000.000	Local		99.075514	138,705.72	100.994301	141,392.02	2,686.30	0.05
		Base		99.075514	138,705.72	100.994301	141,392.02	2,686.30	0.05
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	190,000.000	Local		103.770442	197,163.84	102.400967	194,561.84	-2,602.00	0.07
		Base		103.770442	197,163.84	102.400967	194,561.84	-2,602.00	0.07
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	840,000.000	Local		93.242176	783,234.28	87.444357	734,532.60	-48,701.68	0.25
		Base		93.242176	783,234.28	87.444357	734,532.60	-48,701.68	0.25
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75					4.750000	15 Aug 2028		
	430,000.000	Local		99.964288	429,846.44	100.902082	433,878.95	4,032.51	0.15
		Base		99.964288	429,846.44	100.902082	433,878.95	4,032.51	0.15
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local		96.679606	493,065.99	87.961990	448,606.15	-44,459.84	0.15
		Base		96.679606	493,065.99	87.961990	448,606.15	-44,459.84	0.15
961214EG4	WESTPAC BANKING CORP SUBORDINATED 07/39 4.421					4.421000	24 Jul 2039		
	190,000.000	Local		100.000000	190,000.00	110.008735	209,016.60	19,016.60	0.07
		Base		100.000000	190,000.00	110.008735	209,016.60	19,016.60	0.07
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local		121.948774	1,268,267.25	130.512650	1,357,331.56	89,064.31	0.47
		Base		121.948774	1,268,267.25	130.512650	1,357,331.56	89,064.31	0.46
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		115.338014	80,736.61	133.373458	93,361.42	12,624.81	0.03
		Base		115.338014	80,736.61	133.373458	93,361.42	12,624.81	0.03
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	940,000.000	Local		130.031520	1,222,296.29	143.842512	1,352,119.61	129,823.32	0.46
		Base		130.031520	1,222,296.29	143.842512	1,352,119.61	129,823.32	0.46
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	280,000.000	Local		103.520307	289,856.86	107.973069	302,324.59	12,467.73	0.10
		Base		103.520307	289,856.86	107.973069	302,324.59	12,467.73	0.10
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	370,000.000	Local		125.297868	463,602.11	136.598233	505,413.46	41,811.35	0.17
		Base		125.297868	463,602.11	136.598233	505,413.46	41,811.35	0.17
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	310,000.000	Local		100.000000	310,000.00	102.051000	316,358.10	6,358.10	0.11
		Base		100.000000	310,000.00	102.051000	316,358.10	6,358.10	0.11
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local		115.179657	80,625.76	121.588000	85,111.60	4,485.84	0.03
		Base		115.179657	80,625.76	121.588000	85,111.60	4,485.84	0.03
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	740,000.000	Local		104.510249	773,375.84	111.773564	827,124.37	53,748.53	0.28
		Base		104.510249	773,375.84	111.773564	827,124.37	53,748.53	0.28
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	640,000.000	Local		105.669509	676,284.86	106.019391	678,524.10	2,239.24	0.23
		Base		105.669509	676,284.86	106.019391	678,524.10	2,239.24	0.23
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,250,000.000	Local		100.742260	1,259,278.25	104.622497	1,307,781.21	48,502.96	0.45
		Base		100.742260	1,259,278.25	104.622497	1,307,781.21	48,502.96	0.44
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.700000	01 Feb 2043		
	30,000.000	Local		99.336867	29,801.06	119.252300	35,775.69	5,974.63	0.01
		Base		99.336867	29,801.06	119.252300	35,775.69	5,974.63	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	860,000.000	Local		102.964524	885,494.91	43.750000	376,250.00	-509,244.91	0.13
Original Face:	860,000.000	Base		102.964524	885,494.91	43.750000	376,250.00	-509,244.91	0.13
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.650000	13 Dec 2026		
	230,000.000	Local		100.000000	230,000.00	95.000000	218,500.00	-11,500.00	0.07
		Base		100.000000	230,000.00	95.000000	218,500.00	-11,500.00	0.07
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		
	300,000.000	Local		100.000000	300,000.00	94.250000	282,750.00	-17,250.00	0.10
		Base		100.000000	300,000.00	94.250000	282,750.00	-17,250.00	0.10
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.650000	13 Dec 2026		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		160,000.000	Local	101.552931	162,484.69	95.000000	152,000.00	-10,484.69	0.05
			Base	101.552931	162,484.69	95.000000	152,000.00	-10,484.69	0.05
US DOLLAR Total									
		249,914,662.670	Local		262,424,686.30		283,574,363.64	21,149,677.34	97.30
Original Face:		3,500,000.000	Base		262,424,686.30		283,574,363.64	21,149,677.34	96.37
FIXED INCOME Total									
		314,114,662.670	Base		265,384,896.13		286,213,666.05	20,828,769.92	97.27
Original Face:		3,500,000.000							

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		325,664,583.890	Base	273,315,950.42		294,139,690.26	20,823,739.84	99.96
Original Face:		3,500,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI1CT5R0	US LONG BOND(CBT) MAR20 XCBT 20200320						20 Mar 2020			
228.000	22,800,000.000	Local	35,546,625.00	36,251,320.51	155.906250	-704,695.51		-626,320.51	-78,375.00	
		Base	35,546,625.00		155.906250	-704,695.51		-626,320.51	-78,375.00	0.03
ADI1CTD83	US ULTRA BOND CBT MAR20 XCBT 20200320						20 Mar 2020			
7.000	700,000.000	Local	1,271,593.75	1,313,403.40	181.656250	-41,809.65		-33,715.90	-8,093.75	
		Base	1,271,593.75		181.656250	-41,809.65		-33,715.90	-8,093.75	0.00
ADI1CW4N3	US 5YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
198.000	19,800,000.000	Local	23,484,656.25	23,571,037.19	118.609375	-86,380.94		-81,740.22	-4,640.72	
		Base	23,484,656.25		118.609375	-86,380.94		-81,740.22	-4,640.72	0.00
ADI1CW635	US 2YR NOTE (CBT) MAR20 XCBT 20200331						31 Mar 2020			
6.000	1,200,000.000	Local	1,293,000.00	1,294,768.19	107.750000	-1,768.19		-2,049.43	281.24	
		Base	1,293,000.00		107.750000	-1,768.19		-2,049.43	281.24	0.00
US DOLLAR Total										
439.000	44,500,000.000	Local	61,595,875.00	62,430,529.29		-834,654.29		-743,826.06	-90,828.23	
		Base				-834,654.29		-743,826.06	-90,828.23	0.03
FUTURES LONG Total										
439.000	44,500,000.000	Base				-834,654.29		-743,826.06	-90,828.23	0.03

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.891504

GERMANY

ADI1CV6M5	EURO-BUND FUTURE MAR20 XEUR 20200306						06 Mar 2020			
-3.000	-300,000.000	Local	-511,470.00	-517,856.40	170.490000	6,386.40		6,386.40	0.00	
		Base	-573,715.88		191.238626	7,163.62		7,163.62	0.00	0.00

GERMANY Total

-3.000	-300,000.000	Local	-511,470.00	-517,856.40		6,386.40		6,386.40	0.00	
		Base				7,163.62		7,163.62	0.00	0.00

EURO CURRENCY Total

-3.000	-300,000.000	Local	-511,470.00	-517,856.40		6,386.40		6,386.40	0.00	
		Base				7,163.62		7,163.62	0.00	0.00

POUND STERLING

Exchange Rate: 0.754945

ADI1D3HT9	LONG GILT FUTURE MAR20 IFLL 20200327						27 Mar 2020			
-4.000	-400,000.000	Local	-525,520.00	-527,274.48	131.380000	1,754.48		4,034.48	-2,280.00	
		Base	-696,103.69		174.025922	2,323.98		5,344.07	-3,020.09	0.00

POUND STERLING Total

-4.000	-400,000.000	Local	-525,520.00	-527,274.48		1,754.48		4,034.48	-2,280.00	
		Base				2,323.98		5,344.07	-3,020.09	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1CT4X8	US 10YR NOTE (CBT)MAR20 XCBT 20200320						20 Mar 2020			
-84.000	-8,400,000.000	Local	-10,787,437.50	-10,882,490.57	128.421875	95,053.07		85,865.57	9,187.50	
		Base	-10,787,437.50		128.421875	95,053.07		85,865.57	9,187.50	0.00

US DOLLAR Total

-84.000	-8,400,000.000	Local	-10,787,437.50	-10,882,490.57		95,053.07		85,865.57	9,187.50	
		Base				95,053.07		85,865.57	9,187.50	0.00

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2019

View Date: January 2, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES SHORT Total									
-91.000	-9,100,000.000	Base			104,540.67		98,373.26	6,167.41	0.00

Holdings - Futures Contracts

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	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									
348.000	35,400,000.000	Base			-730,113.62		-645,452.80	-84,660.82	0.04